

|                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|
| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2024</div> <div>This Form is Open to Public Inspection</div> |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|

|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                           |
|--------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input type="checkbox"/> a single-employer plan</div><div><input checked="" type="checkbox"/> a DFE (specify) M</div></div> |
| B                                                                                          | This return/report is: <div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div>                                                                                             |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                      |
| D                                                                                          | Check box if filing under: <div><div><input type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                   |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                       |

|         |                                                                                                                                                                                                                                                                                                                               |
|---------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                        |
| 1a      | Name of plan<br>DOW RETIREMENT GROUP TRUST - US LONG GOV/CRED FIXED INCOME                                                                                                                                                                                                                                                    |
| 1b      | Three-digit plan number (PN) ▶ 017                                                                                                                                                                                                                                                                                            |
| 1c      | Effective date of plan<br>05/01/2012                                                                                                                                                                                                                                                                                          |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>THE DOW CHEMICAL COMPANY<br><br>2211 H.H. DOW WAY<br>MIDLAND, MI 48674 |
| 2b      | Employer Identification Number (EIN)<br>38-1285128                                                                                                                                                                                                                                                                            |
| 2c      | Plan Sponsor's telephone number<br>989-638-5773                                                                                                                                                                                                                                                                               |
| 2d      | Business code (see instructions)                                                                                                                                                                                                                                                                                              |

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

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

|           |                                                   |            |                                                              |
|-----------|---------------------------------------------------|------------|--------------------------------------------------------------|
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE | Filed with authorized/valid electronic signature. | 10/09/2025 | KELLY REYES                                                  |
|           | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                            |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|--|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>3b</b> Administrator's EIN              |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>3c</b> Administrator's telephone number |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                            |  |
| <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:<br><b>a</b> Sponsor's name<br><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 <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><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) .....<br><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) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested..... |                                            |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <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>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                            |  |
| <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)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

**a Pension Schedules**

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

**b General Schedules**

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

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

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

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

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

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

Receipt Confirmation Code \_\_\_\_\_

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

|                                                                                               |                                                                 |     |
|-----------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-----|
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024    |                                                                 |     |
| <div>A</div> Name of plan<br>DOW RETIREMENT GROUP TRUST - US LONG GOV/CRED FIXED INCOME       | <div>B</div> Three-digit plan number (PN) ▶                     | 017 |
|                                                                                               |                                                                 |     |
| <div>C</div> Plan sponsor's name as shown on line 2a of Form 5500<br>THE DOW CHEMICAL COMPANY | <div>D</div> Employer Identification Number (EIN)<br>38-1285128 |     |

|        |                                                 |
|--------|-------------------------------------------------|
| 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

NORTHERN TRUST CORPORATION

36-2723087

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

THE NORTHERN TRUST COMPANY

36-1561860

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

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

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

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

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

PIMCO

33-0629048

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51 52            | NONE KNOWN                                                                                        | 455208                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

DODGE & COX

94-1441976

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51 52 68         | NONE KNOWN                                                                                        | 349984                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

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

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

**Part II Service Providers Who Fail or Refuse to Provide Information**

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

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

**Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)**  
(complete as many entries as needed)

|                    |                     |
|--------------------|---------------------|
| <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:

|                                                                                                                                                                                              |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|------------------------------------------------------------------------------------------------------|--|
| <div>SCHEDULE D</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> |  | <div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> |  | <div>OMB No. 1210-0110</div> <div>2024</div> <div>This Form is Open to Public Inspection.</div>      |  |
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| A Name of plan<br>DOW RETIREMENT GROUP TRUST - US LONG GOV/CRED FIXED INCOME                                                                                                                 |  |                                                                                                                                                                                                                                   |  | B Three-digit plan number (PN) ▶ 017                                                                 |  |
| C Plan or DFE sponsor's name as shown on line 2a of Form 5500<br>THE DOW CHEMICAL COMPANY                                                                                                    |  |                                                                                                                                                                                                                                   |  | D Employer Identification Number (EIN)<br>38-1285128                                                 |  |
| Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)<br>(Complete as many entries as needed to report all interests in DFEs)             |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INVT FD                                                                                                                     |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.                                                                                                                  |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN 45-6138589-084                                                                                                                                                                      |  | d Entity code C                                                                                                                                                                                                                   |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1884285 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)         |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |  |                                                                                                      |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     |  | e Dollar value of interest in MTIA,                                                                  |  |

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

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

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

**a** Plan name DOW EMPLOYEES' PENSION PLAN**b** Name of plan sponsor THE DOW CHEMICAL COMPANY**c** EIN-PN 38-1285128-001**a** Plan name UNION CARBIDE EMPLOYEES' PENSION PLAN**b** Name of plan sponsor UNION CARBIDE CORPORATION**c** EIN-PN 13-1421730-001**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|
| <div>SCHEDULE H</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Financial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                      |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | 2024                                   |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | This Form is Open to Public Inspection |

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

|                                                                                    |                                                      |
|------------------------------------------------------------------------------------|------------------------------------------------------|
| A Name of plan<br>DOW RETIREMENT GROUP TRUST - US LONG GOV/CRED FIXED INCOME       | B Three-digit plan number (PN) ▶ 017                 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>THE DOW CHEMICAL COMPANY | D Employer Identification Number (EIN)<br>38-1285128 |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. |                               |                       |                 |
| Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                               | (a) Beginning of Year | (b) End of Year |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>                     | 1404378               | 2957537         |
| <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>                  | 48491555              | 73485675        |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>                  | 0                     | 0               |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  | 240978513             | 273970812       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               | 5042108               | 2618764         |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b>               | 161652426             | 134062587       |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               |                       |                 |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b>               |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  |                       |                 |
| <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>                  | 4497318               | 1884285         |
| <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>                 | 119332219             | 114208438       |
| <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>                 | 27801276              | 31251553        |

|                                                                           |              |                       |                 |
|---------------------------------------------------------------------------|--------------|-----------------------|-----------------|
| <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>    | 609199793             | 634439651       |
| <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>    | 103116632             | 142576439       |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>    | 103116632             | 142576439       |
| <b>Net Assets</b>                                                         |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>    | 506083161             | 491863212       |

**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: (A) Employers .....                                  | <b>2a(1)(A)</b> |            |           |
| (B) Participants .....                                                                        | <b>2a(1)(B)</b> |            |           |
| (C) 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), (C), and line <b>2a(2)</b> .....    | <b>2a(3)</b>    |            | 0         |
| <b>b Earnings on investments:</b>                                                             |                 |            |           |
| (1) Interest:                                                                                 |                 |            |           |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit) ..... | <b>2b(1)(A)</b> | 561        |           |
| (B) U.S. Government securities .....                                                          | <b>2b(1)(B)</b> | 6040414    |           |
| (C) Corporate debt instruments .....                                                          | <b>2b(1)(C)</b> | 8028849    |           |
| (D) Loans (other than to participants) .....                                                  | <b>2b(1)(D)</b> |            |           |
| (E) Participant loans .....                                                                   | <b>2b(1)(E)</b> |            |           |
| (F) Other .....                                                                               | <b>2b(1)(F)</b> | 1670159    |           |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through (F) .....                               | <b>2b(1)(G)</b> |            | 15739983  |
| (2) Dividends: (A) Preferred stock .....                                                      | <b>2b(2)(A)</b> |            |           |
| (B) Common stock .....                                                                        | <b>2b(2)(B)</b> |            |           |
| (C) Registered investment company shares (e.g. mutual funds) .....                            | <b>2b(2)(C)</b> | 6325101    |           |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , (B), and (C) .....                           | <b>2b(2)(D)</b> |            | 6325101   |
| (3) Rents .....                                                                               | <b>2b(3)</b>    |            | 0         |
| (4) Net gain (loss) on sale of assets: (A) Aggregate proceeds .....                           | <b>2b(4)(A)</b> | 899642705  |           |
| (B) Aggregate carrying amount (see instructions) .....                                        | <b>2b(4)(B)</b> | 905095925  |           |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....            | <b>2b(4)(C)</b> |            |           |
| (5) Unrealized appreciation (depreciation) of assets: (A) Real estate .....                   | <b>2b(5)(A)</b> |            |           |
| (B) Other .....                                                                               | <b>2b(5)(B)</b> | -25710576  |           |
| (C) Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and (B) .....          | <b>2b(5)(C)</b> |            |           |

|                                                                                                 |               | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|---------------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | <b>2b(6)</b>  |            | 180935    |
| (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> |            | -4877512  |
| <b>c</b> Other income .....                                                                     | <b>2c</b>     |            | 462373    |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....        | <b>2d</b>     |            | -13332916 |

**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>  |        |        |
| (4) IQPA audit fees .....                                                                   | <b>2i(4)</b>  |        |        |
| (5) Investment advisory and investment management fees .....                                | <b>2i(5)</b>  | 875943 |        |
| (6) Bank or trust company trustee/custodial fees .....                                      | <b>2i(6)</b>  | 4953   |        |
| (7) Actuarial fees .....                                                                    | <b>2i(7)</b>  |        |        |
| (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> | -33    |        |
| (12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....        | <b>2i(12)</b> |        | 880863 |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2j</b>     |        | 880863 |

**Net Income and Reconciliation**

|                                                                               |              |  |            |
|-------------------------------------------------------------------------------|--------------|--|------------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    |  | -14213779  |
| <b>l</b> Transfers of assets:                                                 |              |  |            |
| (1) To this plan .....                                                        | <b>2l(1)</b> |  | 1686116568 |
| (2) From this plan .....                                                      | <b>2l(2)</b> |  | 1686122738 |

**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.)                 |     |    |        |
| <b>4a</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4b</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4c</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4d</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <b>e</b> Was this plan covered by a fidelity bond?                                                                                                                                                                                                                                                         |     |    |        |
| <b>4e</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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?                                                                                                                                                                          |     |    |        |
| <b>4f</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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?                                                                                                                                       |     |    |        |
| <b>4g</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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?                                                                                                                             |     |    |        |
| <b>4h</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4i</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4j</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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?                                                                                                                                              |     |    |        |
| <b>4k</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?                                                                                                                                                                                                                               |     |    |        |
| <b>4l</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)                                                                                                                                                                                     |     |    |        |
| <b>4m</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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.                                                                                                                        |     |    |        |
| <b>4n</b>                                                                                                                                                                                                                                                                                                  |     |    |        |

**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 \_\_\_\_\_.

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 87 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BANK OF AMERICA, N.A</b>                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Cash and Cash Equivalents</b>                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Australian dollar - AUD</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN, 2024 AUD USD EX.RATE 1.495599 WITH BANK OF | 847,478.000      | 5 Jan 24  |                   |                   |              | 0.00              | 566,647.52    | 552,470.91                        | -14,176.61    |
| FX DEAL TRANSACTED ON 05 JAN, 2024 USD AUD EX.RATE 0.668099 WITH BANK OF | -847,478.000     | 5 Jan 24  |                   |                   |              | 0.00              | -566,200.05   | -566,454.30                       | -254.25       |
| FX DEAL TRANSACTED ON 06 FEB, 2024 AUD USD EX.RATE 1.540466 WITH BANK OF | 1,739,000.000    | 6 Feb 24  |                   |                   |              | 0.00              | 1,128,878.63  | 1,128,878.63                      | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB, 2024 USD AUD EX.RATE 0.649659 WITH BANK OF | -1,739,000.000   | 6 Feb 24  |                   |                   |              | 0.00              | -1,129,758.57 | -1,133,654.10                     | -3,895.53     |
| FX DEAL TRANSACTED ON 26 MAR, 2024 AUD USD EX.RATE 1.525436 WITH BANK OF | 123,594.000      | 26 Mar 24 |                   |                   |              | 0.00              | 81,022.05     | 80,787.22                         | -234.83       |
| FX DEAL TRANSACTED ON 26 MAR, 2024 USD AUD EX.RATE 0.655000 WITH BANK OF | -123,594.000     | 26 Mar 24 |                   |                   |              | 0.00              | -80,954.07    | -80,515.31                        | 438.76        |
| <b>British pound sterling - GBP</b>                                      |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 07 MAR, 2024 GBP USD EX.RATE 0.783623 WITH BANK OF | 198,000.000      | 7 Mar 24  |                   |                   |              | 0.00              | 252,672.37    | 252,672.37                        | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR, 2024 USD GBP EX.RATE 1.276317 WITH BANK OF | -198,000.000     | 7 Mar 24  |                   |                   |              | 0.00              | -252,710.94   | -248,836.50                       | 3,874.44      |
| FX DEAL TRANSACTED ON 14 MAR, 2024 GBP USD EX.RATE 0.780591 WITH BANK OF | 90,000.000       | 14 Mar 24 |                   |                   |              | 0.00              | 115,297.21    | 115,297.21                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR, 2024 USD GBP EX.RATE 1.281228 WITH BANK OF | -90,000.000      | 14 Mar 24 |                   |                   |              | 0.00              | -115,310.55   | -113,107.50                       | 2,203.05      |
| FX DEAL TRANSACTED ON 24 JAN, 2024 GBP USD EX.RATE 0.785287 WITH BANK OF | 536,000.000      | 24 Jan 24 |                   |                   |              | 0.00              | 682,552.21    | 678,442.02                        | -4,110.19     |
| FX DEAL TRANSACTED ON 24 JAN, 2024 USD GBP EX.RATE 1.273357 WITH BANK OF | -536,000.000     | 24 Jan 24 |                   |                   |              | 0.00              | -682,519.67   | -682,519.67                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 88 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BANK OF AMERICA, N.A</b>                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 OCT, 2024 CAD USD EX.RATE 1.390336 WITH BANK OF | 1,757,021.320    | 31 Oct 24 |                   |                   |              | 0.00              | 1,263,738.36  | 1,264,999.69                      | 1,261.33      |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD CAD EX.RATE 0.719876 WITH BANK OF | -1,755,492.950   | 31 Oct 24 |                   |                   |              | 0.00              | -1,263,738.36 | -1,247,995.56                     | 15,742.80     |
| <b>Euro - EUR</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 JUN, 2024 EUR USD EX.RATE 0.929174 WITH BANK OF | 296,000.000      | 10 Jun 24 |                   |                   |              | 0.00              | 318,562.27    | 317,992.83                        | -569.44       |
| FX DEAL TRANSACTED ON 10 JUN, 2024 USD EUR EX.RATE 1.075178 WITH BANK OF | -296,000.000     | 10 Jun 24 |                   |                   |              | 0.00              | -318,252.81   | -318,252.81                       | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY, 2024 EUR USD EX.RATE 0.923561 WITH BANK OF | 203,000.000      | 24 May 24 |                   |                   |              | 0.00              | 219,801.36    | 219,801.36                        | 0.00          |
| FX DEAL TRANSACTED ON 24 MAY, 2024 USD EUR EX.RATE 1.083255 WITH BANK OF | -203,000.000     | 24 May 24 |                   |                   |              | 0.00              | -219,900.89   | -220,864.01                       | -963.12       |
| FX DEAL TRANSACTED ON 26 MAR, 2024 EUR USD EX.RATE 0.921064 WITH BANK OF | 4,471,000.000    | 26 Mar 24 |                   |                   |              | 0.00              | 4,854,164.70  | 4,813,479.03                      | -40,685.67    |
| FX DEAL TRANSACTED ON 26 MAR, 2024 USD EUR EX.RATE 1.087020 WITH BANK OF | -4,471,000.000   | 26 Mar 24 |                   |                   |              | 0.00              | -4,860,066.42 | -4,778,828.73                     | 81,237.69     |
| FX DEAL TRANSACTED ON 29 MAY, 2024 EUR USD EX.RATE 0.922221 WITH BANK OF | 4,544,000.000    | 29 May 24 |                   |                   |              | 0.00              | 4,927,232.78  | 4,943,872.25                      | 16,639.47     |
| FX DEAL TRANSACTED ON 29 MAY, 2024 USD EUR EX.RATE 1.085699 WITH BANK OF | -4,544,000.000   | 29 May 24 |                   |                   |              | 0.00              | -4,933,417.16 | -4,881,619.65                     | 51,797.51     |
| <b>South African rand - ZAR</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD ZAR EX.RATE 0.056205 WITH BANK OF | -5,193,055.660   | 29 Oct 24 |                   |                   |              | 0.00              | -291,875.88   | -286,276.50                       | 5,599.38      |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 89 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BANK OF AMERICA, N.A</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT, 2024 ZAR USD EX.RATE 17.719999 WITH BANK OF | 5,172,040.590    | 29 Oct 24 |                   |                   |              | 0.00              | 291,875.88    | 291,875.88                        | 0.00          |
| <b>Turkish lira - TRY</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 SEP, 2024 TRY USD EX.RATE 34.079245 WITH BANK OF | 4,244.570        | 9 Sep 24  |                   |                   |              | 0.00              | 124.55        | 124.55                            | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD TRY EX.RATE 0.029371 WITH BANK OF  | -4,240.490       | 9 Sep 24  |                   |                   |              | 0.00              | -124.55       | -124.55                           | 0.00          |
| FX DEAL TRANSACTED ON 25 MAR, 2024 TRY USD EX.RATE 32.149659 WITH BANK OF | 7,876,666.460    | 25 Mar 24 |                   |                   |              | 0.00              | 245,000.00    | 245,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 AUG, 2024 TRY USD EX.RATE 34.010203 WITH BANK OF | 17,000.000       | 26 Aug 24 |                   |                   |              | 0.00              | 499.85        | 499.85                            | 0.00          |
| <b>United States dollar - USD</b>                                         |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 JAN, 2024 AUD USD EX.RATE 1.495599 WITH BANK OF  | -566,647.520     | 5 Jan 24  |                   |                   |              | 0.00              | -566,647.52   | -566,647.52                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JAN, 2024 USD AUD EX.RATE 0.668099 WITH BANK OF  | 566,200.050      | 5 Jan 24  |                   |                   |              | 0.00              | 566,200.05    | 566,200.05                        | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB, 2024 AUD USD EX.RATE 1.540466 WITH BANK OF  | -1,128,878.630   | 6 Feb 24  |                   |                   |              | 0.00              | -1,128,878.63 | -1,128,878.63                     | 0.00          |
| FX DEAL TRANSACTED ON 06 FEB, 2024 USD AUD EX.RATE 0.649659 WITH BANK OF  | 1,129,758.570    | 6 Feb 24  |                   |                   |              | 0.00              | 1,129,758.57  | 1,129,758.57                      | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR, 2024 GBP USD EX.RATE 0.783623 WITH BANK OF  | -252,672.370     | 7 Mar 24  |                   |                   |              | 0.00              | -252,672.37   | -252,672.37                       | 0.00          |
| FX DEAL TRANSACTED ON 07 MAR, 2024 USD GBP EX.RATE 1.276317 WITH BANK OF  | 252,710.940      | 7 Mar 24  |                   |                   |              | 0.00              | 252,710.94    | 252,710.94                        | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 TRY USD EX.RATE 34.079245 WITH BANK OF | -124.550         | 9 Sep 24  |                   |                   |              | 0.00              | -124.55       | -124.55                           | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD TRY EX.RATE 0.029371 WITH BANK OF  | 124.550          | 9 Sep 24  |                   |                   |              | 0.00              | 124.55        | 124.55                            | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 90 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                          | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BANK OF AMERICA, N.A</b>                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 10 JUN, 2024 EUR USD EX.RATE 0.929174 WITH BANK OF  | -318,562.270     | 10 Jun 24 |                   |                   |              | 0.00              | -318,562.27   | -318,562.27                       | 0.00          |
| FX DEAL TRANACTED ON 10 JUN, 2024 USD EUR EX.RATE 1.075178 WITH BANK OF  | 318,252.810      | 10 Jun 24 |                   |                   |              | 0.00              | 318,252.81    | 318,252.81                        | 0.00          |
| FX DEAL TRANACTED ON 14 MAR, 2024 GBP USD EX.RATE 0.780591 WITH BANK OF  | -115,297.210     | 14 Mar 24 |                   |                   |              | 0.00              | -115,297.21   | -115,297.21                       | 0.00          |
| FX DEAL TRANACTED ON 14 MAR, 2024 USD GBP EX.RATE 1.281228 WITH BANK OF  | 115,310.550      | 14 Mar 24 |                   |                   |              | 0.00              | 115,310.55    | 115,310.55                        | 0.00          |
| FX DEAL TRANACTED ON 24 JAN, 2024 GBP USD EX.RATE 0.785287 WITH BANK OF  | -682,552.210     | 24 Jan 24 |                   |                   |              | 0.00              | -682,552.21   | -682,552.21                       | 0.00          |
| FX DEAL TRANACTED ON 24 JAN, 2024 USD GBP EX.RATE 1.273357 WITH BANK OF  | 682,519.670      | 24 Jan 24 |                   |                   |              | 0.00              | 682,519.67    | 682,519.67                        | 0.00          |
| FX DEAL TRANACTED ON 24 MAY, 2024 EUR USD EX.RATE 0.923561 WITH BANK OF  | -219,801.360     | 24 May 24 |                   |                   |              | 0.00              | -219,801.36   | -219,801.36                       | 0.00          |
| FX DEAL TRANACTED ON 24 MAY, 2024 USD EUR EX.RATE 1.083255 WITH BANK OF  | 219,900.890      | 24 May 24 |                   |                   |              | 0.00              | 219,900.89    | 219,900.89                        | 0.00          |
| FX DEAL TRANACTED ON 25 MAR, 2024 TRY USD EX.RATE 32.149659 WITH BANK OF | -245,000.000     | 25 Mar 24 |                   |                   |              | 0.00              | -245,000.00   | -245,000.00                       | 0.00          |
| FX DEAL TRANACTED ON 26 AUG, 2024 TRY USD EX.RATE 34.010203 WITH BANK OF | -499.850         | 26 Aug 24 |                   |                   |              | 0.00              | -499.85       | -499.85                           | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 AUD USD EX.RATE 1.525436 WITH BANK OF  | -81,022.050      | 26 Mar 24 |                   |                   |              | 0.00              | -81,022.05    | -81,022.05                        | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 EUR USD EX.RATE 0.921064 WITH BANK OF  | -4,854,164.700   | 26 Mar 24 |                   |                   |              | 0.00              | -4,854,164.70 | -4,854,164.70                     | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD AUD EX.RATE 0.655000 WITH BANK OF  | 80,954.070       | 26 Mar 24 |                   |                   |              | 0.00              | 80,954.07     | 80,954.07                         | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD EUR EX.RATE 1.087020 WITH BANK OF  | 4,860,066.420    | 26 Mar 24 |                   |                   |              | 0.00              | 4,860,066.42  | 4,860,066.42                      | 0.00          |
| FX DEAL TRANACTED ON 29 MAY, 2024 EUR USD EX.RATE 0.922221 WITH BANK OF  | -4,927,232.780   | 29 May 24 |                   |                   |              | 0.00              | -4,927,232.78 | -4,927,232.78                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 91 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>BANK OF AMERICA, N.A</b>                                                    |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 29 MAY, 2024 USD EUR EX.RATE 1.085699 WITH BANK OF       | 4,933,417.160    | 29 May 24 |                   |                   |              | 0.00              | 4,933,417.16   | 4,933,417.16                      | 0.00              |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD ZAR EX.RATE 0.056205 WITH BANK OF       | 291,875.880      | 29 Oct 24 |                   |                   |              | 0.00              | 291,875.88     | 291,875.88                        | 0.00              |
| FX DEAL TRANSACTED ON 29 OCT, 2024 ZAR USD EX.RATE 17.719999 WITH BANK OF      | -291,875.880     | 29 Oct 24 |                   |                   |              | 0.00              | -291,875.88    | -291,875.88                       | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 CAD USD EX.RATE 1.390336 WITH BANK OF       | -1,263,738.360   | 31 Oct 24 |                   |                   |              | 0.00              | -1,263,738.36  | -1,263,738.36                     | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD CAD EX.RATE 0.719876 WITH BANK OF       | 1,263,738.360    | 31 Oct 24 |                   |                   |              | 0.00              | 1,263,738.36   | 1,263,738.36                      | 0.00              |
| <b>Total BANK OF AMERICA, N.A</b>                                              |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>113,904.79</b>                 | <b>113,904.79</b> |
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |                |                                   |                   |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |                |                                   |                   |
| <b>Australian dollar - AUD</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 08 NOV, 2024 AUD EUR EX.RATE 1.629781 WITH BARCLAYS BANK | 37,000.000       | 8 Nov 24  |                   |                   |              | 0.00              | 24,738.20      | 24,303.45                         | -434.75           |
| FX DEAL TRANSACTED ON 08 NOV, 2024 EUR AUD EX.RATE 0.613553 WITH BARCLAYS BANK | -37,000.000      | 8 Nov 24  |                   |                   |              | 0.00              | -24,544.84     | -24,214.65                        | 330.19            |
| FX DEAL TRANSACTED ON 11 NOV, 2024 AUD USD EX.RATE 1.518948 WITH BARCLAYS BANK | 37,000.000       | 11 Nov 24 |                   |                   |              | 0.00              | 24,358.96      | 24,358.96                         | 0.00              |
| FX DEAL TRANSACTED ON 23 OCT, 2024 USD AUD EX.RATE 0.667770 WITH BARCLAYS BANK | -1,012,000.000   | 23 Oct 24 |                   |                   |              | 0.00              | -675,783.24    | -675,783.24                       | 0.00              |
| <b>British pound sterling - GBP</b>                                            |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 03 APR, 2024 GBP USD EX.RATE 0.792079 WITH BARCLAYS BANK | 566,000.000      | 3 Apr 24  |                   |                   |              | 0.00              | 714,575.00     | 714,575.00                        | 0.00              |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 92 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV, 2024 GBP USD EX.RATE 0.771890 WITH BARCLAYS BANK  | 54,000.000       | 4 Nov 24  |                   |                   |              | 0.00              | 69,958.08     | 69,958.08                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV, 2024 GBP USD EX.RATE 0.794281 WITH BARCLAYS BANK  | 4,035,000.000    | 26 Nov 24 |                   |                   |              | 0.00              | 5,080,065.00  | 5,108,511.88                      | 28,446.88     |
| FX DEAL TRANSACTED ON 26 NOV, 2024 USD GBP EX.RATE 1.258872 WITH BARCLAYS BANK  | -4,035,000.000   | 26 Nov 24 |                   |                   |              | 0.00              | -5,079,548.52 | -5,052,893.45                     | 26,655.07     |
| FX DEAL TRANSACTED ON 27 MAR, 2024 USD GBP EX.RATE 1.262500 WITH BARCLAYS BANK  | -566,000.000     | 27 Mar 24 |                   |                   |              | 0.00              | -714,575.00   | -711,320.50                       | 3,254.50      |
| FX DEAL TRANSACTED ON 29 AUG, 2024 GBP USD EX.RATE 0.758207 WITH BARCLAYS BANK  | 4,689,000.000    | 29 Aug 24 |                   |                   |              | 0.00              | 6,184,322.10  | 6,139,542.41                      | -44,779.69    |
| FX DEAL TRANSACTED ON 29 AUG, 2024 USD GBP EX.RATE 1.319245 WITH BARCLAYS BANK  | -4,689,000.000   | 29 Aug 24 |                   |                   |              | 0.00              | -6,185,939.81 | -6,212,691.06                     | -26,751.25    |
| <b>Euro - EUR</b>                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV, 2024 AUD EUR EX.RATE 1.629781 WITH BARCLAYS BANK  | -22,702.430      | 8 Nov 24  |                   |                   |              | 0.00              | -24,738.20    | -24,173.55                        | 564.65        |
| FX DEAL TRANSACTED ON 08 NOV, 2024 EUR AUD EX.RATE 0.613553 WITH BARCLAYS BANK  | 22,701.480       | 8 Nov 24  |                   |                   |              | 0.00              | 24,544.84     | 24,085.14                         | -459.70       |
| <b>Mexican peso - MXN</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 10 JUN, 2024 MXN USD EX.RATE 18.736500 WITH BARCLAYS BANK | 24,320,201.840   | 10 Jun 24 |                   |                   |              | 0.00              | 1,298,012.00  | 1,267,337.25                      | -30,674.75    |
| FX DEAL TRANSACTED ON 10 JUN, 2024 USD MXN EX.RATE 0.054138 WITH BARCLAYS BANK  | -23,975,579.650  | 10 Jun 24 |                   |                   |              | 0.00              | -1,298,012.00 | -1,303,002.93                     | -4,990.93     |
| FX DEAL TRANSACTED ON 18 MAR, 2024 MXN USD EX.RATE 16.860484 WITH BARCLAYS BANK | 14,861.000       | 18 Mar 24 |                   |                   |              | 0.00              | 881.41        | 881.41                            | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR, 2024 USD MXN EX.RATE 0.058459 WITH BARCLAYS BANK  | -14,861.000      | 18 Mar 24 |                   |                   |              | 0.00              | -868.77       | -807.65                           | 61.12         |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 93 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |          |                   |                   |              |                   |             |                                   |               |
| <b>Turkish lira - TRY</b>                                                       |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 APR, 2024 TRY USD EX.RATE 33.940099 WITH BARCLAYS BANK | 592,744.840      | 3 Apr 24 |                   |                   |              | 0.00              | 17,464.44   | 18,387.81                         | 923.37        |
| FX DEAL TRANSACTED ON 03 APR, 2024 USD TRY EX.RATE 0.031264 WITH BARCLAYS BANK  | -558,600.110     | 3 Apr 24 |                   |                   |              | 0.00              | -17,464.44  | -17,464.44                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT, 2024 TRY USD EX.RATE 37.705500 WITH BARCLAYS BANK | 1,431,904.070    | 3 Oct 24 |                   |                   |              | 0.00              | 37,976.00   | 40,339.61                         | 2,363.61      |
| FX DEAL TRANSACTED ON 03 OCT, 2024 USD TRY EX.RATE 0.029256 WITH BARCLAYS BANK  | -1,298,019.680   | 3 Oct 24 |                   |                   |              | 0.00              | -37,976.00  | -37,976.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 MAR, 2024 TRY USD EX.RATE 33.951500 WITH BARCLAYS BANK | 8,123,372.040    | 4 Mar 24 |                   |                   |              | 0.00              | 239,264.01  | 251,819.18                        | 12,555.17     |
| FX DEAL TRANSACTED ON 04 MAR, 2024 USD TRY EX.RATE 0.031735 WITH BARCLAYS BANK  | -7,539,328.590   | 4 Mar 24 |                   |                   |              | 0.00              | -239,264.01 | -239,264.01                       | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 TRY USD EX.RATE 37.685999 WITH BARCLAYS BANK | 2,725,381.800    | 4 Nov 24 |                   |                   |              | 0.00              | 72,318.15   | 74,575.21                         | 2,257.06      |
| FX DEAL TRANSACTED ON 04 NOV, 2024 USD TRY EX.RATE 0.029088 WITH BARCLAYS BANK  | -2,486,153.360   | 4 Nov 24 |                   |                   |              | 0.00              | -72,318.15  | -72,318.15                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR, 2024 TRY USD EX.RATE 35.675999 WITH BARCLAYS BANK | 2,545,797.260    | 5 Apr 24 |                   |                   |              | 0.00              | 71,358.82   | 76,941.36                         | 5,582.54      |
| FX DEAL TRANSACTED ON 05 APR, 2024 USD TRY EX.RATE 0.031206 WITH BARCLAYS BANK  | -2,286,693.390   | 5 Apr 24 |                   |                   |              | 0.00              | -71,358.82  | -70,933.26                        | 425.56        |
| FX DEAL TRANSACTED ON 05 DEC, 2024 TRY USD EX.RATE 36.708499 WITH BARCLAYS BANK | 3,513,884.450    | 5 Dec 24 |                   |                   |              | 0.00              | 95,724.00   | 96,903.32                         | 1,179.32      |
| FX DEAL TRANSACTED ON 05 DEC, 2024 USD TRY EX.RATE 0.028622 WITH BARCLAYS BANK  | -3,344,357.250   | 5 Dec 24 |                   |                   |              | 0.00              | -95,724.00  | -95,926.49                        | -202.49       |
| FX DEAL TRANSACTED ON 05 JUN, 2024 TRY USD EX.RATE 34.316000 WITH BARCLAYS BANK | 6,465,237.350    | 5 Jun 24 |                   |                   |              | 0.00              | 188,403.00  | 192,360.53                        | 3,957.53      |
| FX DEAL TRANSACTED ON 05 JUN, 2024 USD TRY EX.RATE 0.030935 WITH BARCLAYS BANK  | -6,090,126.980   | 5 Jun 24 |                   |                   |              | 0.00              | -188,403.00 | -188,403.00                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 94 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 05 NOV, 2024 TRY USD EX.RATE 37.703000 WITH BARCLAYS BANK | 2,573,840.540    | 5 Nov 24  |                   |                   |              | 0.00              | 68,266.20   | 70,361.83                         | 2,095.63      |
| FX DEAL TRANACTED ON 05 NOV, 2024 USD TRY EX.RATE 0.029079 WITH BARCLAYS BANK  | -2,347,538.090   | 5 Nov 24  |                   |                   |              | 0.00              | -68,266.20  | -68,266.20                        | 0.00          |
| FX DEAL TRANACTED ON 07 JUN, 2024 TRY USD EX.RATE 34.689999 WITH BARCLAYS BANK | 3,336,356.540    | 7 Jun 24  |                   |                   |              | 0.00              | 96,176.32   | 98,388.57                         | 2,212.25      |
| FX DEAL TRANACTED ON 07 JUN, 2024 USD TRY EX.RATE 0.030931 WITH BARCLAYS BANK  | -3,109,380.430   | 7 Jun 24  |                   |                   |              | 0.00              | -96,176.32  | -96,081.22                        | 95.10         |
| FX DEAL TRANACTED ON 09 APR, 2024 TRY USD EX.RATE 34.574999 WITH BARCLAYS BANK | 2,176,463.400    | 9 Apr 24  |                   |                   |              | 0.00              | 62,949.05   | 66,260.85                         | 3,311.80      |
| FX DEAL TRANACTED ON 09 APR, 2024 USD TRY EX.RATE 0.031017 WITH BARCLAYS BANK  | -2,029,477.370   | 9 Apr 24  |                   |                   |              | 0.00              | -62,949.05  | -62,608.24                        | 340.81        |
| FX DEAL TRANACTED ON 09 FEB, 2024 TRY USD EX.RATE 32.284000 WITH BARCLAYS BANK | 559,158.880      | 9 Feb 24  |                   |                   |              | 0.00              | 17,320.00   | 17,539.49                         | 219.49        |
| FX DEAL TRANACTED ON 09 FEB, 2024 USD TRY EX.RATE 0.032591 WITH BARCLAYS BANK  | -531,429.560     | 9 Feb 24  |                   |                   |              | 0.00              | -17,320.00  | -17,306.89                        | 13.11         |
| FX DEAL TRANACTED ON 09 OCT, 2024 TRY USD EX.RATE 37.699000 WITH BARCLAYS BANK | 2,765,532.670    | 9 Oct 24  |                   |                   |              | 0.00              | 73,358.25   | 77,686.32                         | 4,328.07      |
| FX DEAL TRANACTED ON 09 OCT, 2024 USD TRY EX.RATE 0.029181 WITH BARCLAYS BANK  | -2,513,840.510   | 9 Oct 24  |                   |                   |              | 0.00              | -73,358.25  | -73,358.25                        | 0.00          |
| FX DEAL TRANACTED ON 10 MAY, 2024 TRY USD EX.RATE 33.650999 WITH BARCLAYS BANK | 1,850,922.440    | 10 May 24 |                   |                   |              | 0.00              | 55,003.49   | 56,355.39                         | 1,351.90      |
| FX DEAL TRANACTED ON 10 MAY, 2024 USD TRY EX.RATE 0.031012 WITH BARCLAYS BANK  | -1,773,587.540   | 10 May 24 |                   |                   |              | 0.00              | -55,003.49  | -55,067.10                        | -63.61        |
| FX DEAL TRANACTED ON 11 NOV, 2024 TRY USD EX.RATE 37.516000 WITH BARCLAYS BANK | 6,475,297.620    | 11 Nov 24 |                   |                   |              | 0.00              | 172,600.96  | 176,009.93                        | 3,408.97      |
| FX DEAL TRANACTED ON 11 NOV, 2024 USD TRY EX.RATE 0.029112 WITH BARCLAYS BANK  | -5,928,842.980   | 11 Nov 24 |                   |                   |              | 0.00              | -172,600.96 | -172,600.96                       | 0.00          |
| FX DEAL TRANACTED ON 12 JUN, 2024 TRY USD EX.RATE 35.051000 WITH BARCLAYS BANK | 5,511,377.880    | 12 Jun 24 |                   |                   |              | 0.00              | 157,238.82  | 161,709.34                        | 4,470.52      |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 95 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 12 JUN, 2024 USD TRY EX.RATE 0.030883 WITH BARCLAYS BANK  | -5,091,392.990   | 12 Jun 24 |                   |                   |              | 0.00              | -157,238.82 | -157,238.82                       | 0.00          |
| FX DEAL TRANACTED ON 13 AUG, 2024 TRY USD EX.RATE 33.580399 WITH BARCLAYS BANK | 3,197,962.230    | 13 Aug 24 |                   |                   |              | 0.00              | 95,233.00   | 95,233.00                         | 0.00          |
| FX DEAL TRANACTED ON 13 AUG, 2024 TRY USD EX.RATE 33.580700 WITH BARCLAYS BANK | 2,057,355.170    | 13 Aug 24 |                   |                   |              | 0.00              | 61,266.00   | 61,266.00                         | 0.00          |
| FX DEAL TRANACTED ON 13 AUG, 2024 TRY USD EX.RATE 33.585750 WITH BARCLAYS BANK | 3,199,680.820    | 13 Aug 24 |                   |                   |              | 0.00              | 95,269.00   | 95,269.00                         | 0.00          |
| FX DEAL TRANACTED ON 13 AUG, 2024 USD TRY EX.RATE 0.029806 WITH BARCLAYS BANK  | -3,196,274.950   | 13 Aug 24 |                   |                   |              | 0.00              | -95,269.00  | -95,269.00                        | 0.00          |
| FX DEAL TRANACTED ON 13 AUG, 2024 USD TRY EX.RATE 0.029810 WITH BARCLAYS BANK  | -2,055,167.970   | 13 Aug 24 |                   |                   |              | 0.00              | -61,266.00  | -61,266.00                        | 0.00          |
| FX DEAL TRANACTED ON 13 AUG, 2024 USD TRY EX.RATE 0.029810 WITH BARCLAYS BANK  | -3,194,590.990   | 13 Aug 24 |                   |                   |              | 0.00              | -95,233.00  | -95,233.00                        | 0.00          |
| FX DEAL TRANACTED ON 13 DEC, 2024 TRY USD EX.RATE 38.310000 WITH BARCLAYS BANK | 2,447,059.300    | 13 Dec 24 |                   |                   |              | 0.00              | 63,875.21   | 64,630.86                         | 755.65        |
| FX DEAL TRANACTED ON 13 DEC, 2024 USD TRY EX.RATE 0.028580 WITH BARCLAYS BANK  | -2,234,929.720   | 13 Dec 24 |                   |                   |              | 0.00              | -63,875.21  | -63,871.56                        | 3.65          |
| FX DEAL TRANACTED ON 13 MAY, 2024 TRY USD EX.RATE 33.601999 WITH BARCLAYS BANK | 2,779,229.820    | 13 May 24 |                   |                   |              | 0.00              | 82,710.25   | 84,775.26                         | 2,065.01      |
| FX DEAL TRANACTED ON 13 MAY, 2024 USD TRY EX.RATE 0.031035 WITH BARCLAYS BANK  | -2,665,006.970   | 13 May 24 |                   |                   |              | 0.00              | -82,710.25  | -82,710.25                        | 0.00          |
| FX DEAL TRANACTED ON 14 AUG, 2024 TRY USD EX.RATE 33.583000 WITH BARCLAYS BANK | 11,494,184.750   | 14 Aug 24 |                   |                   |              | 0.00              | 342,262.00  | 342,262.00                        | 0.00          |
| FX DEAL TRANACTED ON 14 AUG, 2024 TRY USD EX.RATE 33.694900 WITH BARCLAYS BANK | 5,869,309.580    | 14 Aug 24 |                   |                   |              | 0.00              | 174,189.85  | 173,908.05                        | -281.80       |
| FX DEAL TRANACTED ON 14 AUG, 2024 USD TRY EX.RATE 0.029801 WITH BARCLAYS BANK  | -5,844,940.420   | 14 Aug 24 |                   |                   |              | 0.00              | -174,189.85 | -174,189.85                       | 0.00          |
| FX DEAL TRANACTED ON 14 AUG, 2024 USD TRY EX.RATE 0.029808 WITH BARCLAYS BANK  | -11,482,034.450  | 14 Aug 24 |                   |                   |              | 0.00              | -342,262.00 | -342,262.00                       | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 96 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 14 MAR, 2024 TRY USD EX.RATE 36.166999 WITH BARCLAYS BANK | 5,745,189.070    | 14 Mar 24 |                   |                   |              | 0.00              | 158,851.69  | 174,908.11                        | 16,056.42     |
| FX DEAL TRANACTED ON 14 MAR, 2024 USD TRY EX.RATE 0.031127 WITH BARCLAYS BANK  | -5,103,269.390   | 14 Mar 24 |                   |                   |              | 0.00              | -158,851.69 | -158,851.69                       | 0.00          |
| FX DEAL TRANACTED ON 15 AUG, 2024 TRY USD EX.RATE 33.771500 WITH BARCLAYS BANK | 11,536,440.990   | 15 Aug 24 |                   |                   |              | 0.00              | 341,602.86  | 341,825.54                        | 222.68        |
| FX DEAL TRANACTED ON 15 AUG, 2024 USD TRY EX.RATE 0.029703 WITH BARCLAYS BANK  | -11,500,572.690  | 15 Aug 24 |                   |                   |              | 0.00              | -341,602.86 | -341,602.86                       | 0.00          |
| FX DEAL TRANACTED ON 15 MAY, 2024 TRY USD EX.RATE 33.181019 WITH BARCLAYS BANK | 8,327,322.460    | 15 May 24 |                   |                   |              | 0.00              | 250,966.44  | 254,592.00                        | 3,625.56      |
| FX DEAL TRANACTED ON 15 MAY, 2024 USD TRY EX.RATE 0.030958 WITH BARCLAYS BANK  | -8,106,472.000   | 15 May 24 |                   |                   |              | 0.00              | -250,966.44 | -250,966.44                       | 0.00          |
| FX DEAL TRANACTED ON 16 AUG, 2024 TRY USD EX.RATE 37.241000 WITH BARCLAYS BANK | 19,234,816.740   | 16 Aug 24 |                   |                   |              | 0.00              | 516,495.71  | 557,369.36                        | 40,873.65     |
| FX DEAL TRANACTED ON 16 AUG, 2024 USD TRY EX.RATE 0.029670 WITH BARCLAYS BANK  | -17,407,454.910  | 16 Aug 24 |                   |                   |              | 0.00              | -516,495.71 | -515,784.08                       | 711.63        |
| FX DEAL TRANACTED ON 16 JAN, 2024 TRY USD EX.RATE 32.417500 WITH BARCLAYS BANK | 246,178.500      | 16 Jan 24 |                   |                   |              | 0.00              | 7,594.00    | 7,609.38                          | 15.38         |
| FX DEAL TRANACTED ON 16 JAN, 2024 USD TRY EX.RATE 0.033184 WITH BARCLAYS BANK  | -228,845.190     | 16 Jan 24 |                   |                   |              | 0.00              | -7,594.00   | -7,594.00                         | 0.00          |
| FX DEAL TRANACTED ON 16 JUL, 2024 TRY USD EX.RATE 35.445000 WITH BARCLAYS BANK | 2,727,219.470    | 16 Jul 24 |                   |                   |              | 0.00              | 76,942.29   | 80,126.32                         | 3,184.03      |
| FX DEAL TRANACTED ON 16 JUL, 2024 USD TRY EX.RATE 0.030220 WITH BARCLAYS BANK  | -2,546,020.380   | 16 Jul 24 |                   |                   |              | 0.00              | -76,942.29  | -76,942.29                        | 0.00          |
| FX DEAL TRANACTED ON 18 APR, 2024 TRY USD EX.RATE 34.405999 WITH BARCLAYS BANK | 2,193,865.560    | 18 Apr 24 |                   |                   |              | 0.00              | 63,764.04   | 67,923.64                         | 4,159.60      |
| FX DEAL TRANACTED ON 18 APR, 2024 USD TRY EX.RATE 0.030745 WITH BARCLAYS BANK  | -2,073,925.400   | 18 Apr 24 |                   |                   |              | 0.00              | -63,764.04  | -63,764.04                        | 0.00          |
| FX DEAL TRANACTED ON 18 DEC, 2024 TRY USD EX.RATE 35.051499 WITH BARCLAYS BANK | 3,017,104.480    | 18 Dec 24 |                   |                   |              | 0.00              | 86,076.33   | 86,076.33                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 97 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD TRY EX.RATE 0.028558 WITH BARCLAYS BANK  | -3,013,988.520   | 18 Dec 24 |                   |                   |              | 0.00              | -86,076.33  | -86,076.33                        | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV, 2024 TRY USD EX.RATE 36.832500 WITH BARCLAYS BANK | 20,532,936.430   | 18 Nov 24 |                   |                   |              | 0.00              | 557,467.90  | 570,127.80                        | 12,659.90     |
| FX DEAL TRANSACTED ON 18 NOV, 2024 USD TRY EX.RATE 0.028972 WITH BARCLAYS BANK  | -19,241,004.570  | 18 Nov 24 |                   |                   |              | 0.00              | -557,467.90 | -557,467.90                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 TRY USD EX.RATE 36.150599 WITH BARCLAYS BANK | 3,109,643.880    | 19 Dec 24 |                   |                   |              | 0.00              | 86,019.15   | 86,680.19                         | 661.04        |
| FX DEAL TRANSACTED ON 19 DEC, 2024 USD TRY EX.RATE 0.028507 WITH BARCLAYS BANK  | -3,017,431.360   | 19 Dec 24 |                   |                   |              | 0.00              | -86,019.15  | -86,019.15                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 TRY USD EX.RATE 37.806000 WITH BARCLAYS BANK | 1,093,462.940    | 20 Nov 24 |                   |                   |              | 0.00              | 28,923.00   | 29,467.12                         | 544.12        |
| FX DEAL TRANSACTED ON 20 NOV, 2024 TRY USD EX.RATE 37.823499 WITH BARCLAYS BANK | 1,641,123.840    | 20 Nov 24 |                   |                   |              | 0.00              | 43,389.00   | 44,225.73                         | 836.73        |
| FX DEAL TRANSACTED ON 20 NOV, 2024 USD TRY EX.RATE 0.029000 WITH BARCLAYS BANK  | -1,496,161.190   | 20 Nov 24 |                   |                   |              | 0.00              | -43,389.00  | -43,389.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 USD TRY EX.RATE 0.029023 WITH BARCLAYS BANK  | -996,541.970     | 20 Nov 24 |                   |                   |              | 0.00              | -28,923.00  | -28,923.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 APR, 2024 TRY USD EX.RATE 34.370999 WITH BARCLAYS BANK | 6,088,090.890    | 22 Apr 24 |                   |                   |              | 0.00              | 177,128.71  | 188,319.62                        | 11,190.91     |
| FX DEAL TRANSACTED ON 22 APR, 2024 USD TRY EX.RATE 0.030684 WITH BARCLAYS BANK  | -5,772,624.660   | 22 Apr 24 |                   |                   |              | 0.00              | -177,128.71 | -177,128.71                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG, 2024 TRY USD EX.RATE 37.666000 WITH BARCLAYS BANK | 10,166,074.870   | 22 Aug 24 |                   |                   |              | 0.00              | 269,900.57  | 293,711.08                        | 23,810.51     |
| FX DEAL TRANSACTED ON 22 AUG, 2024 USD TRY EX.RATE 0.029359 WITH BARCLAYS BANK  | -9,192,813.410   | 22 Aug 24 |                   |                   |              | 0.00              | -269,900.57 | -270,395.55                       | -494.98       |
| FX DEAL TRANSACTED ON 22 JUL, 2024 TRY USD EX.RATE 35.360999 WITH BARCLAYS BANK | 2,079,885.220    | 22 Jul 24 |                   |                   |              | 0.00              | 58,818.62   | 60,945.89                         | 2,127.27      |
| FX DEAL TRANSACTED ON 22 JUL, 2024 USD TRY EX.RATE 0.030284 WITH BARCLAYS BANK  | -1,942,190.830   | 22 Jul 24 |                   |                   |              | 0.00              | -58,818.62  | -58,818.62                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 98 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 22 MAR, 2024 TRY USD EX.RATE 33.940000 WITH BARCLAYS BANK | 4,027,354.340    | 22 Mar 24 |                   |                   |              | 0.00              | 118,661.00  | 125,080.89                        | 6,419.89      |
| FX DEAL TRANACTED ON 22 MAR, 2024 TRY USD EX.RATE 33.976999 WITH BARCLAYS BANK | 4,122,395.430    | 22 Mar 24 |                   |                   |              | 0.00              | 121,329.00  | 127,977.01                        | 6,648.01      |
| FX DEAL TRANACTED ON 22 MAR, 2024 USD TRY EX.RATE 0.031240 WITH BARCLAYS BANK  | -3,883,741.290   | 22 Mar 24 |                   |                   |              | 0.00              | -121,329.00 | -120,802.54                       | 526.46        |
| FX DEAL TRANACTED ON 22 MAR, 2024 USD TRY EX.RATE 0.031240 WITH BARCLAYS BANK  | -3,798,338.610   | 22 Mar 24 |                   |                   |              | 0.00              | -118,661.00 | -118,146.12                       | 514.88        |
| FX DEAL TRANACTED ON 22 MAY, 2024 TRY USD EX.RATE 33.913500 WITH BARCLAYS BANK | 1,943,243.550    | 22 May 24 |                   |                   |              | 0.00              | 57,300.00   | 59,219.95                         | 1,919.95      |
| FX DEAL TRANACTED ON 22 MAY, 2024 USD TRY EX.RATE 0.031058 WITH BARCLAYS BANK  | -1,844,916.750   | 22 May 24 |                   |                   |              | 0.00              | -57,300.00  | -57,300.00                        | 0.00          |
| FX DEAL TRANACTED ON 22 NOV, 2024 TRY USD EX.RATE 37.985000 WITH BARCLAYS BANK | 4,000,732.140    | 22 Nov 24 |                   |                   |              | 0.00              | 105,324.00  | 107,398.66                        | 2,074.66      |
| FX DEAL TRANACTED ON 22 NOV, 2024 TRY USD EX.RATE 37.992499 WITH BARCLAYS BANK | 7,166,487.280    | 22 Nov 24 |                   |                   |              | 0.00              | 188,629.00  | 192,382.57                        | 3,753.57      |
| FX DEAL TRANACTED ON 22 NOV, 2024 USD TRY EX.RATE 0.028914 WITH BARCLAYS BANK  | -6,523,733.970   | 22 Nov 24 |                   |                   |              | 0.00              | -188,629.00 | -188,479.13                       | 149.87        |
| FX DEAL TRANACTED ON 22 NOV, 2024 USD TRY EX.RATE 0.028926 WITH BARCLAYS BANK  | -3,641,050.680   | 22 Nov 24 |                   |                   |              | 0.00              | -105,324.00 | -105,194.67                       | 129.33        |
| FX DEAL TRANACTED ON 22 OCT, 2024 TRY USD EX.RATE 37.650000 WITH BARCLAYS BANK | 2,361,190.010    | 22 Oct 24 |                   |                   |              | 0.00              | 62,714.21   | 65,434.32                         | 2,720.11      |
| FX DEAL TRANACTED ON 22 OCT, 2024 USD TRY EX.RATE 0.029189 WITH BARCLAYS BANK  | -2,148,526.120   | 22 Oct 24 |                   |                   |              | 0.00              | -62,714.21  | -62,714.21                        | 0.00          |
| FX DEAL TRANACTED ON 23 AUG, 2024 TRY USD EX.RATE 37.666999 WITH BARCLAYS BANK | 4,850,454.920    | 23 Aug 24 |                   |                   |              | 0.00              | 128,772.00  | 139,989.32                        | 11,217.32     |
| FX DEAL TRANACTED ON 23 AUG, 2024 USD TRY EX.RATE 0.029329 WITH BARCLAYS BANK  | -4,390,481.340   | 23 Aug 24 |                   |                   |              | 0.00              | -128,772.00 | -128,899.97                       | -127.97       |
| FX DEAL TRANACTED ON 23 MAY, 2024 TRY USD EX.RATE 34.095000 WITH BARCLAYS BANK | 1,397,968.990    | 23 May 24 |                   |                   |              | 0.00              | 41,002.17   | 42,347.94                         | 1,345.77      |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 99 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 23 MAY, 2024 USD TRY EX.RATE 0.030935 WITH BARCLAYS BANK  | -1,325,395.150   | 23 May 24 |                   |                   |              | 0.00              | -41,002.17  | -41,170.93                        | -168.76       |
| FX DEAL TRANSACTED ON 24 JUL, 2024 TRY USD EX.RATE 35.283000 WITH BARCLAYS BANK | 1,500,903.540    | 24 Jul 24 |                   |                   |              | 0.00              | 42,539.00   | 43,902.44                         | 1,363.44      |
| FX DEAL TRANSACTED ON 24 JUL, 2024 USD TRY EX.RATE 0.030425 WITH BARCLAYS BANK  | -1,398,129.310   | 24 Jul 24 |                   |                   |              | 0.00              | -42,539.00  | -42,539.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR, 2024 TRY USD EX.RATE 34.240999 WITH BARCLAYS BANK | 3,105,812.440    | 25 Apr 24 |                   |                   |              | 0.00              | 90,704.49   | 95,970.97                         | 5,266.48      |
| FX DEAL TRANSACTED ON 25 APR, 2024 USD TRY EX.RATE 0.030740 WITH BARCLAYS BANK  | -2,950,617.060   | 25 Apr 24 |                   |                   |              | 0.00              | -90,704.49  | -90,704.49                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL, 2024 TRY USD EX.RATE 35.250100 WITH BARCLAYS BANK | 4,021,860.160    | 25 Jul 24 |                   |                   |              | 0.00              | 114,095.00  | 117,782.50                        | 3,687.50      |
| FX DEAL TRANSACTED ON 25 JUL, 2024 USD TRY EX.RATE 0.030307 WITH BARCLAYS BANK  | -3,764,564.530   | 25 Jul 24 |                   |                   |              | 0.00              | -114,095.00 | -114,095.00                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN, 2024 TRY USD EX.RATE 35.239000 WITH BARCLAYS BANK | 691,424.420      | 25 Jun 24 |                   |                   |              | 0.00              | 19,621.00   | 20,316.29                         | 695.29        |
| FX DEAL TRANSACTED ON 25 JUN, 2024 USD TRY EX.RATE 0.030323 WITH BARCLAYS BANK  | -647,061.340     | 25 Jun 24 |                   |                   |              | 0.00              | -19,621.00  | -19,621.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 MAR, 2024 TRY USD EX.RATE 33.400999 WITH BARCLAYS BANK | 4,836,865.610    | 25 Mar 24 |                   |                   |              | 0.00              | 144,812.00  | 149,305.56                        | 4,493.56      |
| FX DEAL TRANSACTED ON 25 MAR, 2024 USD TRY EX.RATE 0.031104 WITH BARCLAYS BANK  | -4,655,705.800   | 25 Mar 24 |                   |                   |              | 0.00              | -144,812.00 | -144,812.00                       | 0.00          |
| FX DEAL TRANSACTED ON 25 NOV, 2024 TRY USD EX.RATE 37.876000 WITH BARCLAYS BANK | 11,711,100.880   | 25 Nov 24 |                   |                   |              | 0.00              | 309,195.82  | 314,078.00                        | 4,882.18      |
| FX DEAL TRANSACTED ON 25 NOV, 2024 USD TRY EX.RATE 0.028922 WITH BARCLAYS BANK  | -10,690,445.480  | 25 Nov 24 |                   |                   |              | 0.00              | -309,195.82 | -309,195.82                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 TRY USD EX.RATE 38.060000 WITH BARCLAYS BANK | 4,484,075.820    | 25 Sep 24 |                   |                   |              | 0.00              | 117,815.97  | 126,325.42                        | 8,509.45      |
| FX DEAL TRANSACTED ON 25 SEP, 2024 USD TRY EX.RATE 0.029292 WITH BARCLAYS BANK  | -4,022,119.400   | 25 Sep 24 |                   |                   |              | 0.00              | -117,815.97 | -117,815.97                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 100 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 26 APR, 2024 TRY USD EX.RATE 34.290999 WITH BARCLAYS BANK | 5,090,695.090    | 26 Apr 24 |                   |                   |              | 0.00              | 148,455.72  | 157,466.50                        | 9,010.78      |
| FX DEAL TRANACTED ON 26 APR, 2024 USD TRY EX.RATE 0.030684 WITH BARCLAYS BANK  | -4,838,171.910   | 26 Apr 24 |                   |                   |              | 0.00              | -148,455.72 | -149,345.88                       | -890.16       |
| FX DEAL TRANACTED ON 26 JUN, 2024 TRY USD EX.RATE 36.042000 WITH BARCLAYS BANK | 2,022,136.410    | 26 Jun 24 |                   |                   |              | 0.00              | 56,105.00   | 59,282.80                         | 3,177.80      |
| FX DEAL TRANACTED ON 26 JUN, 2024 USD TRY EX.RATE 0.030302 WITH BARCLAYS BANK  | -1,851,521.110   | 26 Jun 24 |                   |                   |              | 0.00              | -56,105.00  | -56,105.00                        | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 TRY USD EX.RATE 32.188000 WITH BARCLAYS BANK | 2,156,596.000    | 26 Mar 24 |                   |                   |              | 0.00              | 67,000.00   | 67,000.00                         | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 TRY USD EX.RATE 32.194000 WITH BARCLAYS BANK | 2,446,744.000    | 26 Mar 24 |                   |                   |              | 0.00              | 76,000.00   | 76,000.00                         | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 TRY USD EX.RATE 33.780000 WITH BARCLAYS BANK | 4,830,540.000    | 26 Mar 24 |                   |                   |              | 0.00              | 143,000.00  | 149,772.58                        | 6,772.58      |
| FX DEAL TRANACTED ON 26 MAR, 2024 TRY USD EX.RATE 34.410500 WITH BARCLAYS BANK | 1,844,781.320    | 26 Mar 24 |                   |                   |              | 0.00              | 53,611.00   | 57,275.78                         | 3,664.78      |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD TRY EX.RATE 0.031055 WITH BARCLAYS BANK  | -4,604,600.000   | 26 Mar 24 |                   |                   |              | 0.00              | -143,000.00 | -143,000.00                       | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD TRY EX.RATE 0.031065 WITH BARCLAYS BANK  | -1,725,764.900   | 26 Mar 24 |                   |                   |              | 0.00              | -53,611.00  | -53,611.00                        | 0.00          |
| FX DEAL TRANACTED ON 27 AUG, 2024 TRY USD EX.RATE 37.695001 WITH BARCLAYS BANK | 124,924.250      | 27 Aug 24 |                   |                   |              | 0.00              | 3,314.08    | 3,600.17                          | 286.09        |
| FX DEAL TRANACTED ON 27 AUG, 2024 TRY USD EX.RATE 37.710099 WITH BARCLAYS BANK | 1,883,053.840    | 27 Aug 24 |                   |                   |              | 0.00              | 49,935.00   | 54,267.46                         | 4,332.46      |
| FX DEAL TRANACTED ON 27 AUG, 2024 USD TRY EX.RATE 0.029381 WITH BARCLAYS BANK  | -112,794.710     | 27 Aug 24 |                   |                   |              | 0.00              | -3,314.08   | -3,314.08                         | 0.00          |
| FX DEAL TRANACTED ON 27 AUG, 2024 USD TRY EX.RATE 0.029381 WITH BARCLAYS BANK  | -1,699,537.730   | 27 Aug 24 |                   |                   |              | 0.00              | -49,935.00  | -49,935.00                        | 0.00          |
| FX DEAL TRANACTED ON 27 NOV, 2024 TRY USD EX.RATE 38.051000 WITH BARCLAYS BANK | 6,272,517.100    | 27 Nov 24 |                   |                   |              | 0.00              | 164,845.00  | 167,896.35                        | 3,051.35      |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 101 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 27 NOV, 2024 TRY USD EX.RATE 38.058500 WITH BARCLAYS BANK | 4,404,472.150    | 27 Nov 24 |                   |                   |              | 0.00              | 115,729.00  | 117,894.43                        | 2,165.43      |
| FX DEAL TRANSACTED ON 27 NOV, 2024 USD TRY EX.RATE 0.028853 WITH BARCLAYS BANK  | -4,010,877.820   | 27 Nov 24 |                   |                   |              | 0.00              | -115,729.00 | -115,729.00                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV, 2024 USD TRY EX.RATE 0.028860 WITH BARCLAYS BANK  | -5,711,879.250   | 27 Nov 24 |                   |                   |              | 0.00              | -164,845.00 | -164,845.00                       | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP, 2024 TRY USD EX.RATE 36.362500 WITH BARCLAYS BANK | 1,597,113.730    | 27 Sep 24 |                   |                   |              | 0.00              | 43,922.00   | 46,027.00                         | 2,105.00      |
| FX DEAL TRANSACTED ON 27 SEP, 2024 USD TRY EX.RATE 0.029255 WITH BARCLAYS BANK  | -1,501,319.840   | 27 Sep 24 |                   |                   |              | 0.00              | -43,922.00  | -43,914.61                        | 7.39          |
| FX DEAL TRANSACTED ON 28 AUG, 2024 TRY USD EX.RATE 37.752500 WITH BARCLAYS BANK | 6,111,223.690    | 28 Aug 24 |                   |                   |              | 0.00              | 161,876.00  | 176,118.49                        | 14,242.49     |
| FX DEAL TRANSACTED ON 28 AUG, 2024 USD TRY EX.RATE 0.029370 WITH BARCLAYS BANK  | -5,511,473.110   | 28 Aug 24 |                   |                   |              | 0.00              | -161,876.00 | -161,876.00                       | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY, 2024 TRY USD EX.RATE 33.812000 WITH BARCLAYS BANK | 622,513.410      | 28 May 24 |                   |                   |              | 0.00              | 18,411.02   | 18,865.19                         | 454.17        |
| FX DEAL TRANSACTED ON 28 MAY, 2024 USD TRY EX.RATE 0.031064 WITH BARCLAYS BANK  | -592,669.140     | 28 May 24 |                   |                   |              | 0.00              | -18,411.02  | -18,411.02                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY, 2024 TRY USD EX.RATE 33.933500 WITH BARCLAYS BANK | 1,210,522.980    | 29 May 24 |                   |                   |              | 0.00              | 35,673.39   | 36,560.20                         | 886.81        |
| FX DEAL TRANSACTED ON 29 MAY, 2024 USD TRY EX.RATE 0.031005 WITH BARCLAYS BANK  | -1,150,556.010   | 29 May 24 |                   |                   |              | 0.00              | -35,673.39  | -35,673.39                        | 0.00          |
| FX DEAL TRANSACTED ON 30 JUL, 2024 TRY USD EX.RATE 35.447499 WITH BARCLAYS BANK | 1,297,201.260    | 30 Jul 24 |                   |                   |              | 0.00              | 36,595.00   | 37,876.15                         | 1,281.15      |
| FX DEAL TRANSACTED ON 30 JUL, 2024 USD TRY EX.RATE 0.030216 WITH BARCLAYS BANK  | -1,211,111.530   | 30 Jul 24 |                   |                   |              | 0.00              | -36,595.00  | -36,595.00                        | 0.00          |
| <b>United States dollar - USD</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 APR, 2024 GBP USD EX.RATE 0.792079 WITH BARCLAYS BANK  | -714,575.000     | 3 Apr 24  |                   |                   |              | 0.00              | -714,575.00 | -714,575.00                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 102 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 APR, 2024 TRY USD EX.RATE 33.940099 WITH BARCLAYS BANK | -17,464.440      | 3 Apr 24 |                   |                   |              | 0.00              | -17,464.44  | -17,464.44                        | 0.00          |
| FX DEAL TRANSACTED ON 03 APR, 2024 USD TRY EX.RATE 0.031264 WITH BARCLAYS BANK  | 17,464.440       | 3 Apr 24 |                   |                   |              | 0.00              | 17,464.44   | 17,464.44                         | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT, 2024 TRY USD EX.RATE 37.705500 WITH BARCLAYS BANK | -37,976.000      | 3 Oct 24 |                   |                   |              | 0.00              | -37,976.00  | -37,976.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 OCT, 2024 USD TRY EX.RATE 0.029256 WITH BARCLAYS BANK  | 37,976.000       | 3 Oct 24 |                   |                   |              | 0.00              | 37,976.00   | 37,976.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 MAR, 2024 TRY USD EX.RATE 33.951500 WITH BARCLAYS BANK | -239,264.010     | 4 Mar 24 |                   |                   |              | 0.00              | -239,264.01 | -239,264.01                       | 0.00          |
| FX DEAL TRANSACTED ON 04 MAR, 2024 USD TRY EX.RATE 0.031735 WITH BARCLAYS BANK  | 239,264.010      | 4 Mar 24 |                   |                   |              | 0.00              | 239,264.01  | 239,264.01                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 GBP USD EX.RATE 0.771890 WITH BARCLAYS BANK  | -69,958.080      | 4 Nov 24 |                   |                   |              | 0.00              | -69,958.08  | -69,958.08                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 TRY USD EX.RATE 37.685999 WITH BARCLAYS BANK | -72,318.150      | 4 Nov 24 |                   |                   |              | 0.00              | -72,318.15  | -72,318.15                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 USD TRY EX.RATE 0.029088 WITH BARCLAYS BANK  | 72,318.150       | 4 Nov 24 |                   |                   |              | 0.00              | 72,318.15   | 72,318.15                         | 0.00          |
| FX DEAL TRANSACTED ON 05 APR, 2024 TRY USD EX.RATE 35.675999 WITH BARCLAYS BANK | -71,358.820      | 5 Apr 24 |                   |                   |              | 0.00              | -71,358.82  | -71,358.82                        | 0.00          |
| FX DEAL TRANSACTED ON 05 APR, 2024 USD TRY EX.RATE 0.031206 WITH BARCLAYS BANK  | 71,358.820       | 5 Apr 24 |                   |                   |              | 0.00              | 71,358.82   | 71,358.82                         | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC, 2024 TRY USD EX.RATE 36.708499 WITH BARCLAYS BANK | -95,724.000      | 5 Dec 24 |                   |                   |              | 0.00              | -95,724.00  | -95,724.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 DEC, 2024 USD TRY EX.RATE 0.028622 WITH BARCLAYS BANK  | 95,724.000       | 5 Dec 24 |                   |                   |              | 0.00              | 95,724.00   | 95,724.00                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN, 2024 TRY USD EX.RATE 34.316000 WITH BARCLAYS BANK | -188,403.000     | 5 Jun 24 |                   |                   |              | 0.00              | -188,403.00 | -188,403.00                       | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN, 2024 USD TRY EX.RATE 0.030935 WITH BARCLAYS BANK  | 188,403.000      | 5 Jun 24 |                   |                   |              | 0.00              | 188,403.00  | 188,403.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 103 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 05 NOV, 2024 TRY USD EX.RATE 37.703000 WITH BARCLAYS BANK | -68,266.200      | 5 Nov 24  |                   |                   |              | 0.00              | -68,266.20    | -68,266.20                        | 0.00          |
| FX DEAL TRANACTED ON 05 NOV, 2024 USD TRY EX.RATE 0.029079 WITH BARCLAYS BANK  | 68,266.200       | 5 Nov 24  |                   |                   |              | 0.00              | 68,266.20     | 68,266.20                         | 0.00          |
| FX DEAL TRANACTED ON 07 JUN, 2024 TRY USD EX.RATE 34.689999 WITH BARCLAYS BANK | -96,176.320      | 7 Jun 24  |                   |                   |              | 0.00              | -96,176.32    | -96,176.32                        | 0.00          |
| FX DEAL TRANACTED ON 07 JUN, 2024 USD TRY EX.RATE 0.030931 WITH BARCLAYS BANK  | 96,176.320       | 7 Jun 24  |                   |                   |              | 0.00              | 96,176.32     | 96,176.32                         | 0.00          |
| FX DEAL TRANACTED ON 09 APR, 2024 TRY USD EX.RATE 34.574999 WITH BARCLAYS BANK | -62,949.050      | 9 Apr 24  |                   |                   |              | 0.00              | -62,949.05    | -62,949.05                        | 0.00          |
| FX DEAL TRANACTED ON 09 APR, 2024 USD TRY EX.RATE 0.031017 WITH BARCLAYS BANK  | 62,949.050       | 9 Apr 24  |                   |                   |              | 0.00              | 62,949.05     | 62,949.05                         | 0.00          |
| FX DEAL TRANACTED ON 09 FEB, 2024 TRY USD EX.RATE 32.284000 WITH BARCLAYS BANK | -17,320.000      | 9 Feb 24  |                   |                   |              | 0.00              | -17,320.00    | -17,320.00                        | 0.00          |
| FX DEAL TRANACTED ON 09 FEB, 2024 USD TRY EX.RATE 0.032591 WITH BARCLAYS BANK  | 17,320.000       | 9 Feb 24  |                   |                   |              | 0.00              | 17,320.00     | 17,320.00                         | 0.00          |
| FX DEAL TRANACTED ON 09 OCT, 2024 TRY USD EX.RATE 37.699000 WITH BARCLAYS BANK | -73,358.250      | 9 Oct 24  |                   |                   |              | 0.00              | -73,358.25    | -73,358.25                        | 0.00          |
| FX DEAL TRANACTED ON 09 OCT, 2024 USD TRY EX.RATE 0.029181 WITH BARCLAYS BANK  | 73,358.250       | 9 Oct 24  |                   |                   |              | 0.00              | 73,358.25     | 73,358.25                         | 0.00          |
| FX DEAL TRANACTED ON 10 JUN, 2024 MXN USD EX.RATE 18.736500 WITH BARCLAYS BANK | -1,298,012.000   | 10 Jun 24 |                   |                   |              | 0.00              | -1,298,012.00 | -1,298,012.00                     | 0.00          |
| FX DEAL TRANACTED ON 10 JUN, 2024 USD MXN EX.RATE 0.054138 WITH BARCLAYS BANK  | 1,298,012.000    | 10 Jun 24 |                   |                   |              | 0.00              | 1,298,012.00  | 1,298,012.00                      | 0.00          |
| FX DEAL TRANACTED ON 10 MAY, 2024 TRY USD EX.RATE 33.650999 WITH BARCLAYS BANK | -55,003.490      | 10 May 24 |                   |                   |              | 0.00              | -55,003.49    | -55,003.49                        | 0.00          |
| FX DEAL TRANACTED ON 10 MAY, 2024 USD TRY EX.RATE 0.031012 WITH BARCLAYS BANK  | 55,003.490       | 10 May 24 |                   |                   |              | 0.00              | 55,003.49     | 55,003.49                         | 0.00          |
| FX DEAL TRANACTED ON 11 NOV, 2024 AUD USD EX.RATE 1.518948 WITH BARCLAYS BANK  | -24,358.960      | 11 Nov 24 |                   |                   |              | 0.00              | -24,358.96    | -24,358.96                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 104 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 NOV, 2024 TRY USD EX.RATE 37.516000 WITH BARCLAYS BANK | -172,600.960     | 11 Nov 24 |                   |                   |              | 0.00              | -172,600.96 | -172,600.96                       | 0.00          |
| FX DEAL TRANSACTED ON 11 NOV, 2024 USD TRY EX.RATE 0.029112 WITH BARCLAYS BANK  | 172,600.960      | 11 Nov 24 |                   |                   |              | 0.00              | 172,600.96  | 172,600.96                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 TRY USD EX.RATE 35.051000 WITH BARCLAYS BANK | -157,238.820     | 12 Jun 24 |                   |                   |              | 0.00              | -157,238.82 | -157,238.82                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 USD TRY EX.RATE 0.030883 WITH BARCLAYS BANK  | 157,238.820      | 12 Jun 24 |                   |                   |              | 0.00              | 157,238.82  | 157,238.82                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 TRY USD EX.RATE 33.580399 WITH BARCLAYS BANK | -95,233.000      | 13 Aug 24 |                   |                   |              | 0.00              | -95,233.00  | -95,233.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 TRY USD EX.RATE 33.580700 WITH BARCLAYS BANK | -61,266.000      | 13 Aug 24 |                   |                   |              | 0.00              | -61,266.00  | -61,266.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 TRY USD EX.RATE 33.585750 WITH BARCLAYS BANK | -95,269.000      | 13 Aug 24 |                   |                   |              | 0.00              | -95,269.00  | -95,269.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 USD TRY EX.RATE 0.029806 WITH BARCLAYS BANK  | 95,269.000       | 13 Aug 24 |                   |                   |              | 0.00              | 95,269.00   | 95,269.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 USD TRY EX.RATE 0.029810 WITH BARCLAYS BANK  | 61,266.000       | 13 Aug 24 |                   |                   |              | 0.00              | 61,266.00   | 61,266.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 USD TRY EX.RATE 0.029810 WITH BARCLAYS BANK  | 95,233.000       | 13 Aug 24 |                   |                   |              | 0.00              | 95,233.00   | 95,233.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC, 2024 TRY USD EX.RATE 38.310000 WITH BARCLAYS BANK | -63,875.210      | 13 Dec 24 |                   |                   |              | 0.00              | -63,875.21  | -63,875.21                        | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC, 2024 USD TRY EX.RATE 0.028580 WITH BARCLAYS BANK  | 63,875.210       | 13 Dec 24 |                   |                   |              | 0.00              | 63,875.21   | 63,875.21                         | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY, 2024 TRY USD EX.RATE 33.601999 WITH BARCLAYS BANK | -82,710.250      | 13 May 24 |                   |                   |              | 0.00              | -82,710.25  | -82,710.25                        | 0.00          |
| FX DEAL TRANSACTED ON 13 MAY, 2024 USD TRY EX.RATE 0.031035 WITH BARCLAYS BANK  | 82,710.250       | 13 May 24 |                   |                   |              | 0.00              | 82,710.25   | 82,710.25                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG, 2024 TRY USD EX.RATE 33.583000 WITH BARCLAYS BANK | -342,262.000     | 14 Aug 24 |                   |                   |              | 0.00              | -342,262.00 | -342,262.00                       | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 105 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 14 AUG, 2024 TRY USD EX.RATE 33.694900 WITH BARCLAYS BANK | -174,189.850     | 14 Aug 24 |                   |                   |              | 0.00              | -174,189.85 | -174,189.85                       | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG, 2024 USD TRY EX.RATE 0.029801 WITH BARCLAYS BANK  | 174,189.850      | 14 Aug 24 |                   |                   |              | 0.00              | 174,189.85  | 174,189.85                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG, 2024 USD TRY EX.RATE 0.029808 WITH BARCLAYS BANK  | 342,262.000      | 14 Aug 24 |                   |                   |              | 0.00              | 342,262.00  | 342,262.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR, 2024 TRY USD EX.RATE 36.166999 WITH BARCLAYS BANK | -158,851.690     | 14 Mar 24 |                   |                   |              | 0.00              | -158,851.69 | -158,851.69                       | 0.00          |
| FX DEAL TRANSACTED ON 14 MAR, 2024 USD TRY EX.RATE 0.031127 WITH BARCLAYS BANK  | 158,851.690      | 14 Mar 24 |                   |                   |              | 0.00              | 158,851.69  | 158,851.69                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG, 2024 TRY USD EX.RATE 33.771500 WITH BARCLAYS BANK | -341,602.860     | 15 Aug 24 |                   |                   |              | 0.00              | -341,602.86 | -341,602.86                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG, 2024 USD TRY EX.RATE 0.029703 WITH BARCLAYS BANK  | 341,602.860      | 15 Aug 24 |                   |                   |              | 0.00              | 341,602.86  | 341,602.86                        | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY, 2024 TRY USD EX.RATE 33.181019 WITH BARCLAYS BANK | -250,966.440     | 15 May 24 |                   |                   |              | 0.00              | -250,966.44 | -250,966.44                       | 0.00          |
| FX DEAL TRANSACTED ON 15 MAY, 2024 USD TRY EX.RATE 0.030958 WITH BARCLAYS BANK  | 250,966.440      | 15 May 24 |                   |                   |              | 0.00              | 250,966.44  | 250,966.44                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG, 2024 TRY USD EX.RATE 37.241000 WITH BARCLAYS BANK | -516,495.710     | 16 Aug 24 |                   |                   |              | 0.00              | -516,495.71 | -516,495.71                       | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG, 2024 USD TRY EX.RATE 0.029670 WITH BARCLAYS BANK  | 516,495.710      | 16 Aug 24 |                   |                   |              | 0.00              | 516,495.71  | 516,495.71                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN, 2024 TRY USD EX.RATE 32.417500 WITH BARCLAYS BANK | -7,594.000       | 16 Jan 24 |                   |                   |              | 0.00              | -7,594.00   | -7,594.00                         | 0.00          |
| FX DEAL TRANSACTED ON 16 JAN, 2024 USD TRY EX.RATE 0.033184 WITH BARCLAYS BANK  | 7,594.000        | 16 Jan 24 |                   |                   |              | 0.00              | 7,594.00    | 7,594.00                          | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL, 2024 TRY USD EX.RATE 35.445000 WITH BARCLAYS BANK | -76,942.290      | 16 Jul 24 |                   |                   |              | 0.00              | -76,942.29  | -76,942.29                        | 0.00          |
| FX DEAL TRANSACTED ON 16 JUL, 2024 USD TRY EX.RATE 0.030220 WITH BARCLAYS BANK  | 76,942.290       | 16 Jul 24 |                   |                   |              | 0.00              | 76,942.29   | 76,942.29                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 106 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 APR, 2024 TRY USD EX.RATE 34.405999 WITH BARCLAYS BANK | -63,764.040      | 18 Apr 24 |                   |                   |              | 0.00              | -63,764.04  | -63,764.04                        | 0.00          |
| FX DEAL TRANSACTED ON 18 APR, 2024 USD TRY EX.RATE 0.030745 WITH BARCLAYS BANK  | 63,764.040       | 18 Apr 24 |                   |                   |              | 0.00              | 63,764.04   | 63,764.04                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 TRY USD EX.RATE 35.051499 WITH BARCLAYS BANK | -86,076.330      | 18 Dec 24 |                   |                   |              | 0.00              | -86,076.33  | -86,076.33                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD TRY EX.RATE 0.028558 WITH BARCLAYS BANK  | 86,076.330       | 18 Dec 24 |                   |                   |              | 0.00              | 86,076.33   | 86,076.33                         | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR, 2024 MXN USD EX.RATE 16.860484 WITH BARCLAYS BANK | -881.410         | 18 Mar 24 |                   |                   |              | 0.00              | -881.41     | -881.41                           | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR, 2024 USD MXN EX.RATE 0.058459 WITH BARCLAYS BANK  | 868.770          | 18 Mar 24 |                   |                   |              | 0.00              | 868.77      | 868.77                            | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV, 2024 TRY USD EX.RATE 36.832500 WITH BARCLAYS BANK | -557,467.900     | 18 Nov 24 |                   |                   |              | 0.00              | -557,467.90 | -557,467.90                       | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV, 2024 USD TRY EX.RATE 0.028972 WITH BARCLAYS BANK  | 557,467.900      | 18 Nov 24 |                   |                   |              | 0.00              | 557,467.90  | 557,467.90                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 TRY USD EX.RATE 36.150599 WITH BARCLAYS BANK | -86,019.150      | 19 Dec 24 |                   |                   |              | 0.00              | -86,019.15  | -86,019.15                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 USD TRY EX.RATE 0.028507 WITH BARCLAYS BANK  | 86,019.150       | 19 Dec 24 |                   |                   |              | 0.00              | 86,019.15   | 86,019.15                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 TRY USD EX.RATE 37.806000 WITH BARCLAYS BANK | -28,923.000      | 20 Nov 24 |                   |                   |              | 0.00              | -28,923.00  | -28,923.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 TRY USD EX.RATE 37.823499 WITH BARCLAYS BANK | -43,389.000      | 20 Nov 24 |                   |                   |              | 0.00              | -43,389.00  | -43,389.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 USD TRY EX.RATE 0.029000 WITH BARCLAYS BANK  | 43,389.000       | 20 Nov 24 |                   |                   |              | 0.00              | 43,389.00   | 43,389.00                         | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 USD TRY EX.RATE 0.029023 WITH BARCLAYS BANK  | 28,923.000       | 20 Nov 24 |                   |                   |              | 0.00              | 28,923.00   | 28,923.00                         | 0.00          |
| FX DEAL TRANSACTED ON 22 APR, 2024 TRY USD EX.RATE 34.370999 WITH BARCLAYS BANK | -177,128.710     | 22 Apr 24 |                   |                   |              | 0.00              | -177,128.71 | -177,128.71                       | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 107 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 APR, 2024 USD TRY EX.RATE 0.030684 WITH BARCLAYS BANK  | 177,128.710      | 22 Apr 24 |                   |                   |              | 0.00              | 177,128.71  | 177,128.71                        | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG, 2024 TRY USD EX.RATE 37.666000 WITH BARCLAYS BANK | -269,900.570     | 22 Aug 24 |                   |                   |              | 0.00              | -269,900.57 | -269,900.57                       | 0.00          |
| FX DEAL TRANSACTED ON 22 AUG, 2024 USD TRY EX.RATE 0.029359 WITH BARCLAYS BANK  | 269,900.570      | 22 Aug 24 |                   |                   |              | 0.00              | 269,900.57  | 269,900.57                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUL, 2024 TRY USD EX.RATE 35.360999 WITH BARCLAYS BANK | -58,818.620      | 22 Jul 24 |                   |                   |              | 0.00              | -58,818.62  | -58,818.62                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUL, 2024 USD TRY EX.RATE 0.030284 WITH BARCLAYS BANK  | 58,818.620       | 22 Jul 24 |                   |                   |              | 0.00              | 58,818.62   | 58,818.62                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 TRY USD EX.RATE 33.940000 WITH BARCLAYS BANK | -118,661.000     | 22 Mar 24 |                   |                   |              | 0.00              | -118,661.00 | -118,661.00                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 TRY USD EX.RATE 33.976999 WITH BARCLAYS BANK | -121,329.000     | 22 Mar 24 |                   |                   |              | 0.00              | -121,329.00 | -121,329.00                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 USD TRY EX.RATE 0.031240 WITH BARCLAYS BANK  | 121,329.000      | 22 Mar 24 |                   |                   |              | 0.00              | 121,329.00  | 121,329.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 USD TRY EX.RATE 0.031240 WITH BARCLAYS BANK  | 118,661.000      | 22 Mar 24 |                   |                   |              | 0.00              | 118,661.00  | 118,661.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY, 2024 TRY USD EX.RATE 33.913500 WITH BARCLAYS BANK | -57,300.000      | 22 May 24 |                   |                   |              | 0.00              | -57,300.00  | -57,300.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAY, 2024 USD TRY EX.RATE 0.031058 WITH BARCLAYS BANK  | 57,300.000       | 22 May 24 |                   |                   |              | 0.00              | 57,300.00   | 57,300.00                         | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV, 2024 TRY USD EX.RATE 37.985000 WITH BARCLAYS BANK | -105,324.000     | 22 Nov 24 |                   |                   |              | 0.00              | -105,324.00 | -105,324.00                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV, 2024 TRY USD EX.RATE 37.992499 WITH BARCLAYS BANK | -188,629.000     | 22 Nov 24 |                   |                   |              | 0.00              | -188,629.00 | -188,629.00                       | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV, 2024 USD TRY EX.RATE 0.028914 WITH BARCLAYS BANK  | 188,629.000      | 22 Nov 24 |                   |                   |              | 0.00              | 188,629.00  | 188,629.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV, 2024 USD TRY EX.RATE 0.028926 WITH BARCLAYS BANK  | 105,324.000      | 22 Nov 24 |                   |                   |              | 0.00              | 105,324.00  | 105,324.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 108 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 22 OCT, 2024 TRY USD EX.RATE 37.650000 WITH BARCLAYS BANK | -62,714.210      | 22 Oct 24 |                   |                   |              | 0.00              | -62,714.21  | -62,714.21                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT, 2024 USD TRY EX.RATE 0.029189 WITH BARCLAYS BANK  | 62,714.210       | 22 Oct 24 |                   |                   |              | 0.00              | 62,714.21   | 62,714.21                         | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG, 2024 TRY USD EX.RATE 37.666999 WITH BARCLAYS BANK | -128,772.000     | 23 Aug 24 |                   |                   |              | 0.00              | -128,772.00 | -128,772.00                       | 0.00          |
| FX DEAL TRANSACTED ON 23 AUG, 2024 USD TRY EX.RATE 0.029329 WITH BARCLAYS BANK  | 128,772.000      | 23 Aug 24 |                   |                   |              | 0.00              | 128,772.00  | 128,772.00                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY, 2024 TRY USD EX.RATE 34.095000 WITH BARCLAYS BANK | -41,002.170      | 23 May 24 |                   |                   |              | 0.00              | -41,002.17  | -41,002.17                        | 0.00          |
| FX DEAL TRANSACTED ON 23 MAY, 2024 USD TRY EX.RATE 0.030935 WITH BARCLAYS BANK  | 41,002.170       | 23 May 24 |                   |                   |              | 0.00              | 41,002.17   | 41,002.17                         | 0.00          |
| FX DEAL TRANSACTED ON 23 OCT, 2024 USD AUD EX.RATE 0.667770 WITH BARCLAYS BANK  | 675,783.240      | 23 Oct 24 |                   |                   |              | 0.00              | 675,783.24  | 675,783.24                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL, 2024 TRY USD EX.RATE 35.283000 WITH BARCLAYS BANK | -42,539.000      | 24 Jul 24 |                   |                   |              | 0.00              | -42,539.00  | -42,539.00                        | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL, 2024 USD TRY EX.RATE 0.030425 WITH BARCLAYS BANK  | 42,539.000       | 24 Jul 24 |                   |                   |              | 0.00              | 42,539.00   | 42,539.00                         | 0.00          |
| FX DEAL TRANSACTED ON 25 APR, 2024 TRY USD EX.RATE 34.240999 WITH BARCLAYS BANK | -90,704.490      | 25 Apr 24 |                   |                   |              | 0.00              | -90,704.49  | -90,704.49                        | 0.00          |
| FX DEAL TRANSACTED ON 25 APR, 2024 USD TRY EX.RATE 0.030740 WITH BARCLAYS BANK  | 90,704.490       | 25 Apr 24 |                   |                   |              | 0.00              | 90,704.49   | 90,704.49                         | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL, 2024 TRY USD EX.RATE 35.250100 WITH BARCLAYS BANK | -114,095.000     | 25 Jul 24 |                   |                   |              | 0.00              | -114,095.00 | -114,095.00                       | 0.00          |
| FX DEAL TRANSACTED ON 25 JUL, 2024 USD TRY EX.RATE 0.030307 WITH BARCLAYS BANK  | 114,095.000      | 25 Jul 24 |                   |                   |              | 0.00              | 114,095.00  | 114,095.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN, 2024 TRY USD EX.RATE 35.239000 WITH BARCLAYS BANK | -19,621.000      | 25 Jun 24 |                   |                   |              | 0.00              | -19,621.00  | -19,621.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN, 2024 USD TRY EX.RATE 0.030323 WITH BARCLAYS BANK  | 19,621.000       | 25 Jun 24 |                   |                   |              | 0.00              | 19,621.00   | 19,621.00                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 109 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 25 MAR, 2024 TRY USD EX.RATE 33.400999 WITH BARCLAYS BANK | -144,812.000     | 25 Mar 24 |                   |                   |              | 0.00              | -144,812.00 | -144,812.00                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAR, 2024 USD TRY EX.RATE 0.031104 WITH BARCLAYS BANK  | 144,812.000      | 25 Mar 24 |                   |                   |              | 0.00              | 144,812.00  | 144,812.00                        | 0.00          |
| FX DEAL TRANSACTED ON 25 NOV, 2024 TRY USD EX.RATE 37.876000 WITH BARCLAYS BANK | -309,195.820     | 25 Nov 24 |                   |                   |              | 0.00              | -309,195.82 | -309,195.82                       | 0.00          |
| FX DEAL TRANSACTED ON 25 NOV, 2024 USD TRY EX.RATE 0.028922 WITH BARCLAYS BANK  | 309,195.820      | 25 Nov 24 |                   |                   |              | 0.00              | 309,195.82  | 309,195.82                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 TRY USD EX.RATE 38.060000 WITH BARCLAYS BANK | -117,815.970     | 25 Sep 24 |                   |                   |              | 0.00              | -117,815.97 | -117,815.97                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 USD TRY EX.RATE 0.029292 WITH BARCLAYS BANK  | 117,815.970      | 25 Sep 24 |                   |                   |              | 0.00              | 117,815.97  | 117,815.97                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR, 2024 TRY USD EX.RATE 34.290999 WITH BARCLAYS BANK | -148,455.720     | 26 Apr 24 |                   |                   |              | 0.00              | -148,455.72 | -148,455.72                       | 0.00          |
| FX DEAL TRANSACTED ON 26 APR, 2024 USD TRY EX.RATE 0.030684 WITH BARCLAYS BANK  | 148,455.720      | 26 Apr 24 |                   |                   |              | 0.00              | 148,455.72  | 148,455.72                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN, 2024 TRY USD EX.RATE 36.042000 WITH BARCLAYS BANK | -56,105.000      | 26 Jun 24 |                   |                   |              | 0.00              | -56,105.00  | -56,105.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN, 2024 USD TRY EX.RATE 0.030302 WITH BARCLAYS BANK  | 56,105.000       | 26 Jun 24 |                   |                   |              | 0.00              | 56,105.00   | 56,105.00                         | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR, 2024 TRY USD EX.RATE 32.188000 WITH BARCLAYS BANK | -67,000.000      | 26 Mar 24 |                   |                   |              | 0.00              | -67,000.00  | -67,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR, 2024 TRY USD EX.RATE 32.194000 WITH BARCLAYS BANK | -76,000.000      | 26 Mar 24 |                   |                   |              | 0.00              | -76,000.00  | -76,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR, 2024 TRY USD EX.RATE 33.780000 WITH BARCLAYS BANK | -143,000.000     | 26 Mar 24 |                   |                   |              | 0.00              | -143,000.00 | -143,000.00                       | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR, 2024 TRY USD EX.RATE 34.410500 WITH BARCLAYS BANK | -53,611.000      | 26 Mar 24 |                   |                   |              | 0.00              | -53,611.00  | -53,611.00                        | 0.00          |
| FX DEAL TRANSACTED ON 26 MAR, 2024 USD TRY EX.RATE 0.031055 WITH BARCLAYS BANK  | 143,000.000      | 26 Mar 24 |                   |                   |              | 0.00              | 143,000.00  | 143,000.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 110 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 MAR, 2024 USD TRY EX.RATE 0.031065 WITH BARCLAYS BANK  | 53,611.000       | 26 Mar 24 |                   |                   |              | 0.00              | 53,611.00     | 53,611.00                         | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV, 2024 GBP USD EX.RATE 0.794281 WITH BARCLAYS BANK  | -5,080,065.000   | 26 Nov 24 |                   |                   |              | 0.00              | -5,080,065.00 | -5,080,065.00                     | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV, 2024 USD GBP EX.RATE 1.258872 WITH BARCLAYS BANK  | 5,079,548.520    | 26 Nov 24 |                   |                   |              | 0.00              | 5,079,548.52  | 5,079,548.52                      | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG, 2024 TRY USD EX.RATE 37.695001 WITH BARCLAYS BANK | -3,314.080       | 27 Aug 24 |                   |                   |              | 0.00              | -3,314.08     | -3,314.08                         | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG, 2024 TRY USD EX.RATE 37.710099 WITH BARCLAYS BANK | -49,935.000      | 27 Aug 24 |                   |                   |              | 0.00              | -49,935.00    | -49,935.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG, 2024 USD TRY EX.RATE 0.029381 WITH BARCLAYS BANK  | 3,314.080        | 27 Aug 24 |                   |                   |              | 0.00              | 3,314.08      | 3,314.08                          | 0.00          |
| FX DEAL TRANSACTED ON 27 AUG, 2024 USD TRY EX.RATE 0.029381 WITH BARCLAYS BANK  | 49,935.000       | 27 Aug 24 |                   |                   |              | 0.00              | 49,935.00     | 49,935.00                         | 0.00          |
| FX DEAL TRANSACTED ON 27 MAR, 2024 USD GBP EX.RATE 1.262500 WITH BARCLAYS BANK  | 714,575.000      | 27 Mar 24 |                   |                   |              | 0.00              | 714,575.00    | 714,575.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV, 2024 TRY USD EX.RATE 38.051000 WITH BARCLAYS BANK | -164,845.000     | 27 Nov 24 |                   |                   |              | 0.00              | -164,845.00   | -164,845.00                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV, 2024 TRY USD EX.RATE 38.058500 WITH BARCLAYS BANK | -115,729.000     | 27 Nov 24 |                   |                   |              | 0.00              | -115,729.00   | -115,729.00                       | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV, 2024 USD TRY EX.RATE 0.028853 WITH BARCLAYS BANK  | 115,729.000      | 27 Nov 24 |                   |                   |              | 0.00              | 115,729.00    | 115,729.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 NOV, 2024 USD TRY EX.RATE 0.028860 WITH BARCLAYS BANK  | 164,845.000      | 27 Nov 24 |                   |                   |              | 0.00              | 164,845.00    | 164,845.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP, 2024 TRY USD EX.RATE 36.362500 WITH BARCLAYS BANK | -43,922.000      | 27 Sep 24 |                   |                   |              | 0.00              | -43,922.00    | -43,922.00                        | 0.00          |
| FX DEAL TRANSACTED ON 27 SEP, 2024 USD TRY EX.RATE 0.029255 WITH BARCLAYS BANK  | 43,922.000       | 27 Sep 24 |                   |                   |              | 0.00              | 43,922.00     | 43,922.00                         | 0.00          |
| FX DEAL TRANSACTED ON 28 AUG, 2024 TRY USD EX.RATE 37.752500 WITH BARCLAYS BANK | -161,876.000     | 28 Aug 24 |                   |                   |              | 0.00              | -161,876.00   | -161,876.00                       | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 111 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>BARCLAYS BANK PLC WHOLESALE</b>                                              |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 28 AUG, 2024 USD TRY EX.RATE 0.029370 WITH BARCLAYS BANK  | 161,876.000      | 28 Aug 24 |                   |                   |              | 0.00              | 161,876.00     | 161,876.00                        | 0.00              |
| FX DEAL TRANSACTED ON 28 MAY, 2024 TRY USD EX.RATE 33.812000 WITH BARCLAYS BANK | -18,411.020      | 28 May 24 |                   |                   |              | 0.00              | -18,411.02     | -18,411.02                        | 0.00              |
| FX DEAL TRANSACTED ON 28 MAY, 2024 USD TRY EX.RATE 0.031064 WITH BARCLAYS BANK  | 18,411.020       | 28 May 24 |                   |                   |              | 0.00              | 18,411.02      | 18,411.02                         | 0.00              |
| FX DEAL TRANSACTED ON 29 AUG, 2024 GBP USD EX.RATE 0.758207 WITH BARCLAYS BANK  | -6,184,322.100   | 29 Aug 24 |                   |                   |              | 0.00              | -6,184,322.10  | -6,184,322.10                     | 0.00              |
| FX DEAL TRANSACTED ON 29 AUG, 2024 USD GBP EX.RATE 1.319245 WITH BARCLAYS BANK  | 6,185,939.810    | 29 Aug 24 |                   |                   |              | 0.00              | 6,185,939.81   | 6,185,939.81                      | 0.00              |
| FX DEAL TRANSACTED ON 29 MAY, 2024 TRY USD EX.RATE 33.933500 WITH BARCLAYS BANK | -35,673.390      | 29 May 24 |                   |                   |              | 0.00              | -35,673.39     | -35,673.39                        | 0.00              |
| FX DEAL TRANSACTED ON 29 MAY, 2024 USD TRY EX.RATE 0.031005 WITH BARCLAYS BANK  | 35,673.390       | 29 May 24 |                   |                   |              | 0.00              | 35,673.39      | 35,673.39                         | 0.00              |
| FX DEAL TRANSACTED ON 30 JUL, 2024 TRY USD EX.RATE 35.447499 WITH BARCLAYS BANK | -36,595.000      | 30 Jul 24 |                   |                   |              | 0.00              | -36,595.00     | -36,595.00                        | 0.00              |
| FX DEAL TRANSACTED ON 30 JUL, 2024 USD TRY EX.RATE 0.030216 WITH BARCLAYS BANK  | 36,595.000       | 30 Jul 24 |                   |                   |              | 0.00              | 36,595.00      | 36,595.00                         | 0.00              |
| <b>Total BARCLAYS BANK PLC WHOLESALE</b>                                        |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>241,343.12</b>                 | <b>241,343.12</b> |

**BNP PARIBAS PARIS****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                              |                |           |  |  |  |      |               |               |           |
|------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|---------------|---------------|-----------|
| FX DEAL TRANSACTED ON 05 FEB, 2024 USD AUD EX.RATE 0.648606 WITH BNP PARIBAS | -1,769,000.000 | 5 Feb 24  |  |  |  | 0.00 | -1,147,385.78 | -1,147,385.78 | 0.00      |
| FX DEAL TRANSACTED ON 25 JUN, 2024 AUD USD EX.RATE 1.499537 WITH BNP PARIBAS | 317,422.000    | 25 Jun 24 |  |  |  | 0.00 | 211,679.97    | 206,927.40    | -4,752.57 |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 112 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 25 JUN, 2024 USD AUD EX.RATE 0.666305 WITH BNP PARIBAS | -317,422.000     | 25 Jun 24 |                   |                   |              | 0.00              | -211,499.99   | -211,514.16                       | -14.17        |
| <b>Brazilian real - BRL</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN, 2024 USD BRL EX.RATE 0.206556 WITH BNP PARIBAS | -3,505,265.080   | 2 Jan 24  |                   |                   |              | 0.00              | -724,033.85   | -724,033.85                       | 0.00          |
| FX DEAL TRANSACTED ON 23 SEP, 2024 BRL USD EX.RATE 5.562000 WITH BNP PARIBAS | 2,042,609.850    | 23 Sep 24 |                   |                   |              | 0.00              | 367,243.77    | 375,887.42                        | 8,643.65      |
| FX DEAL TRANSACTED ON 23 SEP, 2024 USD BRL EX.RATE 0.177890 WITH BNP PARIBAS | -2,064,442.490   | 23 Sep 24 |                   |                   |              | 0.00              | -367,243.77   | -334,108.19                       | 33,135.58     |
| FX DEAL TRANSACTED ON 23 SEP, 2024 USD BRL EX.RATE 0.177890 WITH BNP PARIBAS | -2,064,442.490   | 23 Sep 24 |                   |                   |              | 0.00              | -367,243.77   | -334,108.19                       | 33,135.58     |
| FX DEAL TRANSACTED ON 30 AUG, 2024 USD BRL EX.RATE 0.176067 WITH BNP PARIBAS | -786,176.600     | 30 Aug 24 |                   |                   |              | 0.00              | -138,420.00   | -144,674.67                       | -6,254.67     |
| FX DEAL TRANSACTED ON 30 AUG, 2024 USD BRL EX.RATE 0.176343 WITH BNP PARIBAS | -1,250,851.170   | 30 Aug 24 |                   |                   |              | 0.00              | -220,580.00   | -230,185.53                       | -9,605.53     |
| FX DEAL TRANSACTED ON 30 SEP, 2024 USD BRL EX.RATE 0.183549 WITH BNP PARIBAS | -5,582.080       | 30 Sep 24 |                   |                   |              | 0.00              | -1,024.59     | -1,024.59                         | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC, 2024 BRL USD EX.RATE 6.192300 WITH BNP PARIBAS | 2,064,442.490    | 31 Dec 24 |                   |                   |              | 0.00              | 333,388.64    | 334,108.19                        | 719.55        |
| <b>British pound sterling - GBP</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 APR, 2024 USD GBP EX.RATE 1.265838 WITH BNP PARIBAS | -634,373.000     | 3 Apr 24  |                   |                   |              | 0.00              | -803,013.65   | -803,013.65                       | 0.00          |
| FX DEAL TRANSACTED ON 03 MAY, 2024 GBP USD EX.RATE 0.789859 WITH BNP PARIBAS | 634,373.000      | 3 May 24  |                   |                   |              | 0.00              | 803,146.24    | 803,146.24                        | 0.00          |
| FX DEAL TRANSACTED ON 26 APR, 2024 GBP USD EX.RATE 0.798999 WITH BNP PARIBAS | 4,689,000.000    | 26 Apr 24 |                   |                   |              | 0.00              | 5,868,590.91  | 5,854,451.52                      | -14,139.39    |
| FX DEAL TRANSACTED ON 26 APR, 2024 USD GBP EX.RATE 1.251763 WITH BNP PARIBAS | -4,689,000.000   | 26 Apr 24 |                   |                   |              | 0.00              | -5,869,519.33 | -5,992,776.46                     | -123,257.13   |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 113 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                             | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 26 FEB, 2024 GBP USD EX.RATE 0.787918 WITH BNP PARIBAS | 2,551,000.000    | 26 Feb 24 |                   |                   |              | 0.00              | 3,237,646.04  | 3,239,387.70                      | 1,741.66      |
| FX DEAL TRANACTED ON 26 FEB, 2024 USD GBP EX.RATE 1.269411 WITH BNP PARIBAS | -2,551,000.000   | 26 Feb 24 |                   |                   |              | 0.00              | -3,238,268.48 | -3,205,969.26                     | 32,299.22     |
| FX DEAL TRANACTED ON 26 MAR, 2024 GBP USD EX.RATE 0.789990 WITH BNP PARIBAS | 634,373.000      | 26 Mar 24 |                   |                   |              | 0.00              | 803,013.65    | 797,248.27                        | -5,765.38     |
| FX DEAL TRANACTED ON 26 MAR, 2024 GBP USD EX.RATE 0.789990 WITH BNP PARIBAS | 3,165,000.000    | 26 Mar 24 |                   |                   |              | 0.00              | 4,006,378.28  | 3,977,613.76                      | -28,764.52    |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD GBP EX.RATE 1.266047 WITH BNP PARIBAS | -634,373.000     | 26 Mar 24 |                   |                   |              | 0.00              | -803,146.24   | -792,046.49                       | 11,099.75     |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD GBP EX.RATE 1.266047 WITH BNP PARIBAS | -3,165,000.000   | 26 Mar 24 |                   |                   |              | 0.00              | -4,007,039.77 | -3,951,661.13                     | 55,378.64     |
| FX DEAL TRANACTED ON 28 MAY, 2024 GBP USD EX.RATE 0.782948 WITH BNP PARIBAS | 4,689,000.000    | 28 May 24 |                   |                   |              | 0.00              | 5,988,902.40  | 5,992,776.46                      | 3,874.06      |
| FX DEAL TRANACTED ON 28 MAY, 2024 USD GBP EX.RATE 1.277405 WITH BNP PARIBAS | -4,689,000.000   | 28 May 24 |                   |                   |              | 0.00              | -5,989,755.80 | -5,944,011.44                     | 45,744.36     |
| FX DEAL TRANACTED ON 28 OCT, 2024 GBP USD EX.RATE 0.770086 WITH BNP PARIBAS | 564,000.000      | 28 Oct 24 |                   |                   |              | 0.00              | 732,385.02    | 732,385.02                        | 0.00          |
| FX DEAL TRANACTED ON 29 JAN, 2024 GBP USD EX.RATE 0.787553 WITH BNP PARIBAS | 2,551,000.000    | 29 Jan 24 |                   |                   |              | 0.00              | 3,239,144.24  | 3,228,928.36                      | -10,215.88    |
| FX DEAL TRANACTED ON 29 JAN, 2024 USD GBP EX.RATE 1.269987 WITH BNP PARIBAS | -2,551,000.000   | 29 Jan 24 |                   |                   |              | 0.00              | -3,239,738.62 | -3,239,387.70                     | 350.92        |
| FX DEAL TRANACTED ON 29 OCT, 2024 GBP USD EX.RATE 0.769831 WITH BNP PARIBAS | 4,689,000.000    | 29 Oct 24 |                   |                   |              | 0.00              | 6,090,945.35  | 6,086,322.19                      | -4,623.16     |
| FX DEAL TRANACTED ON 29 OCT, 2024 USD GBP EX.RATE 1.298935 WITH BNP PARIBAS | -4,689,000.000   | 29 Oct 24 |                   |                   |              | 0.00              | -6,090,706.22 | -5,936,508.60                     | 154,197.62    |
| FX DEAL TRANACTED ON 31 OCT, 2024 GBP USD EX.RATE 0.772795 WITH BNP PARIBAS | 654,000.000      | 31 Oct 24 |                   |                   |              | 0.00              | 846,278.75    | 827,996.72                        | -18,282.03    |
| FX DEAL TRANACTED ON 31 OCT, 2024 USD GBP EX.RATE 1.294060 WITH BNP PARIBAS | -654,000.000     | 31 Oct 24 |                   |                   |              | 0.00              | -846,315.24   | -848,892.03                       | -2,576.79     |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 114 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Canadian dollar - CAD</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JUN, 2024 CAD USD EX.RATE 1.365659 WITH BNP PARIBAS | 1,763,000.000    | 3 Jun 24  |                   |                   |              | 0.00              | 1,290,950.90  | 1,290,950.90                      | 0.00          |
| FX DEAL TRANSACTED ON 03 JUN, 2024 USD CAD EX.RATE 0.732653 WITH BNP PARIBAS | -1,763,000.000   | 3 Jun 24  |                   |                   |              | 0.00              | -1,291,668.02 | -1,287,378.14                     | 4,289.88      |
| FX DEAL TRANSACTED ON 27 NOV, 2024 CAD USD EX.RATE 1.404649 WITH BNP PARIBAS | 1,754,181.670    | 27 Nov 24 |                   |                   |              | 0.00              | 1,248,838.98  | 1,247,063.36                      | -1,775.62     |
| FX DEAL TRANSACTED ON 27 NOV, 2024 USD CAD EX.RATE 0.713036 WITH BNP PARIBAS | -1,751,437.970   | 27 Nov 24 |                   |                   |              | 0.00              | -1,248,838.98 | -1,218,369.61                     | 30,469.37     |
| <b>Euro - EUR</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV, 2024 EUR USD EX.RATE 0.918122 WITH BNP PARIBAS | 58,000.000       | 5 Nov 24  |                   |                   |              | 0.00              | 63,172.43     | 63,172.43                         | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV, 2024 USD EUR EX.RATE 1.090366 WITH BNP PARIBAS | -58,000.000      | 5 Nov 24  |                   |                   |              | 0.00              | -63,241.23    | -61,001.51                        | 2,239.72      |
| FX DEAL TRANSACTED ON 28 OCT, 2024 EUR USD EX.RATE 0.924216 WITH BNP PARIBAS | 542,000.000      | 28 Oct 24 |                   |                   |              | 0.00              | 586,442.37    | 586,442.37                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT, 2024 EUR USD EX.RATE 0.925274 WITH BNP PARIBAS | 534,000.000      | 29 Oct 24 |                   |                   |              | 0.00              | 577,126.00    | 582,006.64                        | 4,880.64      |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD EUR EX.RATE 1.080498 WITH BNP PARIBAS | -534,000.000     | 29 Oct 24 |                   |                   |              | 0.00              | -576,986.31   | -576,986.31                       | 0.00          |
| FX DEAL TRANSACTED ON 31 OCT, 2024 EUR USD EX.RATE 0.919691 WITH BNP PARIBAS | 537,685.000      | 31 Oct 24 |                   |                   |              | 0.00              | 584,636.46    | 565,510.25                        | -19,126.21    |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD EUR EX.RATE 1.086040 WITH BNP PARIBAS | -537,685.000     | 31 Oct 24 |                   |                   |              | 0.00              | -583,947.42   | -586,022.93                       | -2,075.51     |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 115 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                      |                  |           |                   |                   |              |                   |            |                                   |               |
| <b>Indian rupee - INR</b>                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 02 DEC, 2024 USD INR EX.RATE 0.011808 WITH BNP PARIBAS  | -1,494,199.090   | 2 Dec 24  |                   |                   |              | 0.00              | -17,644.99 | -17,644.99                        | 0.00          |
| FX DEAL TRANSACTED ON 09 OCT, 2024 INR USD EX.RATE 84.174500 WITH BNP PARIBAS | 3,801,993.820    | 9 Oct 24  |                   |                   |              | 0.00              | 45,168.00  | 44,865.92                         | -302.08       |
| FX DEAL TRANSACTED ON 09 OCT, 2024 USD INR EX.RATE 0.011903 WITH BNP PARIBAS  | -3,794,631.430   | 9 Oct 24  |                   |                   |              | 0.00              | -45,168.00 | -45,132.54                        | 35.46         |
| FX DEAL TRANSACTED ON 12 NOV, 2024 INR USD EX.RATE 84.615400 WITH BNP PARIBAS | 3,511,031.410    | 12 Nov 24 |                   |                   |              | 0.00              | 41,494.00  | 40,956.12                         | -537.88       |
| FX DEAL TRANSACTED ON 12 NOV, 2024 USD INR EX.RATE 0.011838 WITH BNP PARIBAS  | -3,504,873.700   | 12 Nov 24 |                   |                   |              | 0.00              | -41,494.00 | -41,359.71                        | 134.29        |
| FX DEAL TRANSACTED ON 18 JUN, 2024 USD INR EX.RATE 0.011978 WITH BNP PARIBAS  | -501,097.190     | 18 Jun 24 |                   |                   |              | 0.00              | -6,002.48  | -6,002.48                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT, 2024 INR USD EX.RATE 84.240000 WITH BNP PARIBAS | 4,370,885.910    | 18 Oct 24 |                   |                   |              | 0.00              | 51,886.11  | 51,579.20                         | -306.91       |
| FX DEAL TRANSACTED ON 18 OCT, 2024 USD INR EX.RATE 0.011892 WITH BNP PARIBAS  | -4,362,905.820   | 18 Oct 24 |                   |                   |              | 0.00              | -51,886.11 | -51,891.48                        | -5.37         |
| FX DEAL TRANSACTED ON 22 OCT, 2024 INR USD EX.RATE 84.071800 WITH BNP PARIBAS | 8,157,537.250    | 22 Oct 24 |                   |                   |              | 0.00              | 97,030.60  | 97,030.60                         | 0.00          |
| FX DEAL TRANSACTED ON 25 NOV, 2024 INR USD EX.RATE 84.517800 WITH BNP PARIBAS | 3,180,742.890    | 25 Nov 24 |                   |                   |              | 0.00              | 37,634.00  | 37,103.31                         | -530.69       |
| FX DEAL TRANSACTED ON 25 NOV, 2024 USD INR EX.RATE 0.011857 WITH BNP PARIBAS  | -3,173,806.940   | 25 Nov 24 |                   |                   |              | 0.00              | -37,634.00 | -37,452.92                        | 181.08        |
| FX DEAL TRANSACTED ON 27 MAR, 2024 INR USD EX.RATE 83.516198 WITH BNP PARIBAS | 501,097.190      | 27 Mar 24 |                   |                   |              | 0.00              | 6,000.00   | 5,990.22                          | -9.78         |
| FX DEAL TRANSACTED ON 30 DEC, 2024 INR USD EX.RATE 86.187200 WITH BNP PARIBAS | 3,333,376.150    | 30 Dec 24 |                   |                   |              | 0.00              | 38,676.00  | 38,657.32                         | -18.68        |
| FX DEAL TRANSACTED ON 30 DEC, 2024 USD INR EX.RATE 0.011662 WITH BNP PARIBAS  | -3,316,234.940   | 30 Dec 24 |                   |                   |              | 0.00              | -38,676.00 | -38,683.82                        | -7.82         |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 116 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                      |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Mexican peso - MXN</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 09 SEP, 2024 MXN USD EX.RATE 20.151100 WITH BNP PARIBAS | 2,663,189.530    | 9 Sep 24  |                   |                   |              | 0.00              | 132,161.00  | 131,893.30                        | -267.70       |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD MXN EX.RATE 0.050261 WITH BNP PARIBAS  | -2,629,475.260   | 9 Sep 24  |                   |                   |              | 0.00              | -132,161.00 | -137,023.20                       | -4,862.20     |
| FX DEAL TRANSACTED ON 10 DEC, 2024 MXN USD EX.RATE 20.519799 WITH BNP PARIBAS | 2,664,000.000    | 10 Dec 24 |                   |                   |              | 0.00              | 129,825.83  | 126,475.75                        | -3,350.08     |
| FX DEAL TRANSACTED ON 10 DEC, 2024 USD MXN EX.RATE 0.049556 WITH BNP PARIBAS  | -2,664,000.000   | 10 Dec 24 |                   |                   |              | 0.00              | -132,019.74 | -132,019.74                       | 0.00          |
| FX DEAL TRANSACTED ON 11 JUL, 2024 MXN USD EX.RATE 17.838355 WITH BNP PARIBAS | 26,135.510       | 11 Jul 24 |                   |                   |              | 0.00              | 1,465.13    | 1,466.82                          | 1.69          |
| FX DEAL TRANSACTED ON 11 JUL, 2024 USD MXN EX.RATE 0.055502 WITH BNP PARIBAS  | -26,135.510      | 11 Jul 24 |                   |                   |              | 0.00              | -1,450.58   | -1,361.93                         | 88.65         |
| FX DEAL TRANSACTED ON 18 JUL, 2024 USD MXN EX.RATE 0.055536 WITH BNP PARIBAS  | -5,221,777.410   | 18 Jul 24 |                   |                   |              | 0.00              | -290,000.00 | -291,345.05                       | -1,345.05     |
| FX DEAL TRANSACTED ON 19 JAN, 2024 MXN USD EX.RATE 17.154702 WITH BNP PARIBAS | 31,701.890       | 19 Jan 24 |                   |                   |              | 0.00              | 1,848.00    | 1,845.76                          | -2.24         |
| FX DEAL TRANSACTED ON 19 JAN, 2024 USD MXN EX.RATE 0.057819 WITH BNP PARIBAS  | -31,961.710      | 19 Jan 24 |                   |                   |              | 0.00              | -1,848.00   | -1,905.15                         | -57.15        |
| FX DEAL TRANSACTED ON 19 JUL, 2024 USD MXN EX.RATE 0.055818 WITH BNP PARIBAS  | -3,511,387.430   | 19 Jul 24 |                   |                   |              | 0.00              | -196,000.00 | -194,015.38                       | 1,984.62      |
| FX DEAL TRANSACTED ON 20 MAR, 2024 MXN USD EX.RATE 16.721561 WITH BNP PARIBAS | 3,946,288.400    | 20 Mar 24 |                   |                   |              | 0.00              | 236,000.00  | 236,000.00                        | 0.00          |
| <b>New Taiwan dollar - TWD</b>                                                |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 03 JUN, 2024 TWD USD EX.RATE 32.421999 WITH BNP PARIBAS | 3,983,302.000    | 3 Jun 24  |                   |                   |              | 0.00              | 122,858.00  | 123,308.68                        | 450.68        |
| FX DEAL TRANSACTED ON 03 JUN, 2024 USD TWD EX.RATE 0.030990 WITH BNP PARIBAS  | -3,964,382.000   | 3 Jun 24  |                   |                   |              | 0.00              | -122,858.00 | -123,830.83                       | -972.83       |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 117 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 05 JUN, 2024 TWD USD EX.RATE 32.332001 WITH BNP PARIBAS | 4,004,771.000    | 5 Jun 24  |                   |                   |              | 0.00              | 123,864.00  | 123,973.28                        | 109.28        |
| FX DEAL TRANACTED ON 05 JUN, 2024 USD TWD EX.RATE 0.031086 WITH BNP PARIBAS  | -3,984,457.000   | 5 Jun 24  |                   |                   |              | 0.00              | -123,864.00 | -124,457.89                       | -593.89       |
| FX DEAL TRANACTED ON 06 JUN, 2024 TWD USD EX.RATE 32.254998 WITH BNP PARIBAS | 4,008,748.000    | 6 Jun 24  |                   |                   |              | 0.00              | 124,283.00  | 124,096.40                        | -186.60       |
| FX DEAL TRANACTED ON 06 JUN, 2024 USD TWD EX.RATE 0.031158 WITH BNP PARIBAS  | -3,988,689.000   | 6 Jun 24  |                   |                   |              | 0.00              | -124,283.00 | -124,590.08                       | -307.08       |
| FX DEAL TRANACTED ON 11 SEP, 2024 TWD USD EX.RATE 32.150000 WITH BNP PARIBAS | 10,012,896.000   | 11 Sep 24 |                   |                   |              | 0.00              | 311,443.11  | 311,443.11                        | 0.00          |
| FX DEAL TRANACTED ON 12 AUG, 2024 TWD USD EX.RATE 32.299002 WITH BNP PARIBAS | 3,000,222.000    | 12 Aug 24 |                   |                   |              | 0.00              | 92,889.00   | 93,714.47                         | 825.47        |
| FX DEAL TRANACTED ON 12 AUG, 2024 USD TWD EX.RATE 0.031189 WITH BNP PARIBAS  | -2,978,207.000   | 12 Aug 24 |                   |                   |              | 0.00              | -92,889.00  | -91,544.19                        | 1,344.81      |
| FX DEAL TRANACTED ON 12 JUN, 2024 TWD USD EX.RATE 32.331003 WITH BNP PARIBAS | 4,038,692.000    | 12 Jun 24 |                   |                   |              | 0.00              | 124,917.00  | 125,023.36                        | 106.36        |
| FX DEAL TRANACTED ON 12 JUN, 2024 USD TWD EX.RATE 0.031074 WITH BNP PARIBAS  | -4,019,954.000   | 12 Jun 24 |                   |                   |              | 0.00              | -124,917.00 | -125,566.67                       | -649.67       |
| FX DEAL TRANACTED ON 14 AUG, 2024 TWD USD EX.RATE 32.013003 WITH BNP PARIBAS | 2,944,364.000    | 14 Aug 24 |                   |                   |              | 0.00              | 91,974.00   | 91,969.70                         | -4.30         |
| FX DEAL TRANACTED ON 14 AUG, 2024 USD TWD EX.RATE 0.031512 WITH BNP PARIBAS  | -2,918,611.000   | 14 Aug 24 |                   |                   |              | 0.00              | -91,974.00  | -89,712.32                        | 2,261.68      |
| FX DEAL TRANACTED ON 14 NOV, 2024 USD TWD EX.RATE 0.030703 WITH BNP PARIBAS  | -4,289,643.000   | 14 Nov 24 |                   |                   |              | 0.00              | -131,705.34 | -131,855.13                       | -149.79       |
| FX DEAL TRANACTED ON 18 DEC, 2024 TWD USD EX.RATE 32.437999 WITH BNP PARIBAS | 1,564,063.000    | 18 Dec 24 |                   |                   |              | 0.00              | 48,217.00   | 47,623.05                         | -593.95       |
| FX DEAL TRANACTED ON 18 DEC, 2024 USD TWD EX.RATE 0.031007 WITH BNP PARIBAS  | -1,554,998.000   | 18 Dec 24 |                   |                   |              | 0.00              | -48,217.00  | -47,552.96                        | 664.04        |
| FX DEAL TRANACTED ON 18 JUN, 2024 USD TWD EX.RATE 0.030864 WITH BNP PARIBAS  | -16,035,513.000  | 18 Jun 24 |                   |                   |              | 0.00              | -494,923.24 | -494,923.24                       | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 118 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                      |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 24 OCT, 2024 TWD USD EX.RATE 32.013994 WITH BNP PARIBAS | 1,670,010.000    | 24 Oct 24 |                   |                   |              | 0.00              | 52,165.00     | 51,332.80                         | -832.20       |
| FX DEAL TRANSACTED ON 24 OCT, 2024 USD TWD EX.RATE 0.031507 WITH BNP PARIBAS  | -1,655,613.000   | 24 Oct 24 |                   |                   |              | 0.00              | -52,165.00    | -50,410.59                        | 1,754.41      |
| FX DEAL TRANSACTED ON 25 OCT, 2024 TWD USD EX.RATE 32.030003 WITH BNP PARIBAS | 1,673,920.000    | 25 Oct 24 |                   |                   |              | 0.00              | 52,261.00     | 51,452.99                         | -808.01       |
| FX DEAL TRANSACTED ON 25 OCT, 2024 USD TWD EX.RATE 0.031481 WITH BNP PARIBAS  | -1,660,071.000   | 25 Oct 24 |                   |                   |              | 0.00              | -52,261.00    | -50,546.33                        | 1,714.67      |
| FX DEAL TRANSACTED ON 30 SEP, 2024 TWD USD EX.RATE 31.244433 WITH BNP PARIBAS | 6,842,531.000    | 30 Sep 24 |                   |                   |              | 0.00              | 219,000.00    | 210,325.85                        | -8,674.15     |
| <b>South African rand - ZAR</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC, 2024 USD ZAR EX.RATE 0.056531 WITH BNP PARIBAS  | -23,317,334.730  | 12 Dec 24 |                   |                   |              | 0.00              | -1,318,167.85 | -1,233,993.06                     | 84,174.79     |
| FX DEAL TRANSACTED ON 12 DEC, 2024 ZAR USD EX.RATE 17.638799 WITH BNP PARIBAS | 23,250,899.070   | 12 Dec 24 |                   |                   |              | 0.00              | 1,318,167.85  | 1,281,747.47                      | -36,420.38    |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD ZAR EX.RATE 0.056452 WITH BNP PARIBAS  | -5,088.000       | 31 Oct 24 |                   |                   |              | 0.00              | -287.23       | -280.49                           | 6.74          |
| FX DEAL TRANSACTED ON 31 OCT, 2024 ZAR USD EX.RATE 17.645222 WITH BNP PARIBAS | 5,088.000        | 31 Oct 24 |                   |                   |              | 0.00              | 288.35        | 288.35                            | 0.00          |
| <b>Turkish lira - TRY</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 11 JUL, 2024 TRY USD EX.RATE 33.398542 WITH BNP PARIBAS | 3,140,235.530    | 11 Jul 24 |                   |                   |              | 0.00              | 94,023.13     | 95,164.42                         | 1,141.29      |
| FX DEAL TRANSACTED ON 11 JUL, 2024 USD TRY EX.RATE 0.030398 WITH BNP PARIBAS  | -3,093,011.210   | 11 Jul 24 |                   |                   |              | 0.00              | -94,023.13    | -94,023.13                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 TRY USD EX.RATE 32.005108 WITH BNP PARIBAS | 5,647,557.520    | 22 Mar 24 |                   |                   |              | 0.00              | 176,458.00    | 175,665.49                        | -792.51       |
| FX DEAL TRANSACTED ON 22 MAR, 2024 TRY USD EX.RATE 32.114002 WITH BNP PARIBAS | 2,667,003.640    | 22 Mar 24 |                   |                   |              | 0.00              | 83,048.00     | 82,956.30                         | -91.70        |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 119 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 25 MAR, 2024 TRY USD EX.RATE 31.987892 WITH BNP PARIBAS | 253,366.820      | 22 Mar 24 |                   |                   |              | 0.00              | 7,920.71      | 7,880.89                          | -39.82        |
| FX DEAL TRANACTED ON 25 MAR, 2024 USD TRY EX.RATE 0.031215 WITH BNP PARIBAS  | -253,366.820     | 22 Mar 24 |                   |                   |              | 0.00              | -7,908.98     | -7,873.36                         | 35.62         |
| FX DEAL TRANACTED ON 31 JUL, 2024 TRY USD EX.RATE 33.123550 WITH BNP PARIBAS | 1,000.000        | 31 Jul 24 |                   |                   |              | 0.00              | 30.19         | 30.19                             | 0.00          |
| <b>United States dollar - USD</b>                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 02 DEC, 2024 USD INR EX.RATE 0.011808 WITH BNP PARIBAS  | 17,644.990       | 2 Dec 24  |                   |                   |              | 0.00              | 17,644.99     | 17,644.99                         | 0.00          |
| FX DEAL TRANACTED ON 02 JAN, 2024 USD BRL EX.RATE 0.206556 WITH BNP PARIBAS  | 724,033.850      | 2 Jan 24  |                   |                   |              | 0.00              | 724,033.85    | 724,033.85                        | 0.00          |
| FX DEAL TRANACTED ON 03 APR, 2024 USD GBP EX.RATE 1.265838 WITH BNP PARIBAS  | 803,013.650      | 3 Apr 24  |                   |                   |              | 0.00              | 803,013.65    | 803,013.65                        | 0.00          |
| FX DEAL TRANACTED ON 03 JUN, 2024 CAD USD EX.RATE 1.365659 WITH BNP PARIBAS  | -1,290,950.900   | 3 Jun 24  |                   |                   |              | 0.00              | -1,290,950.90 | -1,290,950.90                     | 0.00          |
| FX DEAL TRANACTED ON 03 JUN, 2024 TWD USD EX.RATE 32.421999 WITH BNP PARIBAS | -122,858.000     | 3 Jun 24  |                   |                   |              | 0.00              | -122,858.00   | -122,858.00                       | 0.00          |
| FX DEAL TRANACTED ON 03 JUN, 2024 USD CAD EX.RATE 0.732653 WITH BNP PARIBAS  | 1,291,668.020    | 3 Jun 24  |                   |                   |              | 0.00              | 1,291,668.02  | 1,291,668.02                      | 0.00          |
| FX DEAL TRANACTED ON 03 JUN, 2024 USD TWD EX.RATE 0.030990 WITH BNP PARIBAS  | 122,858.000      | 3 Jun 24  |                   |                   |              | 0.00              | 122,858.00    | 122,858.00                        | 0.00          |
| FX DEAL TRANACTED ON 03 MAY, 2024 GBP USD EX.RATE 0.789859 WITH BNP PARIBAS  | -803,146.240     | 3 May 24  |                   |                   |              | 0.00              | -803,146.24   | -803,146.24                       | 0.00          |
| FX DEAL TRANACTED ON 05 FEB, 2024 USD AUD EX.RATE 0.648606 WITH BNP PARIBAS  | 1,147,385.780    | 5 Feb 24  |                   |                   |              | 0.00              | 1,147,385.78  | 1,147,385.78                      | 0.00          |
| FX DEAL TRANACTED ON 05 JUN, 2024 TWD USD EX.RATE 32.332001 WITH BNP PARIBAS | -123,864.000     | 5 Jun 24  |                   |                   |              | 0.00              | -123,864.00   | -123,864.00                       | 0.00          |
| FX DEAL TRANACTED ON 05 JUN, 2024 USD TWD EX.RATE 0.031086 WITH BNP PARIBAS  | 123,864.000      | 5 Jun 24  |                   |                   |              | 0.00              | 123,864.00    | 123,864.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 120 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 05 NOV, 2024 EUR USD EX.RATE 0.918122 WITH BNP PARIBAS  | -63,172.430      | 5 Nov 24  |                   |                   |              | 0.00              | -63,172.43  | -63,172.43                        | 0.00          |
| FX DEAL TRANACTED ON 05 NOV, 2024 USD EUR EX.RATE 1.090366 WITH BNP PARIBAS  | 63,241.230       | 5 Nov 24  |                   |                   |              | 0.00              | 63,241.23   | 63,241.23                         | 0.00          |
| FX DEAL TRANACTED ON 06 JUN, 2024 TWD USD EX.RATE 32.254998 WITH BNP PARIBAS | -124,283.000     | 6 Jun 24  |                   |                   |              | 0.00              | -124,283.00 | -124,283.00                       | 0.00          |
| FX DEAL TRANACTED ON 06 JUN, 2024 USD TWD EX.RATE 0.031158 WITH BNP PARIBAS  | 124,283.000      | 6 Jun 24  |                   |                   |              | 0.00              | 124,283.00  | 124,283.00                        | 0.00          |
| FX DEAL TRANACTED ON 09 OCT, 2024 INR USD EX.RATE 84.174500 WITH BNP PARIBAS | -45,168.000      | 9 Oct 24  |                   |                   |              | 0.00              | -45,168.00  | -45,168.00                        | 0.00          |
| FX DEAL TRANACTED ON 09 OCT, 2024 USD INR EX.RATE 0.011903 WITH BNP PARIBAS  | 45,168.000       | 9 Oct 24  |                   |                   |              | 0.00              | 45,168.00   | 45,168.00                         | 0.00          |
| FX DEAL TRANACTED ON 09 SEP, 2024 MXN USD EX.RATE 20.151100 WITH BNP PARIBAS | -132,161.000     | 9 Sep 24  |                   |                   |              | 0.00              | -132,161.00 | -132,161.00                       | 0.00          |
| FX DEAL TRANACTED ON 09 SEP, 2024 USD MXN EX.RATE 0.050261 WITH BNP PARIBAS  | 132,161.000      | 9 Sep 24  |                   |                   |              | 0.00              | 132,161.00  | 132,161.00                        | 0.00          |
| FX DEAL TRANACTED ON 10 DEC, 2024 MXN USD EX.RATE 20.519799 WITH BNP PARIBAS | -129,825.830     | 10 Dec 24 |                   |                   |              | 0.00              | -129,825.83 | -129,825.83                       | 0.00          |
| FX DEAL TRANACTED ON 10 DEC, 2024 USD MXN EX.RATE 0.049556 WITH BNP PARIBAS  | 132,019.740      | 10 Dec 24 |                   |                   |              | 0.00              | 132,019.74  | 132,019.74                        | 0.00          |
| FX DEAL TRANACTED ON 11 JUL, 2024 MXN USD EX.RATE 17.838355 WITH BNP PARIBAS | -1,465.130       | 11 Jul 24 |                   |                   |              | 0.00              | -1,465.13   | -1,465.13                         | 0.00          |
| FX DEAL TRANACTED ON 11 JUL, 2024 TRY USD EX.RATE 33.398542 WITH BNP PARIBAS | -94,023.130      | 11 Jul 24 |                   |                   |              | 0.00              | -94,023.13  | -94,023.13                        | 0.00          |
| FX DEAL TRANACTED ON 11 JUL, 2024 USD MXN EX.RATE 0.055502 WITH BNP PARIBAS  | 1,450.580        | 11 Jul 24 |                   |                   |              | 0.00              | 1,450.58    | 1,450.58                          | 0.00          |
| FX DEAL TRANACTED ON 11 JUL, 2024 USD TRY EX.RATE 0.030398 WITH BNP PARIBAS  | 94,023.130       | 11 Jul 24 |                   |                   |              | 0.00              | 94,023.13   | 94,023.13                         | 0.00          |
| FX DEAL TRANACTED ON 11 SEP, 2024 TWD USD EX.RATE 32.150000 WITH BNP PARIBAS | -311,443.110     | 11 Sep 24 |                   |                   |              | 0.00              | -311,443.11 | -311,443.11                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 121 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                      |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 AUG, 2024 TWD USD EX.RATE 32.299002 WITH BNP PARIBAS | -92,889.000      | 12 Aug 24 |                   |                   |              | 0.00              | -92,889.00    | -92,889.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 AUG, 2024 USD TWD EX.RATE 0.031189 WITH BNP PARIBAS  | 92,889.000       | 12 Aug 24 |                   |                   |              | 0.00              | 92,889.00     | 92,889.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 USD ZAR EX.RATE 0.056531 WITH BNP PARIBAS  | 1,318,167.850    | 12 Dec 24 |                   |                   |              | 0.00              | 1,318,167.85  | 1,318,167.85                      | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 ZAR USD EX.RATE 17.638799 WITH BNP PARIBAS | -1,318,167.850   | 12 Dec 24 |                   |                   |              | 0.00              | -1,318,167.85 | -1,318,167.85                     | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 TWD USD EX.RATE 32.331003 WITH BNP PARIBAS | -124,917.000     | 12 Jun 24 |                   |                   |              | 0.00              | -124,917.00   | -124,917.00                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 USD TWD EX.RATE 0.031074 WITH BNP PARIBAS  | 124,917.000      | 12 Jun 24 |                   |                   |              | 0.00              | 124,917.00    | 124,917.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV, 2024 INR USD EX.RATE 84.615400 WITH BNP PARIBAS | -41,494.000      | 12 Nov 24 |                   |                   |              | 0.00              | -41,494.00    | -41,494.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 NOV, 2024 USD INR EX.RATE 0.011838 WITH BNP PARIBAS  | 41,494.000       | 12 Nov 24 |                   |                   |              | 0.00              | 41,494.00     | 41,494.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG, 2024 TWD USD EX.RATE 32.013003 WITH BNP PARIBAS | -91,974.000      | 14 Aug 24 |                   |                   |              | 0.00              | -91,974.00    | -91,974.00                        | 0.00          |
| FX DEAL TRANSACTED ON 14 AUG, 2024 USD TWD EX.RATE 0.031512 WITH BNP PARIBAS  | 91,974.000       | 14 Aug 24 |                   |                   |              | 0.00              | 91,974.00     | 91,974.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV, 2024 USD TWD EX.RATE 0.030703 WITH BNP PARIBAS  | 131,705.340      | 14 Nov 24 |                   |                   |              | 0.00              | 131,705.34    | 131,705.34                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 TWD USD EX.RATE 32.437999 WITH BNP PARIBAS | -48,217.000      | 18 Dec 24 |                   |                   |              | 0.00              | -48,217.00    | -48,217.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD TWD EX.RATE 0.031007 WITH BNP PARIBAS  | 48,217.000       | 18 Dec 24 |                   |                   |              | 0.00              | 48,217.00     | 48,217.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL, 2024 USD MXN EX.RATE 0.055536 WITH BNP PARIBAS  | 290,000.000      | 18 Jul 24 |                   |                   |              | 0.00              | 290,000.00    | 290,000.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN, 2024 USD INR EX.RATE 0.011978 WITH BNP PARIBAS  | 6,002.480        | 18 Jun 24 |                   |                   |              | 0.00              | 6,002.48      | 6,002.48                          | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 122 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 18 JUN, 2024 USD TWD EX.RATE 0.030864 WITH BNP PARIBAS  | 494,923.240      | 18 Jun 24 |                   |                   |              | 0.00              | 494,923.24  | 494,923.24                        | 0.00          |
| FX DEAL TRANACTED ON 18 OCT, 2024 INR USD EX.RATE 84.240000 WITH BNP PARIBAS | -51,886.110      | 18 Oct 24 |                   |                   |              | 0.00              | -51,886.11  | -51,886.11                        | 0.00          |
| FX DEAL TRANACTED ON 18 OCT, 2024 USD INR EX.RATE 0.011892 WITH BNP PARIBAS  | 51,886.110       | 18 Oct 24 |                   |                   |              | 0.00              | 51,886.11   | 51,886.11                         | 0.00          |
| FX DEAL TRANACTED ON 19 JAN, 2024 MXN USD EX.RATE 17.154702 WITH BNP PARIBAS | -1,848.000       | 19 Jan 24 |                   |                   |              | 0.00              | -1,848.00   | -1,848.00                         | 0.00          |
| FX DEAL TRANACTED ON 19 JAN, 2024 USD MXN EX.RATE 0.057819 WITH BNP PARIBAS  | 1,848.000        | 19 Jan 24 |                   |                   |              | 0.00              | 1,848.00    | 1,848.00                          | 0.00          |
| FX DEAL TRANACTED ON 19 JUL, 2024 USD MXN EX.RATE 0.055818 WITH BNP PARIBAS  | 196,000.000      | 19 Jul 24 |                   |                   |              | 0.00              | 196,000.00  | 196,000.00                        | 0.00          |
| FX DEAL TRANACTED ON 20 MAR, 2024 MXN USD EX.RATE 16.721561 WITH BNP PARIBAS | -236,000.000     | 20 Mar 24 |                   |                   |              | 0.00              | -236,000.00 | -236,000.00                       | 0.00          |
| FX DEAL TRANACTED ON 22 MAR, 2024 TRY USD EX.RATE 32.005108 WITH BNP PARIBAS | -176,458.000     | 22 Mar 24 |                   |                   |              | 0.00              | -176,458.00 | -176,458.00                       | 0.00          |
| FX DEAL TRANACTED ON 22 MAR, 2024 TRY USD EX.RATE 32.114002 WITH BNP PARIBAS | -83,048.000      | 22 Mar 24 |                   |                   |              | 0.00              | -83,048.00  | -83,048.00                        | 0.00          |
| FX DEAL TRANACTED ON 22 OCT, 2024 INR USD EX.RATE 84.071800 WITH BNP PARIBAS | -97,030.600      | 22 Oct 24 |                   |                   |              | 0.00              | -97,030.60  | -97,030.60                        | 0.00          |
| FX DEAL TRANACTED ON 23 SEP, 2024 BRL USD EX.RATE 5.562000 WITH BNP PARIBAS  | -367,243.770     | 23 Sep 24 |                   |                   |              | 0.00              | -367,243.77 | -367,243.77                       | 0.00          |
| FX DEAL TRANACTED ON 23 SEP, 2024 USD BRL EX.RATE 0.177890 WITH BNP PARIBAS  | 367,243.770      | 23 Sep 24 |                   |                   |              | 0.00              | 367,243.77  | 367,243.77                        | 0.00          |
| FX DEAL TRANACTED ON 23 SEP, 2024 USD BRL EX.RATE 0.177890 WITH BNP PARIBAS  | 367,243.770      | 23 Sep 24 |                   |                   |              | 0.00              | 367,243.77  | 367,243.77                        | 0.00          |
| FX DEAL TRANACTED ON 24 OCT, 2024 TWD USD EX.RATE 32.013994 WITH BNP PARIBAS | -52,165.000      | 24 Oct 24 |                   |                   |              | 0.00              | -52,165.00  | -52,165.00                        | 0.00          |
| FX DEAL TRANACTED ON 24 OCT, 2024 USD TWD EX.RATE 0.031507 WITH BNP PARIBAS  | 52,165.000       | 24 Oct 24 |                   |                   |              | 0.00              | 52,165.00   | 52,165.00                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 123 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 25 JUN, 2024 AUD USD EX.RATE 1.499537 WITH BNP PARIBAS  | -211,679.970     | 25 Jun 24 |                   |                   |              | 0.00              | -211,679.97   | -211,679.97                       | 0.00          |
| FX DEAL TRANACTED ON 25 JUN, 2024 USD AUD EX.RATE 0.666305 WITH BNP PARIBAS  | 211,499.990      | 25 Jun 24 |                   |                   |              | 0.00              | 211,499.99    | 211,499.99                        | 0.00          |
| FX DEAL TRANACTED ON 25 MAR, 2024 TRY USD EX.RATE 31.987892 WITH BNP PARIBAS | -7,920.710       | 22 Mar 24 |                   |                   |              | 0.00              | -7,920.71     | -7,920.71                         | 0.00          |
| FX DEAL TRANACTED ON 25 MAR, 2024 USD TRY EX.RATE 0.031215 WITH BNP PARIBAS  | 7,908.980        | 22 Mar 24 |                   |                   |              | 0.00              | 7,908.98      | 7,908.98                          | 0.00          |
| FX DEAL TRANACTED ON 25 NOV, 2024 INR USD EX.RATE 84.517800 WITH BNP PARIBAS | -37,634.000      | 25 Nov 24 |                   |                   |              | 0.00              | -37,634.00    | -37,634.00                        | 0.00          |
| FX DEAL TRANACTED ON 25 NOV, 2024 USD INR EX.RATE 0.011857 WITH BNP PARIBAS  | 37,634.000       | 25 Nov 24 |                   |                   |              | 0.00              | 37,634.00     | 37,634.00                         | 0.00          |
| FX DEAL TRANACTED ON 25 OCT, 2024 TWD USD EX.RATE 32.030003 WITH BNP PARIBAS | -52,261.000      | 25 Oct 24 |                   |                   |              | 0.00              | -52,261.00    | -52,261.00                        | 0.00          |
| FX DEAL TRANACTED ON 25 OCT, 2024 USD TWD EX.RATE 0.031481 WITH BNP PARIBAS  | 52,261.000       | 25 Oct 24 |                   |                   |              | 0.00              | 52,261.00     | 52,261.00                         | 0.00          |
| FX DEAL TRANACTED ON 26 APR, 2024 GBP USD EX.RATE 0.798999 WITH BNP PARIBAS  | -5,868,590.910   | 26 Apr 24 |                   |                   |              | 0.00              | -5,868,590.91 | -5,868,590.91                     | 0.00          |
| FX DEAL TRANACTED ON 26 APR, 2024 USD GBP EX.RATE 1.251763 WITH BNP PARIBAS  | 5,869,519.330    | 26 Apr 24 |                   |                   |              | 0.00              | 5,869,519.33  | 5,869,519.33                      | 0.00          |
| FX DEAL TRANACTED ON 26 FEB, 2024 GBP USD EX.RATE 0.787918 WITH BNP PARIBAS  | -3,237,646.040   | 26 Feb 24 |                   |                   |              | 0.00              | -3,237,646.04 | -3,237,646.04                     | 0.00          |
| FX DEAL TRANACTED ON 26 FEB, 2024 USD GBP EX.RATE 1.269411 WITH BNP PARIBAS  | 3,238,268.480    | 26 Feb 24 |                   |                   |              | 0.00              | 3,238,268.48  | 3,238,268.48                      | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 GBP USD EX.RATE 0.789990 WITH BNP PARIBAS  | -803,013.650     | 26 Mar 24 |                   |                   |              | 0.00              | -803,013.65   | -803,013.65                       | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 GBP USD EX.RATE 0.789990 WITH BNP PARIBAS  | -4,006,378.280   | 26 Mar 24 |                   |                   |              | 0.00              | -4,006,378.28 | -4,006,378.28                     | 0.00          |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD GBP EX.RATE 1.266047 WITH BNP PARIBAS  | 803,146.240      | 26 Mar 24 |                   |                   |              | 0.00              | 803,146.24    | 803,146.24                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 124 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>BNP PARIBAS PARIS</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 26 MAR, 2024 USD GBP EX.RATE 1.266047 WITH BNP PARIBAS  | 4,007,039.770    | 26 Mar 24 |                   |                   |              | 0.00              | 4,007,039.77  | 4,007,039.77                      | 0.00          |
| FX DEAL TRANACTED ON 27 MAR, 2024 INR USD EX.RATE 83.516198 WITH BNP PARIBAS | -6,000.000       | 27 Mar 24 |                   |                   |              | 0.00              | -6,000.00     | -6,000.00                         | 0.00          |
| FX DEAL TRANACTED ON 27 NOV, 2024 CAD USD EX.RATE 1.404649 WITH BNP PARIBAS  | -1,248,838.980   | 27 Nov 24 |                   |                   |              | 0.00              | -1,248,838.98 | -1,248,838.98                     | 0.00          |
| FX DEAL TRANACTED ON 27 NOV, 2024 USD CAD EX.RATE 0.713036 WITH BNP PARIBAS  | 1,248,838.980    | 27 Nov 24 |                   |                   |              | 0.00              | 1,248,838.98  | 1,248,838.98                      | 0.00          |
| FX DEAL TRANACTED ON 28 MAY, 2024 GBP USD EX.RATE 0.782948 WITH BNP PARIBAS  | -5,988,902.400   | 28 May 24 |                   |                   |              | 0.00              | -5,988,902.40 | -5,988,902.40                     | 0.00          |
| FX DEAL TRANACTED ON 28 MAY, 2024 USD GBP EX.RATE 1.277405 WITH BNP PARIBAS  | 5,989,755.800    | 28 May 24 |                   |                   |              | 0.00              | 5,989,755.80  | 5,989,755.80                      | 0.00          |
| FX DEAL TRANACTED ON 28 OCT, 2024 EUR USD EX.RATE 0.924216 WITH BNP PARIBAS  | -586,442.370     | 28 Oct 24 |                   |                   |              | 0.00              | -586,442.37   | -586,442.37                       | 0.00          |
| FX DEAL TRANACTED ON 28 OCT, 2024 GBP USD EX.RATE 0.770086 WITH BNP PARIBAS  | -732,385.020     | 28 Oct 24 |                   |                   |              | 0.00              | -732,385.02   | -732,385.02                       | 0.00          |
| FX DEAL TRANACTED ON 29 JAN, 2024 GBP USD EX.RATE 0.787553 WITH BNP PARIBAS  | -3,239,144.240   | 29 Jan 24 |                   |                   |              | 0.00              | -3,239,144.24 | -3,239,144.24                     | 0.00          |
| FX DEAL TRANACTED ON 29 JAN, 2024 USD GBP EX.RATE 1.269987 WITH BNP PARIBAS  | 3,239,738.620    | 29 Jan 24 |                   |                   |              | 0.00              | 3,239,738.62  | 3,239,738.62                      | 0.00          |
| FX DEAL TRANACTED ON 29 OCT, 2024 EUR USD EX.RATE 0.925274 WITH BNP PARIBAS  | -577,126.000     | 29 Oct 24 |                   |                   |              | 0.00              | -577,126.00   | -577,126.00                       | 0.00          |
| FX DEAL TRANACTED ON 29 OCT, 2024 GBP USD EX.RATE 0.769831 WITH BNP PARIBAS  | -6,090,945.350   | 29 Oct 24 |                   |                   |              | 0.00              | -6,090,945.35 | -6,090,945.35                     | 0.00          |
| FX DEAL TRANACTED ON 29 OCT, 2024 USD EUR EX.RATE 1.080498 WITH BNP PARIBAS  | 576,986.310      | 29 Oct 24 |                   |                   |              | 0.00              | 576,986.31    | 576,986.31                        | 0.00          |
| FX DEAL TRANACTED ON 29 OCT, 2024 USD GBP EX.RATE 1.298935 WITH BNP PARIBAS  | 6,090,706.220    | 29 Oct 24 |                   |                   |              | 0.00              | 6,090,706.22  | 6,090,706.22                      | 0.00          |
| FX DEAL TRANACTED ON 30 AUG, 2024 USD BRL EX.RATE 0.176067 WITH BNP PARIBAS  | 138,420.000      | 30 Aug 24 |                   |                   |              | 0.00              | 138,420.00    | 138,420.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 125 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>BNP PARIBAS PARIS</b>                                                      |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 30 AUG, 2024 USD BRL EX.RATE 0.176343 WITH BNP PARIBAS  | 220,580.000      | 30 Aug 24 |                   |                   |              | 0.00              | 220,580.00     | 220,580.00                        | 0.00              |
| FX DEAL TRANSACTED ON 30 DEC, 2024 INR USD EX.RATE 86.187200 WITH BNP PARIBAS | -38,676.000      | 30 Dec 24 |                   |                   |              | 0.00              | -38,676.00     | -38,676.00                        | 0.00              |
| FX DEAL TRANSACTED ON 30 DEC, 2024 USD INR EX.RATE 0.011662 WITH BNP PARIBAS  | 38,676.000       | 30 Dec 24 |                   |                   |              | 0.00              | 38,676.00      | 38,676.00                         | 0.00              |
| FX DEAL TRANSACTED ON 30 SEP, 2024 TWD USD EX.RATE 31.244433 WITH BNP PARIBAS | -219,000.000     | 30 Sep 24 |                   |                   |              | 0.00              | -219,000.00    | -219,000.00                       | 0.00              |
| FX DEAL TRANSACTED ON 30 SEP, 2024 USD BRL EX.RATE 0.183549 WITH BNP PARIBAS  | 1,024.590        | 30 Sep 24 |                   |                   |              | 0.00              | 1,024.59       | 1,024.59                          | 0.00              |
| FX DEAL TRANSACTED ON 31 DEC, 2024 BRL USD EX.RATE 6.192300 WITH BNP PARIBAS  | -333,388.640     | 31 Dec 24 |                   |                   |              | 0.00              | -333,388.64    | -333,388.64                       | 0.00              |
| FX DEAL TRANSACTED ON 31 JUL, 2024 TRY USD EX.RATE 33.123550 WITH BNP PARIBAS | -30.190          | 31 Jul 24 |                   |                   |              | 0.00              | -30.19         | -30.19                            | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 EUR USD EX.RATE 0.919691 WITH BNP PARIBAS  | -584,636.460     | 31 Oct 24 |                   |                   |              | 0.00              | -584,636.46    | -584,636.46                       | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 GBP USD EX.RATE 0.772795 WITH BNP PARIBAS  | -846,278.750     | 31 Oct 24 |                   |                   |              | 0.00              | -846,278.75    | -846,278.75                       | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD EUR EX.RATE 1.086040 WITH BNP PARIBAS  | 583,947.420      | 31 Oct 24 |                   |                   |              | 0.00              | 583,947.42     | 583,947.42                        | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD GBP EX.RATE 1.294060 WITH BNP PARIBAS  | 846,315.240      | 31 Oct 24 |                   |                   |              | 0.00              | 846,315.24     | 846,315.24                        | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD ZAR EX.RATE 0.056452 WITH BNP PARIBAS  | 287.230          | 31 Oct 24 |                   |                   |              | 0.00              | 287.23         | 287.23                            | 0.00              |
| FX DEAL TRANSACTED ON 31 OCT, 2024 ZAR USD EX.RATE 17.645222 WITH BNP PARIBAS | -288.350         | 31 Oct 24 |                   |                   |              | 0.00              | -288.35        | -288.35                           | 0.00              |
| <b>Total BNP PARIBAS PARIS</b>                                                |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>205,266.76</b>                 | <b>205,266.76</b> |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 126 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Australian dollar - AUD</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 21 MAR, 2024 AUD USD EX.RATE 1.515273 WITH CITIBANK N.A. | 1,074,000.000    | 21 Mar 24 |                   |                   |              | 0.00              | 708,783.08  | 708,783.08                        | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR, 2024 USD AUD EX.RATE 0.660141 WITH CITIBANK N.A. | -1,074,000.000   | 21 Mar 24 |                   |                   |              | 0.00              | -708,992.08 | -699,657.31                       | 9,334.77      |
| <b>Brazilian real - BRL</b>                                                    |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 APR, 2024 BRL USD EX.RATE 4.996200 WITH CITIBANK N.A. | 3,947,985.760    | 28 Mar 24 |                   |                   |              | 0.00              | 790,197.70  | 781,763.88                        | -8,433.82     |
| FX DEAL TRANSACTED ON 02 JAN, 2024 BRL USD EX.RATE 4.841300 WITH CITIBANK N.A. | 2,989,997.300    | 2 Jan 24  |                   |                   |              | 0.00              | 617,602.15  | 617,602.15                        | 0.00          |
| FX DEAL TRANSACTED ON 20 JUN, 2024 BRL USD EX.RATE 5.467299 WITH CITIBANK N.A. | 2,795,102.450    | 20 Jun 24 |                   |                   |              | 0.00              | 511,240.00  | 486,523.61                        | -24,716.39    |
| FX DEAL TRANSACTED ON 20 JUN, 2024 USD BRL EX.RATE 0.183519 WITH CITIBANK N.A. | -2,785,746.760   | 20 Jun 24 |                   |                   |              | 0.00              | -511,240.00 | -491,768.70                       | 19,471.30     |
| FX DEAL TRANSACTED ON 20 MAR, 2024 BRL USD EX.RATE 5.031200 WITH CITIBANK N.A. | 4,359,063.430    | 20 Mar 24 |                   |                   |              | 0.00              | 866,406.31  | 859,614.75                        | -6,791.56     |
| FX DEAL TRANSACTED ON 20 MAR, 2024 USD BRL EX.RATE 0.199401 WITH CITIBANK N.A. | -4,345,027.640   | 20 Mar 24 |                   |                   |              | 0.00              | -866,406.31 | -860,384.48                       | 6,021.83      |
| FX DEAL TRANSACTED ON 25 MAR, 2024 BRL USD EX.RATE 5.027749 WITH CITIBANK N.A. | 2,645,726.080    | 25 Mar 24 |                   |                   |              | 0.00              | 526,224.67  | 467,050.81                        | -59,173.86    |
| FX DEAL TRANSACTED ON 25 MAR, 2024 USD BRL EX.RATE 0.200601 WITH CITIBANK N.A. | -2,623,229.980   | 25 Mar 24 |                   |                   |              | 0.00              | -526,224.67 | -519,441.20                       | 6,783.47      |
| FX DEAL TRANSACTED ON 28 JUN, 2024 BRL USD EX.RATE 5.558899 WITH CITIBANK N.A. | 140,020.680      | 28 Jun 24 |                   |                   |              | 0.00              | 25,188.56   | 24,717.89                         | -470.67       |
| FX DEAL TRANSACTED ON 30 APR, 2024 USD BRL EX.RATE 0.193356 WITH CITIBANK N.A. | -4,359,063.430   | 30 Apr 24 |                   |                   |              | 0.00              | -842,852.28 | -859,614.75                       | -16,762.47    |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 127 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 31 JUL, 2024 USD BRL EX.RATE 0.176612 WITH CITIBANK N.A. | -2,795,102.450   | 31 Jul 24 |                   |                   |              | 0.00              | -493,651.20   | -493,651.20                       | 0.00          |
| <b>British pound sterling - GBP</b>                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 APR, 2024 GBP USD EX.RATE 0.792987 WITH CITIBANK N.A. | 822,000.000      | 1 Apr 24  |                   |                   |              | 0.00              | 1,036,586.06  | 1,036,586.06                      | 0.00          |
| FX DEAL TRANSACTED ON 01 APR, 2024 USD GBP EX.RATE 1.261256 WITH CITIBANK N.A. | -822,000.000     | 1 Apr 24  |                   |                   |              | 0.00              | -1,036,752.93 | -1,026,308.20                     | 10,444.73     |
| FX DEAL TRANSACTED ON 11 MAR, 2024 GBP USD EX.RATE 0.778648 WITH CITIBANK N.A. | 106,000.000      | 11 Mar 24 |                   |                   |              | 0.00              | 136,133.29    | 136,133.29                        | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR, 2024 USD GBP EX.RATE 1.284447 WITH CITIBANK N.A. | -106,000.000     | 11 Mar 24 |                   |                   |              | 0.00              | -136,151.40   | -133,215.50                       | 2,935.90      |
| FX DEAL TRANSACTED ON 12 MAR, 2024 GBP USD EX.RATE 0.781569 WITH CITIBANK N.A. | 100,000.000      | 12 Mar 24 |                   |                   |              | 0.00              | 127,947.69    | 127,947.69                        | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR, 2024 USD GBP EX.RATE 1.279638 WITH CITIBANK N.A. | -100,000.000     | 12 Mar 24 |                   |                   |              | 0.00              | -127,963.89   | -125,675.00                       | 2,288.89      |
| FX DEAL TRANSACTED ON 22 MAR, 2024 GBP USD EX.RATE 0.793230 WITH CITIBANK N.A. | 120,000.000      | 22 Mar 24 |                   |                   |              | 0.00              | 151,280.20    | 151,280.20                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 USD GBP EX.RATE 1.260732 WITH CITIBANK N.A. | -120,000.000     | 22 Mar 24 |                   |                   |              | 0.00              | -151,287.95   | -150,810.00                       | 477.95        |
| <b>Canadian dollar - CAD</b>                                                   |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 JAN, 2024 CAD USD EX.RATE 1.333073 WITH CITIBANK N.A. | 1,773,028.770    | 4 Jan 24  |                   |                   |              | 0.00              | 1,330,030.77  | 1,322,908.99                      | -7,121.78     |
| FX DEAL TRANSACTED ON 04 JAN, 2024 USD CAD EX.RATE 0.750401 WITH CITIBANK N.A. | -1,772,425.870   | 4 Jan 24  |                   |                   |              | 0.00              | -1,330,030.77 | -1,317,543.85                     | 12,486.92     |
| FX DEAL TRANSACTED ON 26 JUL, 2024 CAD USD EX.RATE 1.381415 WITH CITIBANK N.A. | 1,763,321.750    | 26 Jul 24 |                   |                   |              | 0.00              | 1,276,460.09  | 1,272,559.27                      | -3,900.82     |
| FX DEAL TRANSACTED ON 26 JUL, 2024 USD CAD EX.RATE 0.724538 WITH CITIBANK N.A. | -1,761,756.180   | 26 Jul 24 |                   |                   |              | 0.00              | -1,276,460.09 | -1,300,045.15                     | -23,585.06    |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 128 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Euro - EUR</b>                                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 SEP, 2024 EUR USD EX.RATE 0.892510 WITH CITIBANK N.A.  | 346,000.000      | 30 Sep 24 |                   |                   |              | 0.00              | 387,670.51  | 377,105.43                        | -10,565.08    |
| FX DEAL TRANSACTED ON 30 SEP, 2024 USD EUR EX.RATE 1.118865 WITH CITIBANK N.A.  | -346,000.000     | 30 Sep 24 |                   |                   |              | 0.00              | -387,127.36 | -387,127.36                       | 0.00          |
| <b>Indian rupee - INR</b>                                                       |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 02 DEC, 2024 INR USD EX.RATE 84.681200 WITH CITIBANK N.A. | 19,419,747.380   | 2 Dec 24  |                   |                   |              | 0.00              | 229,327.73  | 229,327.73                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT, 2024 INR USD EX.RATE 84.228499 WITH CITIBANK N.A. | 3,903,654.060    | 2 Oct 24  |                   |                   |              | 0.00              | 46,346.00   | 46,065.57                         | -280.43       |
| FX DEAL TRANSACTED ON 02 OCT, 2024 USD INR EX.RATE 0.011896 WITH CITIBANK N.A.  | -3,895,844.760   | 2 Oct 24  |                   |                   |              | 0.00              | -46,346.00  | -46,336.35                        | 9.65          |
| FX DEAL TRANSACTED ON 03 JUN, 2024 INR USD EX.RATE 83.445099 WITH CITIBANK N.A. | 4,759,875.390    | 3 Jun 24  |                   |                   |              | 0.00              | 57,042.00   | 56,889.52                         | -152.48       |
| FX DEAL TRANSACTED ON 03 JUN, 2024 USD INR EX.RATE 0.012021 WITH CITIBANK N.A.  | -4,745,038.770   | 3 Jun 24  |                   |                   |              | 0.00              | -57,042.00  | -56,723.22                        | 318.78        |
| FX DEAL TRANSACTED ON 03 SEP, 2024 INR USD EX.RATE 84.112999 WITH CITIBANK N.A. | 3,776,421.360    | 3 Sep 24  |                   |                   |              | 0.00              | 44,897.00   | 44,915.96                         | 18.96         |
| FX DEAL TRANSACTED ON 03 SEP, 2024 USD INR EX.RATE 0.011901 WITH CITIBANK N.A.  | -3,772,470.430   | 3 Sep 24  |                   |                   |              | 0.00              | -44,897.00  | -45,088.17                        | -191.17       |
| FX DEAL TRANSACTED ON 04 OCT, 2024 INR USD EX.RATE 84.202999 WITH CITIBANK N.A. | 3,907,945.430    | 4 Oct 24  |                   |                   |              | 0.00              | 46,411.00   | 46,116.21                         | -294.79       |
| FX DEAL TRANSACTED ON 04 OCT, 2024 USD INR EX.RATE 0.011899 WITH CITIBANK N.A.  | -3,900,380.440   | 4 Oct 24  |                   |                   |              | 0.00              | -46,411.00  | -46,390.30                        | 20.70         |
| FX DEAL TRANSACTED ON 04 SEP, 2024 INR USD EX.RATE 84.119500 WITH CITIBANK N.A. | 7,311,835.180    | 4 Sep 24  |                   |                   |              | 0.00              | 86,922.00   | 86,965.42                         | 43.42         |
| FX DEAL TRANSACTED ON 04 SEP, 2024 USD INR EX.RATE 0.011900 WITH CITIBANK N.A.  | -7,304,055.660   | 4 Sep 24  |                   |                   |              | 0.00              | -86,922.00  | -87,297.30                        | -375.30       |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 129 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 05 NOV, 2024 INR USD EX.RATE 84.383999 WITH CITIBANK N.A. | 5,552,298.430    | 5 Nov 24  |                   |                   |              | 0.00              | 65,798.00  | 64,767.46                         | -1,030.54     |
| FX DEAL TRANSACTED ON 05 NOV, 2024 USD INR EX.RATE 0.011875 WITH CITIBANK N.A.  | -5,540,849.580   | 5 Nov 24  |                   |                   |              | 0.00              | -65,798.00 | -65,385.51                        | 412.49        |
| FX DEAL TRANSACTED ON 06 SEP, 2024 INR USD EX.RATE 84.092499 WITH CITIBANK N.A. | 7,872,151.200    | 6 Sep 24  |                   |                   |              | 0.00              | 93,613.00  | 93,629.70                         | 16.70         |
| FX DEAL TRANSACTED ON 06 SEP, 2024 USD INR EX.RATE 0.011904 WITH CITIBANK N.A.  | -7,863,492.000   | 6 Sep 24  |                   |                   |              | 0.00              | -93,613.00 | -93,983.62                        | -370.62       |
| FX DEAL TRANSACTED ON 08 NOV, 2024 INR USD EX.RATE 84.607000 WITH CITIBANK N.A. | 3,665,852.100    | 8 Nov 24  |                   |                   |              | 0.00              | 43,328.00  | 42,762.10                         | -565.90       |
| FX DEAL TRANSACTED ON 08 NOV, 2024 USD INR EX.RATE 0.011841 WITH CITIBANK N.A.  | -3,659,049.600   | 8 Nov 24  |                   |                   |              | 0.00              | -43,328.00 | -43,179.08                        | 148.92        |
| FX DEAL TRANSACTED ON 09 SEP, 2024 INR USD EX.RATE 84.099499 WITH CITIBANK N.A. | 7,748,507.430    | 9 Sep 24  |                   |                   |              | 0.00              | 92,135.00  | 92,159.11                         | 24.11         |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD INR EX.RATE 0.011903 WITH CITIBANK N.A.  | -7,740,261.350   | 9 Sep 24  |                   |                   |              | 0.00              | -92,135.00 | -92,510.78                        | -375.78       |
| FX DEAL TRANSACTED ON 10 SEP, 2024 INR USD EX.RATE 84.110100 WITH CITIBANK N.A. | 7,754,026.010    | 10 Sep 24 |                   |                   |              | 0.00              | 92,189.00  | 92,224.75                         | 35.75         |
| FX DEAL TRANSACTED ON 10 SEP, 2024 USD INR EX.RATE 0.011901 WITH CITIBANK N.A.  | -7,745,719.780   | 10 Sep 24 |                   |                   |              | 0.00              | -92,189.00 | -92,576.02                        | -387.02       |
| FX DEAL TRANSACTED ON 11 OCT, 2024 INR USD EX.RATE 84.276500 WITH CITIBANK N.A. | 3,795,897.840    | 11 Oct 24 |                   |                   |              | 0.00              | 45,041.00  | 44,793.98                         | -247.02       |
| FX DEAL TRANSACTED ON 11 OCT, 2024 USD INR EX.RATE 0.011889 WITH CITIBANK N.A.  | -3,788,398.510   | 11 Oct 24 |                   |                   |              | 0.00              | -45,041.00 | -45,058.41                        | -17.41        |
| FX DEAL TRANSACTED ON 12 SEP, 2024 INR USD EX.RATE 84.112500 WITH CITIBANK N.A. | 7,608,143.850    | 12 Sep 24 |                   |                   |              | 0.00              | 90,452.00  | 90,489.65                         | 37.65         |
| FX DEAL TRANSACTED ON 12 SEP, 2024 USD INR EX.RATE 0.011901 WITH CITIBANK N.A.  | -7,599,777.040   | 12 Sep 24 |                   |                   |              | 0.00              | -90,452.00 | -90,831.73                        | -379.73       |
| FX DEAL TRANSACTED ON 13 NOV, 2024 INR USD EX.RATE 84.591500 WITH CITIBANK N.A. | 3,646,739.570    | 13 Nov 24 |                   |                   |              | 0.00              | 43,110.00  | 42,539.15                         | -570.85       |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 130 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 13 NOV, 2024 USD INR EX.RATE 0.011842 WITH CITIBANK N.A.  | -3,640,208.400   | 13 Nov 24 |                   |                   |              | 0.00              | -43,110.00 | -42,956.75                        | 153.25        |
| FX DEAL TRANSACTED ON 15 NOV, 2024 INR USD EX.RATE 84.638100 WITH CITIBANK N.A. | 3,652,557.210    | 15 Nov 24 |                   |                   |              | 0.00              | 43,155.00  | 42,607.01                         | -547.99       |
| FX DEAL TRANSACTED ON 15 NOV, 2024 USD INR EX.RATE 0.011837 WITH CITIBANK N.A.  | -3,645,734.400   | 15 Nov 24 |                   |                   |              | 0.00              | -43,155.00 | -43,021.96                        | 133.04        |
| FX DEAL TRANSACTED ON 17 DEC, 2024 INR USD EX.RATE 85.506500 WITH CITIBANK N.A. | 2,471,650.890    | 17 Dec 24 |                   |                   |              | 0.00              | 28,906.00  | 28,663.85                         | -242.15       |
| FX DEAL TRANSACTED ON 17 DEC, 2024 USD INR EX.RATE 0.011746 WITH CITIBANK N.A.  | -2,460,767.780   | 17 Dec 24 |                   |                   |              | 0.00              | -28,906.00 | -28,704.81                        | 201.19        |
| FX DEAL TRANSACTED ON 17 OCT, 2024 INR USD EX.RATE 84.222000 WITH CITIBANK N.A. | 3,647,907.490    | 17 Oct 24 |                   |                   |              | 0.00              | 43,313.00  | 43,047.60                         | -265.40       |
| FX DEAL TRANSACTED ON 17 OCT, 2024 USD INR EX.RATE 0.011895 WITH CITIBANK N.A.  | -3,641,107.350   | 17 Oct 24 |                   |                   |              | 0.00              | -43,313.00 | -43,306.56                        | 6.44          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 INR USD EX.RATE 85.543499 WITH CITIBANK N.A. | 4,878,289.170    | 18 Dec 24 |                   |                   |              | 0.00              | 57,027.00  | 56,573.75                         | -453.25       |
| FX DEAL TRANSACTED ON 18 DEC, 2024 INR USD EX.RATE 85.543500 WITH CITIBANK N.A. | 2,090,683.140    | 18 Dec 24 |                   |                   |              | 0.00              | 24,440.00  | 24,245.75                         | -194.25       |
| FX DEAL TRANSACTED ON 18 DEC, 2024 INR USD EX.RATE 85.563500 WITH CITIBANK N.A. | 2,091,171.940    | 18 Dec 24 |                   |                   |              | 0.00              | 24,440.00  | 24,251.42                         | -188.58       |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD INR EX.RATE 0.011739 WITH CITIBANK N.A.  | -2,081,799.200   | 18 Dec 24 |                   |                   |              | 0.00              | -24,440.00 | -24,284.15                        | 155.85        |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD INR EX.RATE 0.011742 WITH CITIBANK N.A.  | -2,081,310.400   | 18 Dec 24 |                   |                   |              | 0.00              | -24,440.00 | -24,278.45                        | 161.55        |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD INR EX.RATE 0.011742 WITH CITIBANK N.A.  | -4,856,419.320   | 18 Dec 24 |                   |                   |              | 0.00              | -57,027.00 | -56,650.04                        | 376.96        |
| FX DEAL TRANSACTED ON 18 JUN, 2024 INR USD EX.RATE 83.481700 WITH CITIBANK N.A. | 33,278,835.450   | 18 Jun 24 |                   |                   |              | 0.00              | 398,636.29 | 398,636.29                        | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV, 2024 INR USD EX.RATE 84.602000 WITH CITIBANK N.A. | 3,655,229.410    | 18 Nov 24 |                   |                   |              | 0.00              | 43,205.00  | 42,638.19                         | -566.81       |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 131 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 18 NOV, 2024 USD INR EX.RATE 0.011842 WITH CITIBANK N.A.  | -3,648,230.200   | 18 Nov 24 |                   |                   |              | 0.00              | -43,205.00 | -43,051.41                        | 153.59        |
| FX DEAL TRANSACTED ON 19 DEC, 2024 INR USD EX.RATE 85.645999 WITH CITIBANK N.A. | 4,891,157.410    | 19 Dec 24 |                   |                   |              | 0.00              | 57,109.00  | 56,722.99                         | -386.01       |
| FX DEAL TRANSACTED ON 19 DEC, 2024 INR USD EX.RATE 85.665000 WITH CITIBANK N.A. | 2,096,650.880    | 19 Dec 24 |                   |                   |              | 0.00              | 24,475.00  | 24,314.96                         | -160.04       |
| FX DEAL TRANSACTED ON 19 DEC, 2024 USD INR EX.RATE 0.011724 WITH CITIBANK N.A.  | -2,087,472.750   | 19 Dec 24 |                   |                   |              | 0.00              | -24,475.00 | -24,350.33                        | 124.67        |
| FX DEAL TRANSACTED ON 19 DEC, 2024 USD INR EX.RATE 0.011727 WITH CITIBANK N.A.  | -4,869,684.430   | 19 Dec 24 |                   |                   |              | 0.00              | -57,109.00 | -56,804.78                        | 304.22        |
| FX DEAL TRANSACTED ON 19 NOV, 2024 INR USD EX.RATE 84.654499 WITH CITIBANK N.A. | 3,643,021.750    | 19 Nov 24 |                   |                   |              | 0.00              | 43,034.00  | 42,495.78                         | -538.22       |
| FX DEAL TRANSACTED ON 19 NOV, 2024 USD INR EX.RATE 0.011837 WITH CITIBANK N.A.  | -3,635,512.320   | 19 Nov 24 |                   |                   |              | 0.00              | -43,034.00 | -42,901.33                        | 132.67        |
| FX DEAL TRANSACTED ON 20 DEC, 2024 INR USD EX.RATE 85.538999 WITH CITIBANK N.A. | 4,831,841.490    | 20 Dec 24 |                   |                   |              | 0.00              | 56,487.00  | 56,035.10                         | -451.90       |
| FX DEAL TRANSACTED ON 20 DEC, 2024 USD INR EX.RATE 0.011739 WITH CITIBANK N.A.  | -4,811,562.660   | 20 Dec 24 |                   |                   |              | 0.00              | -56,487.00 | -56,126.79                        | 360.21        |
| FX DEAL TRANSACTED ON 20 NOV, 2024 INR USD EX.RATE 84.605000 WITH CITIBANK N.A. | 3,642,837.490    | 20 Nov 24 |                   |                   |              | 0.00              | 43,057.00  | 42,493.63                         | -563.37       |
| FX DEAL TRANSACTED ON 20 NOV, 2024 USD INR EX.RATE 0.011844 WITH CITIBANK N.A.  | -3,635,302.510   | 20 Nov 24 |                   |                   |              | 0.00              | -43,057.00 | -42,898.85                        | 158.15        |
| FX DEAL TRANSACTED ON 21 NOV, 2024 INR USD EX.RATE 84.718999 WITH CITIBANK N.A. | 3,653,591.590    | 21 Nov 24 |                   |                   |              | 0.00              | 43,126.00  | 42,619.08                         | -506.92       |
| FX DEAL TRANSACTED ON 21 NOV, 2024 USD INR EX.RATE 0.011828 WITH CITIBANK N.A.  | -3,645,872.040   | 21 Nov 24 |                   |                   |              | 0.00              | -43,126.00 | -43,023.58                        | 102.42        |
| FX DEAL TRANSACTED ON 22 NOV, 2024 INR USD EX.RATE 84.642500 WITH CITIBANK N.A. | 3,632,009.680    | 22 Nov 24 |                   |                   |              | 0.00              | 42,910.00  | 42,367.33                         | -542.67       |
| FX DEAL TRANSACTED ON 22 NOV, 2024 USD INR EX.RATE 0.011839 WITH CITIBANK N.A.  | -3,624,393.150   | 22 Nov 24 |                   |                   |              | 0.00              | -42,910.00 | -42,770.12                        | 139.88        |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 132 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 22 OCT, 2024 USD INR EX.RATE 0.011894 WITH CITIBANK N.A.  | -26,845,353.970  | 22 Oct 24 |                   |                   |              | 0.00              | -319,314.61 | -319,314.61                       | 0.00          |
| FX DEAL TRANACTED ON 23 DEC, 2024 INR USD EX.RATE 85.621999 WITH CITIBANK N.A. | 2,055,099.240    | 23 Dec 24 |                   |                   |              | 0.00              | 24,002.00   | 23,833.08                         | -168.92       |
| FX DEAL TRANACTED ON 23 DEC, 2024 INR USD EX.RATE 85.641500 WITH CITIBANK N.A. | 3,768,568.570    | 23 Dec 24 |                   |                   |              | 0.00              | 44,004.00   | 43,704.27                         | -299.73       |
| FX DEAL TRANACTED ON 23 DEC, 2024 USD INR EX.RATE 0.011726 WITH CITIBANK N.A.  | -3,752,661.120   | 23 Dec 24 |                   |                   |              | 0.00              | -44,004.00  | -43,774.72                        | 229.28        |
| FX DEAL TRANACTED ON 23 DEC, 2024 USD INR EX.RATE 0.011728 WITH CITIBANK N.A.  | -2,046,410.520   | 23 Dec 24 |                   |                   |              | 0.00              | -24,002.00  | -23,871.34                        | 130.66        |
| FX DEAL TRANACTED ON 23 SEP, 2024 INR USD EX.RATE 83.492201 WITH CITIBANK N.A. | 8,634,154.870    | 20 Sep 24 |                   |                   |              | 0.00              | 103,412.71  | 103,194.50                        | -218.21       |
| FX DEAL TRANACTED ON 28 MAY, 2024 INR USD EX.RATE 83.501000 WITH CITIBANK N.A. | 4,774,587.180    | 28 May 24 |                   |                   |              | 0.00              | 57,180.00   | 57,065.36                         | -114.64       |
| FX DEAL TRANACTED ON 28 MAY, 2024 INR USD EX.RATE 83.530999 WITH CITIBANK N.A. | 4,771,457.780    | 28 May 24 |                   |                   |              | 0.00              | 57,122.00   | 57,027.96                         | -94.04        |
| FX DEAL TRANACTED ON 28 MAY, 2024 USD INR EX.RATE 0.012012 WITH CITIBANK N.A.  | -4,755,120.890   | 28 May 24 |                   |                   |              | 0.00              | -57,122.00  | -56,843.74                        | 278.26        |
| FX DEAL TRANACTED ON 28 MAY, 2024 USD INR EX.RATE 0.012017 WITH CITIBANK N.A.  | -4,758,233.700   | 28 May 24 |                   |                   |              | 0.00              | -57,180.00  | -56,880.95                        | 299.05        |
| FX DEAL TRANACTED ON 29 MAY, 2024 INR USD EX.RATE 83.668099 WITH CITIBANK N.A. | 4,776,026.150    | 29 May 24 |                   |                   |              | 0.00              | 57,083.00   | 57,082.56                         | -0.44         |
| FX DEAL TRANACTED ON 29 MAY, 2024 INR USD EX.RATE 83.688499 WITH CITIBANK N.A. | 4,771,332.450    | 29 May 24 |                   |                   |              | 0.00              | 57,013.00   | 57,026.46                         | 13.46         |
| FX DEAL TRANACTED ON 29 MAY, 2024 USD INR EX.RATE 0.011990 WITH CITIBANK N.A.  | -4,754,884.200   | 29 May 24 |                   |                   |              | 0.00              | -57,013.00  | -56,840.91                        | 172.09        |
| FX DEAL TRANACTED ON 29 MAY, 2024 USD INR EX.RATE 0.011993 WITH CITIBANK N.A.  | -4,759,580.540   | 29 May 24 |                   |                   |              | 0.00              | -57,083.00  | -56,897.05                        | 185.95        |
| FX DEAL TRANACTED ON 30 MAY, 2024 INR USD EX.RATE 83.626500 WITH CITIBANK N.A. | 4,757,177.080    | 30 May 24 |                   |                   |              | 0.00              | 56,886.00   | 56,857.27                         | -28.73        |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 133 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 MAY, 2024 USD INR EX.RATE 0.011999 WITH CITIBANK N.A.  | -4,740,737.030   | 30 May 24 |                   |                   |              | 0.00              | -56,886.00  | -56,671.79                        | 214.21        |
| FX DEAL TRANSACTED ON 31 DEC, 2024 INR USD EX.RATE 86.228999 WITH CITIBANK N.A. | 3,316,022.420    | 31 Dec 24 |                   |                   |              | 0.00              | 38,456.00   | 38,456.07                         | 0.07          |
| FX DEAL TRANSACTED ON 31 DEC, 2024 USD INR EX.RATE 0.011660 WITH CITIBANK N.A.  | -3,297,986.560   | 31 Dec 24 |                   |                   |              | 0.00              | -38,456.00  | -38,470.95                        | -14.95        |
| FX DEAL TRANSACTED ON 31 MAY, 2024 INR USD EX.RATE 83.764000 WITH CITIBANK N.A. | 4,781,165.360    | 31 May 24 |                   |                   |              | 0.00              | 57,079.00   | 57,143.98                         | 64.98         |
| FX DEAL TRANSACTED ON 31 MAY, 2024 USD INR EX.RATE 0.011978 WITH CITIBANK N.A.  | -4,765,240.320   | 31 May 24 |                   |                   |              | 0.00              | -57,079.00  | -56,964.71                        | 114.29        |
| <b>Mexican peso - MXN</b>                                                       |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 DEC, 2024 MXN USD EX.RATE 20.170728 WITH CITIBANK N.A. | 742,000.000      | 17 Dec 24 |                   |                   |              | 0.00              | 36,785.98   | 36,785.98                         | 0.00          |
| <b>New Taiwan dollar - TWD</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV, 2024 TWD USD EX.RATE 31.869993 WITH CITIBANK N.A. | 1,696,376.000    | 1 Nov 24  |                   |                   |              | 0.00              | 53,228.00   | 52,143.24                         | -1,084.76     |
| FX DEAL TRANSACTED ON 01 NOV, 2024 USD TWD EX.RATE 0.031614 WITH CITIBANK N.A.  | -1,683,655.000   | 1 Nov 24  |                   |                   |              | 0.00              | -53,228.00  | -51,264.42                        | 1,963.58      |
| FX DEAL TRANSACTED ON 04 JUN, 2024 TWD USD EX.RATE 32.410000 WITH CITIBANK N.A. | 4,203,415.000    | 4 Jun 24  |                   |                   |              | 0.00              | 129,695.00  | 130,122.59                        | 427.59        |
| FX DEAL TRANSACTED ON 04 JUN, 2024 USD TWD EX.RATE 0.031002 WITH CITIBANK N.A.  | -4,183,312.000   | 4 Jun 24  |                   |                   |              | 0.00              | -129,695.00 | -130,669.29                       | -974.29       |
| FX DEAL TRANSACTED ON 04 NOV, 2024 TWD USD EX.RATE 31.750000 WITH CITIBANK N.A. | 1,654,683.000    | 4 Nov 24  |                   |                   |              | 0.00              | 52,116.00   | 50,861.68                         | -1,254.32     |
| FX DEAL TRANSACTED ON 04 NOV, 2024 USD TWD EX.RATE 0.031749 WITH CITIBANK N.A.  | -1,641,498.000   | 4 Nov 24  |                   |                   |              | 0.00              | -52,116.00  | -49,980.81                        | 2,135.19      |
| FX DEAL TRANSACTED ON 07 AUG, 2024 TWD USD EX.RATE 32.475003 WITH CITIBANK N.A. | 3,086,197.000    | 7 Aug 24  |                   |                   |              | 0.00              | 95,033.00   | 96,399.98                         | 1,366.98      |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 134 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 07 AUG, 2024 USD TWD EX.RATE 0.031036 WITH CITIBANK N.A.  | -3,061,963.000   | 7 Aug 24  |                   |                   |              | 0.00              | -95,033.00  | -94,118.68                        | 914.32        |
| FX DEAL TRANSACTED ON 07 NOV, 2024 TWD USD EX.RATE 32.220006 WITH CITIBANK N.A. | 1,714,491.000    | 7 Nov 24  |                   |                   |              | 0.00              | 53,212.00   | 52,700.06                         | -511.94       |
| FX DEAL TRANSACTED ON 07 NOV, 2024 USD TWD EX.RATE 0.031208 WITH CITIBANK N.A.  | -1,705,061.000   | 7 Nov 24  |                   |                   |              | 0.00              | -53,212.00  | -51,916.20                        | 1,295.80      |
| FX DEAL TRANSACTED ON 08 NOV, 2024 TWD USD EX.RATE 32.074993 WITH CITIBANK N.A. | 1,705,684.000    | 8 Nov 24  |                   |                   |              | 0.00              | 53,178.00   | 52,429.35                         | -748.65       |
| FX DEAL TRANSACTED ON 08 NOV, 2024 USD TWD EX.RATE 0.031372 WITH CITIBANK N.A.  | -1,695,049.000   | 8 Nov 24  |                   |                   |              | 0.00              | -53,178.00  | -51,611.35                        | 1,566.65      |
| FX DEAL TRANSACTED ON 09 AUG, 2024 TWD USD EX.RATE 32.083001 WITH CITIBANK N.A. | 3,005,696.000    | 9 Aug 24  |                   |                   |              | 0.00              | 93,685.00   | 93,885.46                         | 200.46        |
| FX DEAL TRANSACTED ON 09 AUG, 2024 USD TWD EX.RATE 0.031453 WITH CITIBANK N.A.  | -2,978,527.000   | 9 Aug 24  |                   |                   |              | 0.00              | -93,685.00  | -91,554.02                        | 2,130.98      |
| FX DEAL TRANSACTED ON 10 DEC, 2024 TWD USD EX.RATE 32.539996 WITH CITIBANK N.A. | 1,041,768.000    | 10 Dec 24 |                   |                   |              | 0.00              | 32,015.00   | 32,075.13                         | 60.13         |
| FX DEAL TRANSACTED ON 10 DEC, 2024 USD TWD EX.RATE 0.030792 WITH CITIBANK N.A.  | -1,039,687.000   | 10 Dec 24 |                   |                   |              | 0.00              | -32,015.00  | -31,656.69                        | 358.31        |
| FX DEAL TRANSACTED ON 11 SEP, 2024 USD TWD EX.RATE 0.031104 WITH CITIBANK N.A.  | -18,231,961.000  | 11 Sep 24 |                   |                   |              | 0.00              | -567,090.54 | -567,090.54                       | 0.00          |
| FX DEAL TRANSACTED ON 12 AUG, 2024 TWD USD EX.RATE 32.267002 WITH CITIBANK N.A. | 3,077,788.000    | 12 Aug 24 |                   |                   |              | 0.00              | 95,385.00   | 96,137.31                         | 752.31        |
| FX DEAL TRANSACTED ON 12 AUG, 2024 USD TWD EX.RATE 0.031238 WITH CITIBANK N.A.  | -3,053,465.000   | 12 Aug 24 |                   |                   |              | 0.00              | -95,385.00  | -93,857.47                        | 1,527.53      |
| FX DEAL TRANSACTED ON 12 DEC, 2024 TWD USD EX.RATE 32.503802 WITH CITIBANK N.A. | 889,749.000      | 12 Dec 24 |                   |                   |              | 0.00              | 27,373.69   | 27,394.59                         | 20.90         |
| FX DEAL TRANSACTED ON 12 DEC, 2024 USD TWD EX.RATE 0.030823 WITH CITIBANK N.A.  | -888,085.000     | 12 Dec 24 |                   |                   |              | 0.00              | -27,373.69  | -27,040.67                        | 333.02        |
| FX DEAL TRANSACTED ON 13 AUG, 2024 TWD USD EX.RATE 32.249997 WITH CITIBANK N.A. | 3,065,846.000    | 13 Aug 24 |                   |                   |              | 0.00              | 95,065.00   | 95,764.29                         | 699.29        |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 135 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 AUG, 2024 USD TWD EX.RATE 0.031254 WITH CITIBANK N.A.  | -3,041,605.000   | 13 Aug 24 |                   |                   |              | 0.00              | -95,065.00  | -93,492.91                        | 1,572.09      |
| FX DEAL TRANSACTED ON 13 JUN, 2024 TWD USD EX.RATE 32.330004 WITH CITIBANK N.A. | 1,909,895.000    | 13 Jun 24 |                   |                   |              | 0.00              | 59,075.00   | 59,123.47                         | 48.47         |
| FX DEAL TRANSACTED ON 13 JUN, 2024 USD TWD EX.RATE 0.031080 WITH CITIBANK N.A.  | -1,900,738.000   | 13 Jun 24 |                   |                   |              | 0.00              | -59,075.00  | -59,371.16                        | -296.16       |
| FX DEAL TRANSACTED ON 14 NOV, 2024 TWD USD EX.RATE 32.570000 WITH CITIBANK N.A. | 12,353,878.000   | 14 Nov 24 |                   |                   |              | 0.00              | 379,302.36  | 379,733.75                        | 431.39        |
| FX DEAL TRANSACTED ON 15 AUG, 2024 TWD USD EX.RATE 32.125002 WITH CITIBANK N.A. | 3,024,055.000    | 15 Aug 24 |                   |                   |              | 0.00              | 94,134.00   | 94,458.92                         | 324.92        |
| FX DEAL TRANSACTED ON 15 AUG, 2024 USD TWD EX.RATE 0.031387 WITH CITIBANK N.A.  | -2,999,109.000   | 15 Aug 24 |                   |                   |              | 0.00              | -94,134.00  | -92,186.67                        | 1,947.33      |
| FX DEAL TRANSACTED ON 16 AUG, 2024 TWD USD EX.RATE 32.169998 WITH CITIBANK N.A. | 3,042,735.000    | 16 Aug 24 |                   |                   |              | 0.00              | 94,583.00   | 95,042.40                         | 459.40        |
| FX DEAL TRANSACTED ON 16 AUG, 2024 USD TWD EX.RATE 0.031344 WITH CITIBANK N.A.  | -3,017,576.000   | 16 Aug 24 |                   |                   |              | 0.00              | -94,583.00  | -92,754.31                        | 1,828.69      |
| FX DEAL TRANSACTED ON 16 DEC, 2024 USD TWD EX.RATE 0.030745 WITH CITIBANK N.A.  | -1,931,517.000   | 16 Dec 24 |                   |                   |              | 0.00              | -59,385.61  | -59,385.61                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN, 2024 USD TWD EX.RATE 0.030864 WITH CITIBANK N.A.  | -6,113,310.000   | 18 Jun 24 |                   |                   |              | 0.00              | -188,682.41 | -188,682.41                       | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG, 2024 TWD USD EX.RATE 31.839997 WITH CITIBANK N.A. | 3,012,223.000    | 19 Aug 24 |                   |                   |              | 0.00              | 94,605.00   | 94,089.33                         | -515.67       |
| FX DEAL TRANSACTED ON 19 AUG, 2024 USD TWD EX.RATE 0.031713 WITH CITIBANK N.A.  | -2,983,132.000   | 19 Aug 24 |                   |                   |              | 0.00              | -94,605.00  | -91,695.57                        | 2,909.43      |
| FX DEAL TRANSACTED ON 20 AUG, 2024 TWD USD EX.RATE 31.725005 WITH CITIBANK N.A. | 3,001,471.000    | 20 Aug 24 |                   |                   |              | 0.00              | 94,609.00   | 93,753.49                         | -855.51       |
| FX DEAL TRANSACTED ON 20 AUG, 2024 USD TWD EX.RATE 0.031836 WITH CITIBANK N.A.  | -2,971,669.000   | 20 Aug 24 |                   |                   |              | 0.00              | -94,609.00  | -91,343.22                        | 3,265.78      |
| FX DEAL TRANSACTED ON 29 OCT, 2024 TWD USD EX.RATE 32.039996 WITH CITIBANK N.A. | 1,649,419.000    | 29 Oct 24 |                   |                   |              | 0.00              | 51,480.00   | 50,699.87                         | -780.13       |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 136 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT, 2024 TWD USD EX.RATE 32.043006 WITH CITIBANK N.A. | 1,649,574.000    | 29 Oct 24 |                   |                   |              | 0.00              | 51,480.00   | 50,704.64                         | -775.36       |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD TWD EX.RATE 0.031472 WITH CITIBANK N.A.  | -1,635,726.000   | 29 Oct 24 |                   |                   |              | 0.00              | -51,480.00  | -49,805.06                        | 1,674.94      |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD TWD EX.RATE 0.031473 WITH CITIBANK N.A.  | -1,635,674.000   | 29 Oct 24 |                   |                   |              | 0.00              | -51,480.00  | -49,803.48                        | 1,676.52      |
| FX DEAL TRANSACTED ON 30 OCT, 2024 TWD USD EX.RATE 31.860004 WITH CITIBANK N.A. | 1,682,941.000    | 30 Oct 24 |                   |                   |              | 0.00              | 52,823.00   | 51,730.27                         | -1,092.73     |
| FX DEAL TRANSACTED ON 30 OCT, 2024 USD TWD EX.RATE 0.031645 WITH CITIBANK N.A.  | -1,669,207.000   | 30 Oct 24 |                   |                   |              | 0.00              | -52,823.00  | -50,824.50                        | 1,998.50      |
| <b>Peruvian nuevo sol - PEN</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 06 MAR, 2024 PEN USD EX.RATE 3.718499 WITH CITIBANK N.A.  | 529,205.760      | 6 Mar 24  |                   |                   |              | 0.00              | 142,317.00  | 143,088.53                        | 771.53        |
| FX DEAL TRANSACTED ON 06 MAR, 2024 USD PEN EX.RATE 0.268643 WITH CITIBANK N.A.  | -529,760.800     | 6 Mar 24  |                   |                   |              | 0.00              | -142,317.00 | -138,882.62                       | 3,434.38      |
| FX DEAL TRANSACTED ON 09 AUG, 2024 PEN USD EX.RATE 3.726799 WITH CITIBANK N.A.  | 243,594.110      | 8 Aug 24  |                   |                   |              | 0.00              | 65,362.81   | 65,179.17                         | -183.64       |
| FX DEAL TRANSACTED ON 10 JUN, 2024 PEN USD EX.RATE 3.778000 WITH CITIBANK N.A.  | 243,594.110      | 10 Jun 24 |                   |                   |              | 0.00              | 64,477.00   | 63,860.87                         | -616.13       |
| FX DEAL TRANSACTED ON 10 JUN, 2024 USD PEN EX.RATE 0.264690 WITH CITIBANK N.A.  | -243,594.110     | 10 Jun 24 |                   |                   |              | 0.00              | -64,477.00  | -65,179.17                        | -702.17       |
| FX DEAL TRANSACTED ON 18 JUN, 2024 PEN USD EX.RATE 3.790299 WITH CITIBANK N.A.  | 286,166.690      | 17 Jun 24 |                   |                   |              | 0.00              | 75,499.75   | 75,021.74                         | -478.01       |
| FX DEAL TRANSACTED ON 19 MAR, 2024 PEN USD EX.RATE 3.696181 WITH CITIBANK N.A.  | 1,494.440        | 18 Mar 24 |                   |                   |              | 0.00              | 404.32      | 404.32                            | 0.00          |
| <b>Turkish lira - TRY</b>                                                       |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN, 2024 TRY USD EX.RATE 32.283190 WITH CITIBANK N.A. | 6,082,249.850    | 5 Jun 24  |                   |                   |              | 0.00              | 188,403.00  | 188,403.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 137 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN, 2024 USD TRY EX.RATE 0.030940 WITH CITIBANK N.A.  | -6,089,218.870   | 5 Jun 24  |                   |                   |              | 0.00              | -188,403.00   | -188,403.00                       | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV, 2024 TRY USD EX.RATE 34.215328 WITH CITIBANK N.A. | 3,000.000        | 7 Nov 24  |                   |                   |              | 0.00              | 87.68         | 87.68                             | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL, 2024 TRY USD EX.RATE 34.722600 WITH CITIBANK N.A. | 4,579,980.390    | 10 Jul 24 |                   |                   |              | 0.00              | 131,902.00    | 134,574.69                        | 2,672.69      |
| FX DEAL TRANSACTED ON 10 JUL, 2024 USD TRY EX.RATE 0.030303 WITH CITIBANK N.A.  | -4,352,766.000   | 10 Jul 24 |                   |                   |              | 0.00              | -131,902.00   | -131,902.00                       | 0.00          |
| FX DEAL TRANSACTED ON 20 DEC, 2024 TRY USD EX.RATE 35.063113 WITH CITIBANK N.A. | 1,000.000        | 20 Dec 24 |                   |                   |              | 0.00              | 28.52         | 28.52                             | 0.00          |
| <b>United States dollar - USD</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 APR, 2024 BRL USD EX.RATE 4.996200 WITH CITIBANK N.A.  | -790,197.700     | 28 Mar 24 |                   |                   |              | 0.00              | -790,197.70   | -790,197.70                       | 0.00          |
| FX DEAL TRANSACTED ON 01 APR, 2024 GBP USD EX.RATE 0.792987 WITH CITIBANK N.A.  | -1,036,586.060   | 1 Apr 24  |                   |                   |              | 0.00              | -1,036,586.06 | -1,036,586.06                     | 0.00          |
| FX DEAL TRANSACTED ON 01 APR, 2024 USD GBP EX.RATE 1.261256 WITH CITIBANK N.A.  | 1,036,752.930    | 1 Apr 24  |                   |                   |              | 0.00              | 1,036,752.93  | 1,036,752.93                      | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV, 2024 TWD USD EX.RATE 31.869993 WITH CITIBANK N.A. | -53,228.000      | 1 Nov 24  |                   |                   |              | 0.00              | -53,228.00    | -53,228.00                        | 0.00          |
| FX DEAL TRANSACTED ON 01 NOV, 2024 USD TWD EX.RATE 0.031614 WITH CITIBANK N.A.  | 53,228.000       | 1 Nov 24  |                   |                   |              | 0.00              | 53,228.00     | 53,228.00                         | 0.00          |
| FX DEAL TRANSACTED ON 02 DEC, 2024 INR USD EX.RATE 84.681200 WITH CITIBANK N.A. | -229,327.730     | 2 Dec 24  |                   |                   |              | 0.00              | -229,327.73   | -229,327.73                       | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN, 2024 BRL USD EX.RATE 4.841300 WITH CITIBANK N.A.  | -617,602.150     | 2 Jan 24  |                   |                   |              | 0.00              | -617,602.15   | -617,602.15                       | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT, 2024 INR USD EX.RATE 84.228499 WITH CITIBANK N.A. | -46,346.000      | 2 Oct 24  |                   |                   |              | 0.00              | -46,346.00    | -46,346.00                        | 0.00          |
| FX DEAL TRANSACTED ON 02 OCT, 2024 USD INR EX.RATE 0.011896 WITH CITIBANK N.A.  | 46,346.000       | 2 Oct 24  |                   |                   |              | 0.00              | 46,346.00     | 46,346.00                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 138 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |          |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JUN, 2024 INR USD EX.RATE 83.445099 WITH CITIBANK N.A. | -57,042.000      | 3 Jun 24 |                   |                   |              | 0.00              | -57,042.00    | -57,042.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 JUN, 2024 USD INR EX.RATE 0.012021 WITH CITIBANK N.A.  | 57,042.000       | 3 Jun 24 |                   |                   |              | 0.00              | 57,042.00     | 57,042.00                         | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP, 2024 INR USD EX.RATE 84.112999 WITH CITIBANK N.A. | -44,897.000      | 3 Sep 24 |                   |                   |              | 0.00              | -44,897.00    | -44,897.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP, 2024 USD INR EX.RATE 0.011901 WITH CITIBANK N.A.  | 44,897.000       | 3 Sep 24 |                   |                   |              | 0.00              | 44,897.00     | 44,897.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN, 2024 CAD USD EX.RATE 1.333073 WITH CITIBANK N.A.  | -1,330,030.770   | 4 Jan 24 |                   |                   |              | 0.00              | -1,330,030.77 | -1,330,030.77                     | 0.00          |
| FX DEAL TRANSACTED ON 04 JAN, 2024 USD CAD EX.RATE 0.750401 WITH CITIBANK N.A.  | 1,330,030.770    | 4 Jan 24 |                   |                   |              | 0.00              | 1,330,030.77  | 1,330,030.77                      | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN, 2024 TWD USD EX.RATE 32.410000 WITH CITIBANK N.A. | -129,695.000     | 4 Jun 24 |                   |                   |              | 0.00              | -129,695.00   | -129,695.00                       | 0.00          |
| FX DEAL TRANSACTED ON 04 JUN, 2024 USD TWD EX.RATE 0.031002 WITH CITIBANK N.A.  | 129,695.000      | 4 Jun 24 |                   |                   |              | 0.00              | 129,695.00    | 129,695.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 TWD USD EX.RATE 31.750000 WITH CITIBANK N.A. | -52,116.000      | 4 Nov 24 |                   |                   |              | 0.00              | -52,116.00    | -52,116.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 USD TWD EX.RATE 0.031749 WITH CITIBANK N.A.  | 52,116.000       | 4 Nov 24 |                   |                   |              | 0.00              | 52,116.00     | 52,116.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT, 2024 INR USD EX.RATE 84.202999 WITH CITIBANK N.A. | -46,411.000      | 4 Oct 24 |                   |                   |              | 0.00              | -46,411.00    | -46,411.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 OCT, 2024 USD INR EX.RATE 0.011899 WITH CITIBANK N.A.  | 46,411.000       | 4 Oct 24 |                   |                   |              | 0.00              | 46,411.00     | 46,411.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP, 2024 INR USD EX.RATE 84.119500 WITH CITIBANK N.A. | -86,922.000      | 4 Sep 24 |                   |                   |              | 0.00              | -86,922.00    | -86,922.00                        | 0.00          |
| FX DEAL TRANSACTED ON 04 SEP, 2024 USD INR EX.RATE 0.011900 WITH CITIBANK N.A.  | 86,922.000       | 4 Sep 24 |                   |                   |              | 0.00              | 86,922.00     | 86,922.00                         | 0.00          |
| FX DEAL TRANSACTED ON 05 JUN, 2024 TRY USD EX.RATE 32.283190 WITH CITIBANK N.A. | -188,403.000     | 5 Jun 24 |                   |                   |              | 0.00              | -188,403.00   | -188,403.00                       | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 139 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |          |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 05 JUN, 2024 USD TRY EX.RATE 0.030940 WITH CITIBANK N.A.  | 188,403.000      | 5 Jun 24 |                   |                   |              | 0.00              | 188,403.00  | 188,403.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV, 2024 INR USD EX.RATE 84.383999 WITH CITIBANK N.A. | -65,798.000      | 5 Nov 24 |                   |                   |              | 0.00              | -65,798.00  | -65,798.00                        | 0.00          |
| FX DEAL TRANSACTED ON 05 NOV, 2024 USD INR EX.RATE 0.011875 WITH CITIBANK N.A.  | 65,798.000       | 5 Nov 24 |                   |                   |              | 0.00              | 65,798.00   | 65,798.00                         | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR, 2024 PEN USD EX.RATE 3.718499 WITH CITIBANK N.A.  | -142,317.000     | 6 Mar 24 |                   |                   |              | 0.00              | -142,317.00 | -142,317.00                       | 0.00          |
| FX DEAL TRANSACTED ON 06 MAR, 2024 USD PEN EX.RATE 0.268643 WITH CITIBANK N.A.  | 142,317.000      | 6 Mar 24 |                   |                   |              | 0.00              | 142,317.00  | 142,317.00                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP, 2024 INR USD EX.RATE 84.092499 WITH CITIBANK N.A. | -93,613.000      | 6 Sep 24 |                   |                   |              | 0.00              | -93,613.00  | -93,613.00                        | 0.00          |
| FX DEAL TRANSACTED ON 06 SEP, 2024 USD INR EX.RATE 0.011904 WITH CITIBANK N.A.  | 93,613.000       | 6 Sep 24 |                   |                   |              | 0.00              | 93,613.00   | 93,613.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG, 2024 TWD USD EX.RATE 32.475003 WITH CITIBANK N.A. | -95,033.000      | 7 Aug 24 |                   |                   |              | 0.00              | -95,033.00  | -95,033.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 AUG, 2024 USD TWD EX.RATE 0.031036 WITH CITIBANK N.A.  | 95,033.000       | 7 Aug 24 |                   |                   |              | 0.00              | 95,033.00   | 95,033.00                         | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV, 2024 TRY USD EX.RATE 34.215328 WITH CITIBANK N.A. | -87.680          | 7 Nov 24 |                   |                   |              | 0.00              | -87.68      | -87.68                            | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV, 2024 TWD USD EX.RATE 32.220006 WITH CITIBANK N.A. | -53,212.000      | 7 Nov 24 |                   |                   |              | 0.00              | -53,212.00  | -53,212.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV, 2024 USD TWD EX.RATE 0.031208 WITH CITIBANK N.A.  | 53,212.000       | 7 Nov 24 |                   |                   |              | 0.00              | 53,212.00   | 53,212.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV, 2024 INR USD EX.RATE 84.607000 WITH CITIBANK N.A. | -43,328.000      | 8 Nov 24 |                   |                   |              | 0.00              | -43,328.00  | -43,328.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV, 2024 TWD USD EX.RATE 32.074993 WITH CITIBANK N.A. | -53,178.000      | 8 Nov 24 |                   |                   |              | 0.00              | -53,178.00  | -53,178.00                        | 0.00          |
| FX DEAL TRANSACTED ON 08 NOV, 2024 USD INR EX.RATE 0.011841 WITH CITIBANK N.A.  | 43,328.000       | 8 Nov 24 |                   |                   |              | 0.00              | 43,328.00   | 43,328.00                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 140 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 08 NOV, 2024 USD TWD EX.RATE 0.031372 WITH CITIBANK N.A.  | 53,178.000       | 8 Nov 24  |                   |                   |              | 0.00              | 53,178.00   | 53,178.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG, 2024 PEN USD EX.RATE 3.726799 WITH CITIBANK N.A.  | -65,362.810      | 8 Aug 24  |                   |                   |              | 0.00              | -65,362.81  | -65,362.81                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG, 2024 TWD USD EX.RATE 32.083001 WITH CITIBANK N.A. | -93,685.000      | 9 Aug 24  |                   |                   |              | 0.00              | -93,685.00  | -93,685.00                        | 0.00          |
| FX DEAL TRANSACTED ON 09 AUG, 2024 USD TWD EX.RATE 0.031453 WITH CITIBANK N.A.  | 93,685.000       | 9 Aug 24  |                   |                   |              | 0.00              | 93,685.00   | 93,685.00                         | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 INR USD EX.RATE 84.099499 WITH CITIBANK N.A. | -92,135.000      | 9 Sep 24  |                   |                   |              | 0.00              | -92,135.00  | -92,135.00                        | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD INR EX.RATE 0.011903 WITH CITIBANK N.A.  | 92,135.000       | 9 Sep 24  |                   |                   |              | 0.00              | 92,135.00   | 92,135.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC, 2024 TWD USD EX.RATE 32.539996 WITH CITIBANK N.A. | -32,015.000      | 10 Dec 24 |                   |                   |              | 0.00              | -32,015.00  | -32,015.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 DEC, 2024 USD TWD EX.RATE 0.030792 WITH CITIBANK N.A.  | 32,015.000       | 10 Dec 24 |                   |                   |              | 0.00              | 32,015.00   | 32,015.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL, 2024 TRY USD EX.RATE 34.722600 WITH CITIBANK N.A. | -131,902.000     | 10 Jul 24 |                   |                   |              | 0.00              | -131,902.00 | -131,902.00                       | 0.00          |
| FX DEAL TRANSACTED ON 10 JUL, 2024 USD TRY EX.RATE 0.030303 WITH CITIBANK N.A.  | 131,902.000      | 10 Jul 24 |                   |                   |              | 0.00              | 131,902.00  | 131,902.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUN, 2024 PEN USD EX.RATE 3.778000 WITH CITIBANK N.A.  | -64,477.000      | 10 Jun 24 |                   |                   |              | 0.00              | -64,477.00  | -64,477.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 JUN, 2024 USD PEN EX.RATE 0.264690 WITH CITIBANK N.A.  | 64,477.000       | 10 Jun 24 |                   |                   |              | 0.00              | 64,477.00   | 64,477.00                         | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP, 2024 INR USD EX.RATE 84.110100 WITH CITIBANK N.A. | -92,189.000      | 10 Sep 24 |                   |                   |              | 0.00              | -92,189.00  | -92,189.00                        | 0.00          |
| FX DEAL TRANSACTED ON 10 SEP, 2024 USD INR EX.RATE 0.011901 WITH CITIBANK N.A.  | 92,189.000       | 10 Sep 24 |                   |                   |              | 0.00              | 92,189.00   | 92,189.00                         | 0.00          |
| FX DEAL TRANSACTED ON 11 MAR, 2024 GBP USD EX.RATE 0.778648 WITH CITIBANK N.A.  | -136,133.290     | 11 Mar 24 |                   |                   |              | 0.00              | -136,133.29 | -136,133.29                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 141 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 11 MAR, 2024 USD GBP EX.RATE 1.284447 WITH CITIBANK N.A.  | 136,151.400      | 11 Mar 24 |                   |                   |              | 0.00              | 136,151.40  | 136,151.40                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT, 2024 INR USD EX.RATE 84.276500 WITH CITIBANK N.A. | -45,041.000      | 11 Oct 24 |                   |                   |              | 0.00              | -45,041.00  | -45,041.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 OCT, 2024 USD INR EX.RATE 0.011889 WITH CITIBANK N.A.  | 45,041.000       | 11 Oct 24 |                   |                   |              | 0.00              | 45,041.00   | 45,041.00                         | 0.00          |
| FX DEAL TRANSACTED ON 11 SEP, 2024 USD TWD EX.RATE 0.031104 WITH CITIBANK N.A.  | 567,090.540      | 11 Sep 24 |                   |                   |              | 0.00              | 567,090.54  | 567,090.54                        | 0.00          |
| FX DEAL TRANSACTED ON 12 AUG, 2024 TWD USD EX.RATE 32.267002 WITH CITIBANK N.A. | -95,385.000      | 12 Aug 24 |                   |                   |              | 0.00              | -95,385.00  | -95,385.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 AUG, 2024 USD TWD EX.RATE 0.031238 WITH CITIBANK N.A.  | 95,385.000       | 12 Aug 24 |                   |                   |              | 0.00              | 95,385.00   | 95,385.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 TWD USD EX.RATE 32.503802 WITH CITIBANK N.A. | -27,373.690      | 12 Dec 24 |                   |                   |              | 0.00              | -27,373.69  | -27,373.69                        | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 USD TWD EX.RATE 0.030823 WITH CITIBANK N.A.  | 27,373.690       | 12 Dec 24 |                   |                   |              | 0.00              | 27,373.69   | 27,373.69                         | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR, 2024 GBP USD EX.RATE 0.781569 WITH CITIBANK N.A.  | -127,947.690     | 12 Mar 24 |                   |                   |              | 0.00              | -127,947.69 | -127,947.69                       | 0.00          |
| FX DEAL TRANSACTED ON 12 MAR, 2024 USD GBP EX.RATE 1.279638 WITH CITIBANK N.A.  | 127,963.890      | 12 Mar 24 |                   |                   |              | 0.00              | 127,963.89  | 127,963.89                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP, 2024 INR USD EX.RATE 84.112500 WITH CITIBANK N.A. | -90,452.000      | 12 Sep 24 |                   |                   |              | 0.00              | -90,452.00  | -90,452.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 SEP, 2024 USD INR EX.RATE 0.011901 WITH CITIBANK N.A.  | 90,452.000       | 12 Sep 24 |                   |                   |              | 0.00              | 90,452.00   | 90,452.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 TWD USD EX.RATE 32.249997 WITH CITIBANK N.A. | -95,065.000      | 13 Aug 24 |                   |                   |              | 0.00              | -95,065.00  | -95,065.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 AUG, 2024 USD TWD EX.RATE 0.031254 WITH CITIBANK N.A.  | 95,065.000       | 13 Aug 24 |                   |                   |              | 0.00              | 95,065.00   | 95,065.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 JUN, 2024 TWD USD EX.RATE 32.330004 WITH CITIBANK N.A. | -59,075.000      | 13 Jun 24 |                   |                   |              | 0.00              | -59,075.00  | -59,075.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 142 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 13 JUN, 2024 USD TWD EX.RATE 0.031080 WITH CITIBANK N.A.  | 59,075.000       | 13 Jun 24 |                   |                   |              | 0.00              | 59,075.00   | 59,075.00                         | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV, 2024 INR USD EX.RATE 84.591500 WITH CITIBANK N.A. | -43,110.000      | 13 Nov 24 |                   |                   |              | 0.00              | -43,110.00  | -43,110.00                        | 0.00          |
| FX DEAL TRANSACTED ON 13 NOV, 2024 USD INR EX.RATE 0.011842 WITH CITIBANK N.A.  | 43,110.000       | 13 Nov 24 |                   |                   |              | 0.00              | 43,110.00   | 43,110.00                         | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV, 2024 TWD USD EX.RATE 32.570000 WITH CITIBANK N.A. | -379,302.360     | 14 Nov 24 |                   |                   |              | 0.00              | -379,302.36 | -379,302.36                       | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG, 2024 TWD USD EX.RATE 32.125002 WITH CITIBANK N.A. | -94,134.000      | 15 Aug 24 |                   |                   |              | 0.00              | -94,134.00  | -94,134.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 AUG, 2024 USD TWD EX.RATE 0.031387 WITH CITIBANK N.A.  | 94,134.000       | 15 Aug 24 |                   |                   |              | 0.00              | 94,134.00   | 94,134.00                         | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV, 2024 INR USD EX.RATE 84.638100 WITH CITIBANK N.A. | -43,155.000      | 15 Nov 24 |                   |                   |              | 0.00              | -43,155.00  | -43,155.00                        | 0.00          |
| FX DEAL TRANSACTED ON 15 NOV, 2024 USD INR EX.RATE 0.011837 WITH CITIBANK N.A.  | 43,155.000       | 15 Nov 24 |                   |                   |              | 0.00              | 43,155.00   | 43,155.00                         | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG, 2024 TWD USD EX.RATE 32.169998 WITH CITIBANK N.A. | -94,583.000      | 16 Aug 24 |                   |                   |              | 0.00              | -94,583.00  | -94,583.00                        | 0.00          |
| FX DEAL TRANSACTED ON 16 AUG, 2024 USD TWD EX.RATE 0.031344 WITH CITIBANK N.A.  | 94,583.000       | 16 Aug 24 |                   |                   |              | 0.00              | 94,583.00   | 94,583.00                         | 0.00          |
| FX DEAL TRANSACTED ON 16 DEC, 2024 USD TWD EX.RATE 0.030745 WITH CITIBANK N.A.  | 59,385.610       | 16 Dec 24 |                   |                   |              | 0.00              | 59,385.61   | 59,385.61                         | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC, 2024 INR USD EX.RATE 85.506500 WITH CITIBANK N.A. | -28,906.000      | 17 Dec 24 |                   |                   |              | 0.00              | -28,906.00  | -28,906.00                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC, 2024 MXN USD EX.RATE 20.170728 WITH CITIBANK N.A. | -36,785.980      | 17 Dec 24 |                   |                   |              | 0.00              | -36,785.98  | -36,785.98                        | 0.00          |
| FX DEAL TRANSACTED ON 17 DEC, 2024 USD INR EX.RATE 0.011746 WITH CITIBANK N.A.  | 28,906.000       | 17 Dec 24 |                   |                   |              | 0.00              | 28,906.00   | 28,906.00                         | 0.00          |
| FX DEAL TRANSACTED ON 17 OCT, 2024 INR USD EX.RATE 84.222000 WITH CITIBANK N.A. | -43,313.000      | 17 Oct 24 |                   |                   |              | 0.00              | -43,313.00  | -43,313.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 143 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 17 OCT, 2024 USD INR EX.RATE 0.011895 WITH CITIBANK N.A.  | 43,313.000       | 17 Oct 24 |                   |                   |              | 0.00              | 43,313.00   | 43,313.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 INR USD EX.RATE 85.543499 WITH CITIBANK N.A. | -57,027.000      | 18 Dec 24 |                   |                   |              | 0.00              | -57,027.00  | -57,027.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 INR USD EX.RATE 85.543500 WITH CITIBANK N.A. | -24,440.000      | 18 Dec 24 |                   |                   |              | 0.00              | -24,440.00  | -24,440.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 INR USD EX.RATE 85.563500 WITH CITIBANK N.A. | -24,440.000      | 18 Dec 24 |                   |                   |              | 0.00              | -24,440.00  | -24,440.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD INR EX.RATE 0.011739 WITH CITIBANK N.A.  | 24,440.000       | 18 Dec 24 |                   |                   |              | 0.00              | 24,440.00   | 24,440.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD INR EX.RATE 0.011742 WITH CITIBANK N.A.  | 57,027.000       | 18 Dec 24 |                   |                   |              | 0.00              | 57,027.00   | 57,027.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 DEC, 2024 USD INR EX.RATE 0.011742 WITH CITIBANK N.A.  | 24,440.000       | 18 Dec 24 |                   |                   |              | 0.00              | 24,440.00   | 24,440.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN, 2024 INR USD EX.RATE 83.481700 WITH CITIBANK N.A. | -398,636.290     | 18 Jun 24 |                   |                   |              | 0.00              | -398,636.29 | -398,636.29                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN, 2024 PEN USD EX.RATE 3.790299 WITH CITIBANK N.A.  | -75,499.750      | 17 Jun 24 |                   |                   |              | 0.00              | -75,499.75  | -75,499.75                        | 0.00          |
| FX DEAL TRANSACTED ON 18 JUN, 2024 USD TWD EX.RATE 0.030864 WITH CITIBANK N.A.  | 188,682.410      | 18 Jun 24 |                   |                   |              | 0.00              | 188,682.41  | 188,682.41                        | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV, 2024 INR USD EX.RATE 84.602000 WITH CITIBANK N.A. | -43,205.000      | 18 Nov 24 |                   |                   |              | 0.00              | -43,205.00  | -43,205.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 NOV, 2024 USD INR EX.RATE 0.011842 WITH CITIBANK N.A.  | 43,205.000       | 18 Nov 24 |                   |                   |              | 0.00              | 43,205.00   | 43,205.00                         | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG, 2024 TWD USD EX.RATE 31.839997 WITH CITIBANK N.A. | -94,605.000      | 19 Aug 24 |                   |                   |              | 0.00              | -94,605.00  | -94,605.00                        | 0.00          |
| FX DEAL TRANSACTED ON 19 AUG, 2024 USD TWD EX.RATE 0.031713 WITH CITIBANK N.A.  | 94,605.000       | 19 Aug 24 |                   |                   |              | 0.00              | 94,605.00   | 94,605.00                         | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 INR USD EX.RATE 85.645999 WITH CITIBANK N.A. | -57,109.000      | 19 Dec 24 |                   |                   |              | 0.00              | -57,109.00  | -57,109.00                        | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 144 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                           |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANACTED ON 19 DEC, 2024 INR USD EX.RATE 85.665000 WITH CITIBANK N.A. | -24,475.000      | 19 Dec 24 |                   |                   |              | 0.00              | -24,475.00  | -24,475.00                        | 0.00          |
| FX DEAL TRANACTED ON 19 DEC, 2024 USD INR EX.RATE 0.011724 WITH CITIBANK N.A.  | 24,475.000       | 19 Dec 24 |                   |                   |              | 0.00              | 24,475.00   | 24,475.00                         | 0.00          |
| FX DEAL TRANACTED ON 19 DEC, 2024 USD INR EX.RATE 0.011727 WITH CITIBANK N.A.  | 57,109.000       | 19 Dec 24 |                   |                   |              | 0.00              | 57,109.00   | 57,109.00                         | 0.00          |
| FX DEAL TRANACTED ON 19 MAR, 2024 PEN USD EX.RATE 3.696181 WITH CITIBANK N.A.  | -404.320         | 18 Mar 24 |                   |                   |              | 0.00              | -404.32     | -404.32                           | 0.00          |
| FX DEAL TRANACTED ON 19 NOV, 2024 INR USD EX.RATE 84.654499 WITH CITIBANK N.A. | -43,034.000      | 19 Nov 24 |                   |                   |              | 0.00              | -43,034.00  | -43,034.00                        | 0.00          |
| FX DEAL TRANACTED ON 19 NOV, 2024 USD INR EX.RATE 0.011837 WITH CITIBANK N.A.  | 43,034.000       | 19 Nov 24 |                   |                   |              | 0.00              | 43,034.00   | 43,034.00                         | 0.00          |
| FX DEAL TRANACTED ON 20 AUG, 2024 TWD USD EX.RATE 31.725005 WITH CITIBANK N.A. | -94,609.000      | 20 Aug 24 |                   |                   |              | 0.00              | -94,609.00  | -94,609.00                        | 0.00          |
| FX DEAL TRANACTED ON 20 AUG, 2024 USD TWD EX.RATE 0.031836 WITH CITIBANK N.A.  | 94,609.000       | 20 Aug 24 |                   |                   |              | 0.00              | 94,609.00   | 94,609.00                         | 0.00          |
| FX DEAL TRANACTED ON 20 DEC, 2024 INR USD EX.RATE 85.538999 WITH CITIBANK N.A. | -56,487.000      | 20 Dec 24 |                   |                   |              | 0.00              | -56,487.00  | -56,487.00                        | 0.00          |
| FX DEAL TRANACTED ON 20 DEC, 2024 TRY USD EX.RATE 35.063113 WITH CITIBANK N.A. | -28.520          | 20 Dec 24 |                   |                   |              | 0.00              | -28.52      | -28.52                            | 0.00          |
| FX DEAL TRANACTED ON 20 DEC, 2024 USD INR EX.RATE 0.011739 WITH CITIBANK N.A.  | 56,487.000       | 20 Dec 24 |                   |                   |              | 0.00              | 56,487.00   | 56,487.00                         | 0.00          |
| FX DEAL TRANACTED ON 20 JUN, 2024 BRL USD EX.RATE 5.467299 WITH CITIBANK N.A.  | -511,240.000     | 20 Jun 24 |                   |                   |              | 0.00              | -511,240.00 | -511,240.00                       | 0.00          |
| FX DEAL TRANACTED ON 20 JUN, 2024 USD BRL EX.RATE 0.183519 WITH CITIBANK N.A.  | 511,240.000      | 20 Jun 24 |                   |                   |              | 0.00              | 511,240.00  | 511,240.00                        | 0.00          |
| FX DEAL TRANACTED ON 20 MAR, 2024 BRL USD EX.RATE 5.031200 WITH CITIBANK N.A.  | -866,406.310     | 20 Mar 24 |                   |                   |              | 0.00              | -866,406.31 | -866,406.31                       | 0.00          |
| FX DEAL TRANACTED ON 20 MAR, 2024 USD BRL EX.RATE 0.199401 WITH CITIBANK N.A.  | 866,406.310      | 20 Mar 24 |                   |                   |              | 0.00              | 866,406.31  | 866,406.31                        | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 145 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 20 NOV, 2024 INR USD EX.RATE 84.605000 WITH CITIBANK N.A. | -43,057.000      | 20 Nov 24 |                   |                   |              | 0.00              | -43,057.00  | -43,057.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 NOV, 2024 USD INR EX.RATE 0.011844 WITH CITIBANK N.A.  | 43,057.000       | 20 Nov 24 |                   |                   |              | 0.00              | 43,057.00   | 43,057.00                         | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR, 2024 AUD USD EX.RATE 1.515273 WITH CITIBANK N.A.  | -708,783.080     | 21 Mar 24 |                   |                   |              | 0.00              | -708,783.08 | -708,783.08                       | 0.00          |
| FX DEAL TRANSACTED ON 21 MAR, 2024 USD AUD EX.RATE 0.660141 WITH CITIBANK N.A.  | 708,992.080      | 21 Mar 24 |                   |                   |              | 0.00              | 708,992.08  | 708,992.08                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV, 2024 INR USD EX.RATE 84.718999 WITH CITIBANK N.A. | -43,126.000      | 21 Nov 24 |                   |                   |              | 0.00              | -43,126.00  | -43,126.00                        | 0.00          |
| FX DEAL TRANSACTED ON 21 NOV, 2024 USD INR EX.RATE 0.011828 WITH CITIBANK N.A.  | 43,126.000       | 21 Nov 24 |                   |                   |              | 0.00              | 43,126.00   | 43,126.00                         | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 GBP USD EX.RATE 0.793230 WITH CITIBANK N.A.  | -151,280.200     | 22 Mar 24 |                   |                   |              | 0.00              | -151,280.20 | -151,280.20                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 USD GBP EX.RATE 1.260732 WITH CITIBANK N.A.  | 151,287.950      | 22 Mar 24 |                   |                   |              | 0.00              | 151,287.95  | 151,287.95                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV, 2024 INR USD EX.RATE 84.642500 WITH CITIBANK N.A. | -42,910.000      | 22 Nov 24 |                   |                   |              | 0.00              | -42,910.00  | -42,910.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 NOV, 2024 USD INR EX.RATE 0.011839 WITH CITIBANK N.A.  | 42,910.000       | 22 Nov 24 |                   |                   |              | 0.00              | 42,910.00   | 42,910.00                         | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT, 2024 USD INR EX.RATE 0.011894 WITH CITIBANK N.A.  | 319,314.610      | 22 Oct 24 |                   |                   |              | 0.00              | 319,314.61  | 319,314.61                        | 0.00          |
| FX DEAL TRANSACTED ON 23 DEC, 2024 INR USD EX.RATE 85.621999 WITH CITIBANK N.A. | -24,002.000      | 23 Dec 24 |                   |                   |              | 0.00              | -24,002.00  | -24,002.00                        | 0.00          |
| FX DEAL TRANSACTED ON 23 DEC, 2024 INR USD EX.RATE 85.641500 WITH CITIBANK N.A. | -44,004.000      | 23 Dec 24 |                   |                   |              | 0.00              | -44,004.00  | -44,004.00                        | 0.00          |
| FX DEAL TRANSACTED ON 23 DEC, 2024 USD INR EX.RATE 0.011726 WITH CITIBANK N.A.  | 44,004.000       | 23 Dec 24 |                   |                   |              | 0.00              | 44,004.00   | 44,004.00                         | 0.00          |
| FX DEAL TRANSACTED ON 23 DEC, 2024 USD INR EX.RATE 0.011728 WITH CITIBANK N.A.  | 24,002.000       | 23 Dec 24 |                   |                   |              | 0.00              | 24,002.00   | 24,002.00                         | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 146 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 23 SEP, 2024 INR USD EX.RATE 83.492201 WITH CITIBANK N.A. | -103,412.710     | 20 Sep 24 |                   |                   |              | 0.00              | -103,412.71   | -103,412.71                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAR, 2024 BRL USD EX.RATE 5.027749 WITH CITIBANK N.A.  | -526,224.670     | 25 Mar 24 |                   |                   |              | 0.00              | -526,224.67   | -526,224.67                       | 0.00          |
| FX DEAL TRANSACTED ON 25 MAR, 2024 USD BRL EX.RATE 0.200601 WITH CITIBANK N.A.  | 526,224.670      | 25 Mar 24 |                   |                   |              | 0.00              | 526,224.67    | 526,224.67                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL, 2024 CAD USD EX.RATE 1.381415 WITH CITIBANK N.A.  | -1,276,460.090   | 26 Jul 24 |                   |                   |              | 0.00              | -1,276,460.09 | -1,276,460.09                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL, 2024 USD CAD EX.RATE 0.724538 WITH CITIBANK N.A.  | 1,276,460.090    | 26 Jul 24 |                   |                   |              | 0.00              | 1,276,460.09  | 1,276,460.09                      | 0.00          |
| FX DEAL TRANSACTED ON 28 JUN, 2024 BRL USD EX.RATE 5.558899 WITH CITIBANK N.A.  | -25,188.560      | 28 Jun 24 |                   |                   |              | 0.00              | -25,188.56    | -25,188.56                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY, 2024 INR USD EX.RATE 83.501000 WITH CITIBANK N.A. | -57,180.000      | 28 May 24 |                   |                   |              | 0.00              | -57,180.00    | -57,180.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY, 2024 INR USD EX.RATE 83.530999 WITH CITIBANK N.A. | -57,122.000      | 28 May 24 |                   |                   |              | 0.00              | -57,122.00    | -57,122.00                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY, 2024 USD INR EX.RATE 0.012012 WITH CITIBANK N.A.  | 57,122.000       | 28 May 24 |                   |                   |              | 0.00              | 57,122.00     | 57,122.00                         | 0.00          |
| FX DEAL TRANSACTED ON 28 MAY, 2024 USD INR EX.RATE 0.012017 WITH CITIBANK N.A.  | 57,180.000       | 28 May 24 |                   |                   |              | 0.00              | 57,180.00     | 57,180.00                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY, 2024 INR USD EX.RATE 83.668099 WITH CITIBANK N.A. | -57,083.000      | 29 May 24 |                   |                   |              | 0.00              | -57,083.00    | -57,083.00                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY, 2024 INR USD EX.RATE 83.688499 WITH CITIBANK N.A. | -57,013.000      | 29 May 24 |                   |                   |              | 0.00              | -57,013.00    | -57,013.00                        | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY, 2024 USD INR EX.RATE 0.011990 WITH CITIBANK N.A.  | 57,013.000       | 29 May 24 |                   |                   |              | 0.00              | 57,013.00     | 57,013.00                         | 0.00          |
| FX DEAL TRANSACTED ON 29 MAY, 2024 USD INR EX.RATE 0.011993 WITH CITIBANK N.A.  | 57,083.000       | 29 May 24 |                   |                   |              | 0.00              | 57,083.00     | 57,083.00                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT, 2024 TWD USD EX.RATE 32.039996 WITH CITIBANK N.A. | -51,480.000      | 29 Oct 24 |                   |                   |              | 0.00              | -51,480.00    | -51,480.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 147 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 29 OCT, 2024 TWD USD EX.RATE 32.043006 WITH CITIBANK N.A. | -51,480.000      | 29 Oct 24 |                   |                   |              | 0.00              | -51,480.00  | -51,480.00                        | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD TWD EX.RATE 0.031472 WITH CITIBANK N.A.  | 51,480.000       | 29 Oct 24 |                   |                   |              | 0.00              | 51,480.00   | 51,480.00                         | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD TWD EX.RATE 0.031473 WITH CITIBANK N.A.  | 51,480.000       | 29 Oct 24 |                   |                   |              | 0.00              | 51,480.00   | 51,480.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 APR, 2024 USD BRL EX.RATE 0.193356 WITH CITIBANK N.A.  | 842,852.280      | 30 Apr 24 |                   |                   |              | 0.00              | 842,852.28  | 842,852.28                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY, 2024 INR USD EX.RATE 83.626500 WITH CITIBANK N.A. | -56,886.000      | 30 May 24 |                   |                   |              | 0.00              | -56,886.00  | -56,886.00                        | 0.00          |
| FX DEAL TRANSACTED ON 30 MAY, 2024 USD INR EX.RATE 0.011999 WITH CITIBANK N.A.  | 56,886.000       | 30 May 24 |                   |                   |              | 0.00              | 56,886.00   | 56,886.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT, 2024 TWD USD EX.RATE 31.860004 WITH CITIBANK N.A. | -52,823.000      | 30 Oct 24 |                   |                   |              | 0.00              | -52,823.00  | -52,823.00                        | 0.00          |
| FX DEAL TRANSACTED ON 30 OCT, 2024 USD TWD EX.RATE 0.031645 WITH CITIBANK N.A.  | 52,823.000       | 30 Oct 24 |                   |                   |              | 0.00              | 52,823.00   | 52,823.00                         | 0.00          |
| FX DEAL TRANSACTED ON 30 SEP, 2024 EUR USD EX.RATE 0.892510 WITH CITIBANK N.A.  | -387,670.510     | 30 Sep 24 |                   |                   |              | 0.00              | -387,670.51 | -387,670.51                       | 0.00          |
| FX DEAL TRANSACTED ON 30 SEP, 2024 USD EUR EX.RATE 1.118865 WITH CITIBANK N.A.  | 387,127.360      | 30 Sep 24 |                   |                   |              | 0.00              | 387,127.36  | 387,127.36                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC, 2024 INR USD EX.RATE 86.228999 WITH CITIBANK N.A. | -38,456.000      | 31 Dec 24 |                   |                   |              | 0.00              | -38,456.00  | -38,456.00                        | 0.00          |
| FX DEAL TRANSACTED ON 31 DEC, 2024 USD INR EX.RATE 0.011660 WITH CITIBANK N.A.  | 38,456.000       | 31 Dec 24 |                   |                   |              | 0.00              | 38,456.00   | 38,456.00                         | 0.00          |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 148 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>CITIBANK N.A.</b>                                                            |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 31 JUL, 2024 USD BRL EX.RATE 0.176612 WITH CITIBANK N.A.  | 493,651.200      | 31 Jul 24 |                   |                   |              | 0.00              | 493,651.20     | 493,651.20                        | 0.00              |
| FX DEAL TRANSACTED ON 31 MAY, 2024 INR USD EX.RATE 83.764000 WITH CITIBANK N.A. | -57,079.000      | 31 May 24 |                   |                   |              | 0.00              | -57,079.00     | -57,079.00                        | 0.00              |
| FX DEAL TRANSACTED ON 31 MAY, 2024 USD INR EX.RATE 0.011978 WITH CITIBANK N.A.  | 57,079.000       | 31 May 24 |                   |                   |              | 0.00              | 57,079.00      | 57,079.00                         | 0.00              |
| <b>Total CITIBANK N.A.</b>                                                      |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>-67,708.86</b>                 | <b>-67,708.86</b> |

**GOLDMAN SACHS BANK USA.****Cash and Cash Equivalents****Brazilian real - BRL**

|                                                                                |                |           |  |  |  |      |               |               |            |
|--------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|---------------|---------------|------------|
| FX DEAL TRANSACTED ON 01 AUG, 2024 BRL USD EX.RATE 5.662099 WITH GOLDMAN SACHS | 2,809,305.420  | 31 Jul 24 |  |  |  | 0.00 | 496,159.63    | 496,159.63    | 0.00       |
| FX DEAL TRANSACTED ON 02 JAN, 2024 USD BRL EX.RATE 0.206556 WITH GOLDMAN SACHS | -798,260.310   | 2 Jan 24  |  |  |  | 0.00 | -164,885.53   | -164,885.53   | 0.00       |
| FX DEAL TRANSACTED ON 11 APR, 2024 BRL USD EX.RATE 5.130000 WITH GOLDMAN SACHS | 4,400,929.530  | 11 Apr 24 |  |  |  | 0.00 | 857,881.00    | 766,038.51    | -91,842.49 |
| FX DEAL TRANSACTED ON 11 APR, 2024 USD BRL EX.RATE 0.196560 WITH GOLDMAN SACHS | -4,364,469.590 | 11 Apr 24 |  |  |  | 0.00 | -857,881.00   | -860,680.86   | -2,799.86  |
| FX DEAL TRANSACTED ON 22 OCT, 2024 BRL USD EX.RATE 5.769700 WITH GOLDMAN SACHS | 7,382,590.790  | 22 Oct 24 |  |  |  | 0.00 | 1,279,545.00  | 1,187,882.83  | -91,662.17 |
| FX DEAL TRANSACTED ON 22 OCT, 2024 USD BRL EX.RATE 0.175315 WITH GOLDMAN SACHS | -7,298,524.680 | 22 Oct 24 |  |  |  | 0.00 | -1,279,545.00 | -1,265,501.13 | 14,043.87  |
| FX DEAL TRANSACTED ON 24 JUL, 2024 BRL USD EX.RATE 5.691500 WITH GOLDMAN SACHS | 7,282,529.230  | 24 Jul 24 |  |  |  | 0.00 | 1,279,544.80  | 1,262,727.66  | -16,817.14 |
| FX DEAL TRANSACTED ON 24 JUL, 2024 USD BRL EX.RATE 0.177462 WITH GOLDMAN SACHS | -7,210,234.950 | 24 Jul 24 |  |  |  | 0.00 | -1,279,544.80 | -1,255,034.33 | 24,510.47  |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 149 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                   |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 30 APR, 2024 BRL USD EX.RATE 5.171799 WITH GOLDMAN SACHS   | 4,364,469.590    | 30 Apr 24 |                   |                   |              | 0.00              | 843,897.60 | 860,680.86                        | 16,783.26     |
| FX DEAL TRANSACTED ON 31 OCT, 2024 BRL USD EX.RATE 5.777909 WITH GOLDMAN SACHS   | 15,995.450       | 31 Oct 24 |                   |                   |              | 0.00              | 2,768.38   | 2,773.47                          | 5.09          |
| <b>Canadian dollar - CAD</b>                                                     |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 APR, 2024 CAD USD EX.RATE 1.354019 WITH GOLDMAN SACHS   | 30,000.000       | 1 Apr 24  |                   |                   |              | 0.00              | 22,156.25  | 22,156.25                         | 0.00          |
| FX DEAL TRANSACTED ON 01 APR, 2024 USD CAD EX.RATE 0.738871 WITH GOLDMAN SACHS   | -30,000.000      | 1 Apr 24  |                   |                   |              | 0.00              | -22,166.13 | -21,884.23                        | 281.90        |
| <b>Indian rupee - INR</b>                                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 03 SEP, 2024 INR USD EX.RATE 84.101000 WITH GOLDMAN SACHS  | 3,886,811.820    | 3 Sep 24  |                   |                   |              | 0.00              | 46,216.00  | 46,228.92                         | 12.92         |
| FX DEAL TRANSACTED ON 03 SEP, 2024 USD INR EX.RATE 0.011902 WITH GOLDMAN SACHS   | -3,882,744.810   | 3 Sep 24  |                   |                   |              | 0.00              | -46,216.00 | -46,406.15                        | -190.15       |
| FX DEAL TRANSACTED ON 20 SEP, 2024 INR USD EX.RATE 83.492203 WITH GOLDMAN SACHS  | 3,882,744.810    | 20 Sep 24 |                   |                   |              | 0.00              | 46,504.28  | 46,406.15                         | -98.13        |
| FX DEAL TRANSACTED ON 22 OCT, 2024 USD INR EX.RATE 0.011894 WITH GOLDMAN SACHS   | -3,886,811.820   | 22 Oct 24 |                   |                   |              | 0.00              | -46,232.05 | -46,232.05                        | 0.00          |
| <b>Japanese yen - JPY</b>                                                        |                  |           |                   |                   |              |                   |            |                                   |               |
| FX DEAL TRANSACTED ON 01 FEB, 2024 JPY USD EX.RATE 146.819953 WITH GOLDMAN SACHS | 6,000,000.000    | 1 Feb 24  |                   |                   |              | 0.00              | 40,866.38  | 40,866.38                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN, 2024 JPY USD EX.RATE 144.442752 WITH GOLDMAN SACHS | 10,000,000.000   | 8 Jan 24  |                   |                   |              | 0.00              | 69,231.58  | 69,231.58                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN, 2024 USD JPY EX.RATE 0.006949 WITH GOLDMAN SACHS   | -10,000,000.000  | 8 Jan 24  |                   |                   |              | 0.00              | -69,492.30 | -67,444.53                        | 2,047.77      |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 150 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>Mexican peso - MXN</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 09 SEP, 2024 MXN USD EX.RATE 20.359899 WITH GOLDMAN SACHS | 3,281,405.080    | 9 Sep 24  |                   |                   |              | 0.00              | 161,170.00    | 156,732.78                        | -4,437.22     |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD MXN EX.RATE 0.050226 WITH GOLDMAN SACHS  | -3,208,894.700   | 9 Sep 24  |                   |                   |              | 0.00              | -161,170.00   | -167,217.02                       | -6,047.02     |
| FX DEAL TRANSACTED ON 17 JAN, 2024 MXN USD EX.RATE 17.440199 WITH GOLDMAN SACHS | 19,751,920.310   | 17 Jan 24 |                   |                   |              | 0.00              | 1,132,551.25  | 1,177,356.44                      | 44,805.19     |
| FX DEAL TRANSACTED ON 17 JAN, 2024 USD MXN EX.RATE 0.057810 WITH GOLDMAN SACHS  | -19,590,871.520  | 17 Jan 24 |                   |                   |              | 0.00              | -1,132,551.25 | -1,140,628.89                     | -8,077.64     |
| FX DEAL TRANSACTED ON 19 JUL, 2024 MXN USD EX.RATE 17.864500 WITH GOLDMAN SACHS | 7,855,000.000    | 19 Jul 24 |                   |                   |              | 0.00              | 439,698.84    | 438,263.68                        | -1,435.16     |
| FX DEAL TRANSACTED ON 19 JUL, 2024 USD MXN EX.RATE 0.055471 WITH GOLDMAN SACHS  | -7,855,000.000   | 19 Jul 24 |                   |                   |              | 0.00              | -435,730.94   | -409,327.77                       | 26,403.17     |
| <b>New Taiwan dollar - TWD</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 04 NOV, 2024 TWD USD EX.RATE 31.759995 WITH GOLDMAN SACHS | 3,230,722.000    | 4 Nov 24  |                   |                   |              | 0.00              | 101,723.00    | 99,306.00                         | -2,417.00     |
| FX DEAL TRANSACTED ON 04 NOV, 2024 USD TWD EX.RATE 0.031580 WITH GOLDMAN SACHS  | -3,221,059.000   | 4 Nov 24  |                   |                   |              | 0.00              | -101,723.00   | -99,173.59                        | 2,549.41      |
| FX DEAL TRANSACTED ON 07 NOV, 2024 TWD USD EX.RATE 32.290001 WITH GOLDMAN SACHS | 3,203,265.000    | 7 Nov 24  |                   |                   |              | 0.00              | 99,203.00     | 98,462.02                         | -740.98       |
| FX DEAL TRANSACTED ON 07 NOV, 2024 USD TWD EX.RATE 0.031135 WITH GOLDMAN SACHS  | -3,186,202.000   | 7 Nov 24  |                   |                   |              | 0.00              | -99,203.00    | -97,014.41                        | 2,188.59      |
| FX DEAL TRANSACTED ON 14 NOV, 2024 USD TWD EX.RATE 0.030703 WITH GOLDMAN SACHS  | -16,731,457.000  | 14 Nov 24 |                   |                   |              | 0.00              | -513,707.61   | -514,291.86                       | -584.25       |
| FX DEAL TRANSACTED ON 16 DEC, 2024 TWD USD EX.RATE 32.524999 WITH GOLDMAN SACHS | 3,221,059.000    | 16 Dec 24 |                   |                   |              | 0.00              | 99,033.33     | 99,033.33                         | 0.00          |
| FX DEAL TRANSACTED ON 30 SEP, 2024 TWD USD EX.RATE 31.299300 WITH GOLDMAN SACHS | 10,297,470.000   | 30 Sep 24 |                   |                   |              | 0.00              | 329,000.00    | 316,523.84                        | -12,476.16    |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 151 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| <b>Peruvian nuevo sol - PEN</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 OCT, 2024 PEN USD EX.RATE 3.751499 WITH GOLDMAN SACHS  | 130,447.270      | 18 Oct 24 |                   |                   |              | 0.00              | 34,772.03   | 34,601.40                         | -170.63       |
| FX DEAL TRANSACTED ON 18 OCT, 2024 USD PEN EX.RATE 0.266421 WITH GOLDMAN SACHS  | -130,515.080     | 18 Oct 24 |                   |                   |              | 0.00              | -34,772.03  | -34,711.24                        | 60.79         |
| FX DEAL TRANSACTED ON 31 OCT, 2024 USD PEN EX.RATE 0.264942 WITH GOLDMAN SACHS  | -130,447.270     | 30 Oct 24 |                   |                   |              | 0.00              | -34,561.06  | -34,601.40                        | -40.34        |
| <b>South African rand - ZAR</b>                                                 |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT, 2024 USD ZAR EX.RATE 0.056330 WITH GOLDMAN SACHS  | -3,567.000       | 30 Oct 24 |                   |                   |              | 0.00              | -200.93     | -196.64                           | 4.29          |
| FX DEAL TRANSACTED ON 30 OCT, 2024 ZAR USD EX.RATE 17.682050 WITH GOLDMAN SACHS | 3,567.000        | 30 Oct 24 |                   |                   |              | 0.00              | 201.73      | 201.73                            | 0.00          |
| <b>Turkish lira - TRY</b>                                                       |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB, 2024 TRY USD EX.RATE 32.642999 WITH GOLDMAN SACHS | 2,023,226.850    | 12 Feb 24 |                   |                   |              | 0.00              | 61,980.42   | 62,415.41                         | 434.99        |
| FX DEAL TRANSACTED ON 12 FEB, 2024 TRY USD EX.RATE 32.774499 WITH GOLDMAN SACHS | 2,074,429.200    | 12 Feb 24 |                   |                   |              | 0.00              | 63,294.00   | 63,658.67                         | 364.67        |
| FX DEAL TRANSACTED ON 12 FEB, 2024 USD TRY EX.RATE 0.032572 WITH GOLDMAN SACHS  | -1,902,829.880   | 12 Feb 24 |                   |                   |              | 0.00              | -61,980.42  | -61,980.42                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB, 2024 USD TRY EX.RATE 0.032572 WITH GOLDMAN SACHS  | -1,943,157.450   | 12 Feb 24 |                   |                   |              | 0.00              | -63,294.00  | -63,294.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 TRY USD EX.RATE 34.510999 WITH GOLDMAN SACHS | 8,445,028.400    | 12 Jun 24 |                   |                   |              | 0.00              | 244,705.41  | 251,572.99                        | 6,867.58      |
| FX DEAL TRANSACTED ON 12 JUN, 2024 USD TRY EX.RATE 0.030664 WITH GOLDMAN SACHS  | -7,980,088.130   | 12 Jun 24 |                   |                   |              | 0.00              | -244,705.41 | -242,947.98                       | 1,757.43      |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 152 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                  |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 18 MAR, 2024 TRY USD EX.RATE 34.460500 WITH GOLDMAN SACHS | 616,532.810      | 18 Mar 24 |                   |                   |              | 0.00              | 17,891.00   | 19,138.21                         | 1,247.21      |
| FX DEAL TRANSACTED ON 18 MAR, 2024 USD TRY EX.RATE 0.030920 WITH GOLDMAN SACHS  | -578,603.890     | 18 Mar 24 |                   |                   |              | 0.00              | -17,891.00  | -17,891.00                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR, 2024 TRY USD EX.RATE 34.585999 WITH GOLDMAN SACHS | 716,530.610      | 19 Mar 24 |                   |                   |              | 0.00              | 20,717.36   | 22,247.15                         | 1,529.79      |
| FX DEAL TRANSACTED ON 19 MAR, 2024 TRY USD EX.RATE 34.586000 WITH GOLDMAN SACHS | 1,058,366.190    | 19 Mar 24 |                   |                   |              | 0.00              | 30,601.00   | 32,860.61                         | 2,259.61      |
| FX DEAL TRANSACTED ON 19 MAR, 2024 USD TRY EX.RATE 0.030881 WITH GOLDMAN SACHS  | -990,921.580     | 19 Mar 24 |                   |                   |              | 0.00              | -30,601.00  | -30,601.00                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR, 2024 USD TRY EX.RATE 0.030920 WITH GOLDMAN SACHS  | -670,020.140     | 19 Mar 24 |                   |                   |              | 0.00              | -20,717.36  | -20,717.36                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR, 2024 TRY USD EX.RATE 34.596799 WITH GOLDMAN SACHS | 2,664,022.790    | 20 Mar 24 |                   |                   |              | 0.00              | 77,002.00   | 82,554.16                         | 5,552.16      |
| FX DEAL TRANSACTED ON 20 MAR, 2024 USD TRY EX.RATE 0.030839 WITH GOLDMAN SACHS  | -2,496,866.850   | 20 Mar 24 |                   |                   |              | 0.00              | -77,002.00  | -77,002.00                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 TRY USD EX.RATE 35.581999 WITH GOLDMAN SACHS | 5,803,395.020    | 22 Mar 24 |                   |                   |              | 0.00              | 163,099.18  | 176,057.05                        | 12,957.87     |
| FX DEAL TRANSACTED ON 22 MAR, 2024 USD TRY EX.RATE 0.031228 WITH GOLDMAN SACHS  | -5,222,761.940   | 22 Mar 24 |                   |                   |              | 0.00              | -163,099.18 | -162,452.35                       | 646.83        |
| FX DEAL TRANSACTED ON 27 JUN, 2024 TRY USD EX.RATE 35.477499 WITH GOLDMAN SACHS | 2,998,097.090    | 27 Jun 24 |                   |                   |              | 0.00              | 84,507.00   | 88,078.30                         | 3,571.30      |
| FX DEAL TRANSACTED ON 27 JUN, 2024 USD TRY EX.RATE 0.030409 WITH GOLDMAN SACHS  | -2,779,012.700   | 27 Jun 24 |                   |                   |              | 0.00              | -84,507.00  | -84,507.00                        | 0.00          |
| <b>United States dollar - USD</b>                                               |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 APR, 2024 CAD USD EX.RATE 1.354019 WITH GOLDMAN SACHS  | -22,156.250      | 1 Apr 24  |                   |                   |              | 0.00              | -22,156.25  | -22,156.25                        | 0.00          |
| FX DEAL TRANSACTED ON 01 APR, 2024 USD CAD EX.RATE 0.738871 WITH GOLDMAN SACHS  | 22,166.130       | 1 Apr 24  |                   |                   |              | 0.00              | 22,166.13   | 22,166.13                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 153 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost        | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|-------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                   |                  |           |                   |                   |              |                   |             |                                   |               |
| FX DEAL TRANSACTED ON 01 AUG, 2024 BRL USD EX.RATE 5.662099 WITH GOLDMAN SACHS   | -496,159.630     | 31 Jul 24 |                   |                   |              | 0.00              | -496,159.63 | -496,159.63                       | 0.00          |
| FX DEAL TRANSACTED ON 01 FEB, 2024 JPY USD EX.RATE 146.819953 WITH GOLDMAN SACHS | -40,866.380      | 1 Feb 24  |                   |                   |              | 0.00              | -40,866.38  | -40,866.38                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN, 2024 USD BRL EX.RATE 0.206556 WITH GOLDMAN SACHS   | 164,885.530      | 2 Jan 24  |                   |                   |              | 0.00              | 164,885.53  | 164,885.53                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP, 2024 INR USD EX.RATE 84.101000 WITH GOLDMAN SACHS  | -46,216.000      | 3 Sep 24  |                   |                   |              | 0.00              | -46,216.00  | -46,216.00                        | 0.00          |
| FX DEAL TRANSACTED ON 03 SEP, 2024 USD INR EX.RATE 0.011902 WITH GOLDMAN SACHS   | 46,216.000       | 3 Sep 24  |                   |                   |              | 0.00              | 46,216.00   | 46,216.00                         | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 TWD USD EX.RATE 31.759995 WITH GOLDMAN SACHS  | -101,723.000     | 4 Nov 24  |                   |                   |              | 0.00              | -101,723.00 | -101,723.00                       | 0.00          |
| FX DEAL TRANSACTED ON 04 NOV, 2024 USD TWD EX.RATE 0.031580 WITH GOLDMAN SACHS   | 101,723.000      | 4 Nov 24  |                   |                   |              | 0.00              | 101,723.00  | 101,723.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV, 2024 TWD USD EX.RATE 32.290001 WITH GOLDMAN SACHS  | -99,203.000      | 7 Nov 24  |                   |                   |              | 0.00              | -99,203.00  | -99,203.00                        | 0.00          |
| FX DEAL TRANSACTED ON 07 NOV, 2024 USD TWD EX.RATE 0.031135 WITH GOLDMAN SACHS   | 99,203.000       | 7 Nov 24  |                   |                   |              | 0.00              | 99,203.00   | 99,203.00                         | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN, 2024 JPY USD EX.RATE 144.442752 WITH GOLDMAN SACHS | -69,231.580      | 8 Jan 24  |                   |                   |              | 0.00              | -69,231.58  | -69,231.58                        | 0.00          |
| FX DEAL TRANSACTED ON 08 JAN, 2024 USD JPY EX.RATE 0.006949 WITH GOLDMAN SACHS   | 69,492.300       | 8 Jan 24  |                   |                   |              | 0.00              | 69,492.30   | 69,492.30                         | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 MXN USD EX.RATE 20.359899 WITH GOLDMAN SACHS  | -161,170.000     | 9 Sep 24  |                   |                   |              | 0.00              | -161,170.00 | -161,170.00                       | 0.00          |
| FX DEAL TRANSACTED ON 09 SEP, 2024 USD MXN EX.RATE 0.050226 WITH GOLDMAN SACHS   | 161,170.000      | 9 Sep 24  |                   |                   |              | 0.00              | 161,170.00  | 161,170.00                        | 0.00          |
| FX DEAL TRANSACTED ON 11 APR, 2024 BRL USD EX.RATE 5.130000 WITH GOLDMAN SACHS   | -857,881.000     | 11 Apr 24 |                   |                   |              | 0.00              | -857,881.00 | -857,881.00                       | 0.00          |
| FX DEAL TRANSACTED ON 11 APR, 2024 USD BRL EX.RATE 0.196560 WITH GOLDMAN SACHS   | 857,881.000      | 11 Apr 24 |                   |                   |              | 0.00              | 857,881.00  | 857,881.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 154 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 FEB, 2024 TRY USD EX.RATE 32.642999 WITH GOLDMAN SACHS | -61,980.420      | 12 Feb 24 |                   |                   |              | 0.00              | -61,980.42    | -61,980.42                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB, 2024 TRY USD EX.RATE 32.774499 WITH GOLDMAN SACHS | -63,294.000      | 12 Feb 24 |                   |                   |              | 0.00              | -63,294.00    | -63,294.00                        | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB, 2024 USD TRY EX.RATE 0.032572 WITH GOLDMAN SACHS  | 61,980.420       | 12 Feb 24 |                   |                   |              | 0.00              | 61,980.42     | 61,980.42                         | 0.00          |
| FX DEAL TRANSACTED ON 12 FEB, 2024 USD TRY EX.RATE 0.032572 WITH GOLDMAN SACHS  | 63,294.000       | 12 Feb 24 |                   |                   |              | 0.00              | 63,294.00     | 63,294.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 TRY USD EX.RATE 34.510999 WITH GOLDMAN SACHS | -244,705.410     | 12 Jun 24 |                   |                   |              | 0.00              | -244,705.41   | -244,705.41                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 USD TRY EX.RATE 0.030664 WITH GOLDMAN SACHS  | 244,705.410      | 12 Jun 24 |                   |                   |              | 0.00              | 244,705.41    | 244,705.41                        | 0.00          |
| FX DEAL TRANSACTED ON 14 NOV, 2024 USD TWD EX.RATE 0.030703 WITH GOLDMAN SACHS  | 513,707.610      | 14 Nov 24 |                   |                   |              | 0.00              | 513,707.61    | 513,707.61                        | 0.00          |
| FX DEAL TRANSACTED ON 16 DEC, 2024 TWD USD EX.RATE 32.524999 WITH GOLDMAN SACHS | -99,033.330      | 16 Dec 24 |                   |                   |              | 0.00              | -99,033.33    | -99,033.33                        | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN, 2024 MXN USD EX.RATE 17.440199 WITH GOLDMAN SACHS | -1,132,551.250   | 17 Jan 24 |                   |                   |              | 0.00              | -1,132,551.25 | -1,132,551.25                     | 0.00          |
| FX DEAL TRANSACTED ON 17 JAN, 2024 USD MXN EX.RATE 0.057810 WITH GOLDMAN SACHS  | 1,132,551.250    | 17 Jan 24 |                   |                   |              | 0.00              | 1,132,551.25  | 1,132,551.25                      | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR, 2024 TRY USD EX.RATE 34.460500 WITH GOLDMAN SACHS | -17,891.000      | 18 Mar 24 |                   |                   |              | 0.00              | -17,891.00    | -17,891.00                        | 0.00          |
| FX DEAL TRANSACTED ON 18 MAR, 2024 USD TRY EX.RATE 0.030920 WITH GOLDMAN SACHS  | 17,891.000       | 18 Mar 24 |                   |                   |              | 0.00              | 17,891.00     | 17,891.00                         | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT, 2024 PEN USD EX.RATE 3.751499 WITH GOLDMAN SACHS  | -34,772.030      | 18 Oct 24 |                   |                   |              | 0.00              | -34,772.03    | -34,772.03                        | 0.00          |
| FX DEAL TRANSACTED ON 18 OCT, 2024 USD PEN EX.RATE 0.266421 WITH GOLDMAN SACHS  | 34,772.030       | 18 Oct 24 |                   |                   |              | 0.00              | 34,772.03     | 34,772.03                         | 0.00          |
| FX DEAL TRANSACTED ON 19 JUL, 2024 MXN USD EX.RATE 17.864500 WITH GOLDMAN SACHS | -439,698.840     | 19 Jul 24 |                   |                   |              | 0.00              | -439,698.84   | -439,698.84                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 155 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 19 JUL, 2024 USD MXN EX.RATE 0.055471 WITH GOLDMAN SACHS  | 435,730.940      | 19 Jul 24 |                   |                   |              | 0.00              | 435,730.94    | 435,730.94                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR, 2024 TRY USD EX.RATE 34.585999 WITH GOLDMAN SACHS | -20,717.360      | 19 Mar 24 |                   |                   |              | 0.00              | -20,717.36    | -20,717.36                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR, 2024 TRY USD EX.RATE 34.586000 WITH GOLDMAN SACHS | -30,601.000      | 19 Mar 24 |                   |                   |              | 0.00              | -30,601.00    | -30,601.00                        | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR, 2024 USD TRY EX.RATE 0.030881 WITH GOLDMAN SACHS  | 30,601.000       | 19 Mar 24 |                   |                   |              | 0.00              | 30,601.00     | 30,601.00                         | 0.00          |
| FX DEAL TRANSACTED ON 19 MAR, 2024 USD TRY EX.RATE 0.030920 WITH GOLDMAN SACHS  | 20,717.360       | 19 Mar 24 |                   |                   |              | 0.00              | 20,717.36     | 20,717.36                         | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR, 2024 TRY USD EX.RATE 34.596799 WITH GOLDMAN SACHS | -77,002.000      | 20 Mar 24 |                   |                   |              | 0.00              | -77,002.00    | -77,002.00                        | 0.00          |
| FX DEAL TRANSACTED ON 20 MAR, 2024 USD TRY EX.RATE 0.030839 WITH GOLDMAN SACHS  | 77,002.000       | 20 Mar 24 |                   |                   |              | 0.00              | 77,002.00     | 77,002.00                         | 0.00          |
| FX DEAL TRANSACTED ON 20 SEP, 2024 INR USD EX.RATE 83.492203 WITH GOLDMAN SACHS | -46,504.280      | 20 Sep 24 |                   |                   |              | 0.00              | -46,504.28    | -46,504.28                        | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 TRY USD EX.RATE 35.581999 WITH GOLDMAN SACHS | -163,099.180     | 22 Mar 24 |                   |                   |              | 0.00              | -163,099.18   | -163,099.18                       | 0.00          |
| FX DEAL TRANSACTED ON 22 MAR, 2024 USD TRY EX.RATE 0.031228 WITH GOLDMAN SACHS  | 163,099.180      | 22 Mar 24 |                   |                   |              | 0.00              | 163,099.18    | 163,099.18                        | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT, 2024 BRL USD EX.RATE 5.769700 WITH GOLDMAN SACHS  | -1,279,545.000   | 22 Oct 24 |                   |                   |              | 0.00              | -1,279,545.00 | -1,279,545.00                     | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT, 2024 USD BRL EX.RATE 0.175315 WITH GOLDMAN SACHS  | 1,279,545.000    | 22 Oct 24 |                   |                   |              | 0.00              | 1,279,545.00  | 1,279,545.00                      | 0.00          |
| FX DEAL TRANSACTED ON 22 OCT, 2024 USD INR EX.RATE 0.011894 WITH GOLDMAN SACHS  | 46,232.050       | 22 Oct 24 |                   |                   |              | 0.00              | 46,232.05     | 46,232.05                         | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL, 2024 BRL USD EX.RATE 5.691500 WITH GOLDMAN SACHS  | -1,279,544.800   | 24 Jul 24 |                   |                   |              | 0.00              | -1,279,544.80 | -1,279,544.80                     | 0.00          |
| FX DEAL TRANSACTED ON 24 JUL, 2024 USD BRL EX.RATE 0.177462 WITH GOLDMAN SACHS  | 1,279,544.800    | 24 Jul 24 |                   |                   |              | 0.00              | 1,279,544.80  | 1,279,544.80                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 156 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>GOLDMAN SACHS BANK USA.</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANACTED ON 27 JUN, 2024 TRY USD EX.RATE 35.477499 WITH GOLDMAN SACHS | -84,507.000      | 27 Jun 24 |                   |                   |              | 0.00              | -84,507.00     | -84,507.00                        | 0.00              |
| FX DEAL TRANACTED ON 27 JUN, 2024 USD TRY EX.RATE 0.030409 WITH GOLDMAN SACHS  | 84,507.000       | 27 Jun 24 |                   |                   |              | 0.00              | 84,507.00      | 84,507.00                         | 0.00              |
| FX DEAL TRANACTED ON 30 APR, 2024 BRL USD EX.RATE 5.171799 WITH GOLDMAN SACHS  | -843,897.600     | 30 Apr 24 |                   |                   |              | 0.00              | -843,897.60    | -843,897.60                       | 0.00              |
| FX DEAL TRANACTED ON 30 OCT, 2024 USD ZAR EX.RATE 0.056330 WITH GOLDMAN SACHS  | 200.930          | 30 Oct 24 |                   |                   |              | 0.00              | 200.93         | 200.93                            | 0.00              |
| FX DEAL TRANACTED ON 30 OCT, 2024 ZAR USD EX.RATE 17.682050 WITH GOLDMAN SACHS | -201.730         | 30 Oct 24 |                   |                   |              | 0.00              | -201.73        | -201.73                           | 0.00              |
| FX DEAL TRANACTED ON 30 SEP, 2024 TWD USD EX.RATE 31.299300 WITH GOLDMAN SACHS | -329,000.000     | 30 Sep 24 |                   |                   |              | 0.00              | -329,000.00    | -329,000.00                       | 0.00              |
| FX DEAL TRANACTED ON 31 OCT, 2024 BRL USD EX.RATE 5.777909 WITH GOLDMAN SACHS  | -2,768.380       | 31 Oct 24 |                   |                   |              | 0.00              | -2,768.38      | -2,768.38                         | 0.00              |
| FX DEAL TRANACTED ON 31 OCT, 2024 USD PEN EX.RATE 0.264942 WITH GOLDMAN SACHS  | 34,561.060       | 30 Oct 24 |                   |                   |              | 0.00              | 34,561.06      | 34,561.06                         | 0.00              |
| <b>Total GOLDMAN SACHS BANK USA.</b>                                           |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>-68,950.18</b>                 | <b>-68,950.18</b> |

**HSBC BANK PLC****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                               |                |           |  |  |  |      |             |             |          |
|-------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|-------------|-------------|----------|
| FX DEAL TRANACTED ON 20 MAR, 2024 USD AUD EX.RATE 0.651572 WITH HSBC BANK PLC | -1,118,000.000 | 20 Mar 24 |  |  |  | 0.00 | -728,457.50 | -728,457.50 | 0.00     |
| FX DEAL TRANACTED ON 24 OCT, 2024 AUD USD EX.RATE 1.502200 WITH HSBC BANK PLC | 1,012,000.000  | 24 Oct 24 |  |  |  | 0.00 | 673,678.48  | 673,678.48  | 0.00     |
| FX DEAL TRANACTED ON 24 OCT, 2024 USD AUD EX.RATE 0.665779 WITH HSBC BANK PLC | -1,012,000.000 | 24 Oct 24 |  |  |  | 0.00 | -673,768.55 | -667,920.01 | 5,848.54 |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 157 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK PLC</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 28 FEB, 2024 AUD USD EX.RATE 1.539358 WITH HSBC BANK PLC | 304,000.000      | 28 Feb 24 |                   |                   |              | 0.00              | 197,484.81    | 197,484.81                        | 0.00          |
| FX DEAL TRANACTED ON 28 FEB, 2024 AUD USD EX.RATE 1.539679 WITH HSBC BANK PLC | 483,956.000      | 28 Feb 24 |                   |                   |              | 0.00              | 314,322.65    | 315,273.14                        | 950.49        |
| FX DEAL TRANACTED ON 28 FEB, 2024 USD AUD EX.RATE 0.648900 WITH HSBC BANK PLC | -483,956.000     | 28 Feb 24 |                   |                   |              | 0.00              | -314,039.05   | -315,490.92                       | -1,451.87     |
| FX DEAL TRANACTED ON 28 FEB, 2024 USD AUD EX.RATE 0.650279 WITH HSBC BANK PLC | -304,000.000     | 28 Feb 24 |                   |                   |              | 0.00              | -197,685.03   | -198,040.80                       | -355.77       |
| FX DEAL TRANACTED ON 29 APR, 2024 AUD USD EX.RATE 1.525207 WITH HSBC BANK PLC | 59,081.000       | 29 Apr 24 |                   |                   |              | 0.00              | 38,736.37     | 39,274.10                         | 537.73        |
| FX DEAL TRANACTED ON 29 APR, 2024 USD AUD EX.RATE 0.655000 WITH HSBC BANK PLC | -59,081.000      | 29 Apr 24 |                   |                   |              | 0.00              | -38,698.06    | -38,618.30                        | 79.76         |
| FX DEAL TRANACTED ON 29 JAN, 2024 AUD USD EX.RATE 1.514814 WITH HSBC BANK PLC | 3,479,000.000    | 29 Jan 24 |                   |                   |              | 0.00              | 2,296,651.41  | 2,267,960.11                      | -28,691.30    |
| FX DEAL TRANACTED ON 29 JAN, 2024 USD AUD EX.RATE 0.659500 WITH HSBC BANK PLC | -3,479,000.000   | 29 Jan 24 |                   |                   |              | 0.00              | -2,294,400.50 | -2,267,960.11                     | 26,440.39     |
| <b>British pound sterling - GBP</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 25 SEP, 2024 GBP USD EX.RATE 0.747663 WITH HSBC BANK PLC | 4,689,000.000    | 25 Sep 24 |                   |                   |              | 0.00              | 6,271,537.50  | 6,212,691.06                      | -58,846.44    |
| FX DEAL TRANACTED ON 25 SEP, 2024 USD GBP EX.RATE 1.337445 WITH HSBC BANK PLC | -4,689,000.000   | 25 Sep 24 |                   |                   |              | 0.00              | -6,271,284.29 | -6,086,322.19                     | 184,962.10    |
| <b>Canadian dollar - CAD</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 26 JUN, 2024 CAD USD EX.RATE 1.369157 WITH HSBC BANK PLC | 1,764,104.410    | 26 Jun 24 |                   |                   |              | 0.00              | 1,288,460.00  | 1,288,184.61                      | -275.39       |
| FX DEAL TRANACTED ON 26 JUN, 2024 USD CAD EX.RATE 0.730867 WITH HSBC BANK PLC | -1,762,919.030   | 26 Jun 24 |                   |                   |              | 0.00              | -1,288,460.00 | -1,272,268.63                     | 16,191.37     |
| FX DEAL TRANACTED ON 28 MAR, 2024 CAD USD EX.RATE 1.356559 WITH HSBC BANK PLC | 1,766,963.300    | 28 Mar 24 |                   |                   |              | 0.00              | 1,302,532.65  | 1,301,390.76                      | -1,141.89     |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 158 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK PLC</b>                                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR, 2024 USD CAD EX.RATE 0.737482 WITH HSBC BANK PLC | -1,766,187.900   | 28 Mar 24 |                   |                   |              | 0.00              | -1,302,532.65 | -1,288,388.88                     | 14,143.77     |
| FX DEAL TRANSACTED ON 30 APR, 2024 CAD USD EX.RATE 1.367565 WITH HSBC BANK PLC | 1,794,438.050    | 30 Apr 24 |                   |                   |              | 0.00              | 1,312,140.00  | 1,312,140.00                      | 0.00          |
| FX DEAL TRANSACTED ON 30 APR, 2024 USD CAD EX.RATE 0.731589 WITH HSBC BANK PLC | -1,793,546.980   | 30 Apr 24 |                   |                   |              | 0.00              | -1,312,140.00 | -1,310,832.80                     | 1,307.20      |
| FX DEAL TRANSACTED ON 30 SEP, 2024 CAD USD EX.RATE 1.351492 WITH HSBC BANK PLC | 1,760,803.180    | 30 Sep 24 |                   |                   |              | 0.00              | 1,302,858.75  | 1,302,858.75                      | 0.00          |
| FX DEAL TRANSACTED ON 30 SEP, 2024 USD CAD EX.RATE 0.740522 WITH HSBC BANK PLC | -1,759,376.550   | 30 Sep 24 |                   |                   |              | 0.00              | -1,302,858.75 | -1,266,695.38                     | 36,163.37     |
| FX DEAL TRANSACTED ON 31 JAN, 2024 CAD USD EX.RATE 1.342893 WITH HSBC BANK PLC | 1,774,135.010    | 31 Jan 24 |                   |                   |              | 0.00              | 1,321,128.40  | 1,321,128.40                      | 0.00          |
| FX DEAL TRANSACTED ON 31 JAN, 2024 USD CAD EX.RATE 0.744940 WITH HSBC BANK PLC | -1,773,468.100   | 31 Jan 24 |                   |                   |              | 0.00              | -1,321,128.40 | -1,307,626.25                     | 13,502.15     |
| <b>Euro - EUR</b>                                                              |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 APR, 2024 EUR USD EX.RATE 0.932788 WITH HSBC BANK PLC | 4,341,000.000    | 26 Apr 24 |                   |                   |              | 0.00              | 4,653,790.32  | 4,639,878.22                      | -13,912.10    |
| FX DEAL TRANSACTED ON 26 APR, 2024 USD EUR EX.RATE 1.073466 WITH HSBC BANK PLC | -4,341,000.000   | 26 Apr 24 |                   |                   |              | 0.00              | -4,659,919.81 | -4,723,008.24                     | -63,088.43    |
| FX DEAL TRANSACTED ON 26 JUN, 2024 EUR USD EX.RATE 0.935191 WITH HSBC BANK PLC | 4,248,000.000    | 26 Jun 24 |                   |                   |              | 0.00              | 4,542,386.40  | 4,563,626.82                      | 21,240.42     |
| FX DEAL TRANSACTED ON 26 JUN, 2024 USD EUR EX.RATE 1.070862 WITH HSBC BANK PLC | -4,248,000.000   | 26 Jun 24 |                   |                   |              | 0.00              | -4,549,026.02 | -4,639,878.07                     | -90,852.05    |
| FX DEAL TRANSACTED ON 26 NOV, 2024 EUR USD EX.RATE 0.950931 WITH HSBC BANK PLC | 3,422,315.000    | 26 Nov 24 |                   |                   |              | 0.00              | 3,598,906.45  | 3,599,420.15                      | 513.70        |
| FX DEAL TRANSACTED ON 26 NOV, 2024 USD EUR EX.RATE 1.053635 WITH HSBC BANK PLC | -3,422,315.000   | 26 Nov 24 |                   |                   |              | 0.00              | -3,605,870.87 | -3,545,574.45                     | 60,296.42     |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 159 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK PLC</b>                                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>South African rand - ZAR</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 30 OCT, 2024 USD ZAR EX.RATE 0.056770 WITH HSBC BANK PLC  | -6,336,300.040   | 30 Oct 24 |                   |                   |              | 0.00              | -359,715.03   | -349,299.89                       | 10,415.14     |
| FX DEAL TRANSACTED ON 30 OCT, 2024 ZAR USD EX.RATE 17.544928 WITH HSBC BANK PLC | 6,311,174.660    | 30 Oct 24 |                   |                   |              | 0.00              | 359,715.03    | 359,715.03                        | 0.00          |
| <b>United States dollar - USD</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 20 MAR, 2024 USD AUD EX.RATE 0.651572 WITH HSBC BANK PLC  | 728,457.500      | 20 Mar 24 |                   |                   |              | 0.00              | 728,457.50    | 728,457.50                        | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT, 2024 AUD USD EX.RATE 1.502200 WITH HSBC BANK PLC  | -673,678.480     | 24 Oct 24 |                   |                   |              | 0.00              | -673,678.48   | -673,678.48                       | 0.00          |
| FX DEAL TRANSACTED ON 24 OCT, 2024 USD AUD EX.RATE 0.665779 WITH HSBC BANK PLC  | 673,768.550      | 24 Oct 24 |                   |                   |              | 0.00              | 673,768.55    | 673,768.55                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 GBP USD EX.RATE 0.747663 WITH HSBC BANK PLC  | -6,271,537.500   | 25 Sep 24 |                   |                   |              | 0.00              | -6,271,537.50 | -6,271,537.50                     | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 USD GBP EX.RATE 1.337445 WITH HSBC BANK PLC  | 6,271,284.290    | 25 Sep 24 |                   |                   |              | 0.00              | 6,271,284.29  | 6,271,284.29                      | 0.00          |
| FX DEAL TRANSACTED ON 26 APR, 2024 EUR USD EX.RATE 0.932788 WITH HSBC BANK PLC  | -4,653,790.320   | 26 Apr 24 |                   |                   |              | 0.00              | -4,653,790.32 | -4,653,790.32                     | 0.00          |
| FX DEAL TRANSACTED ON 26 APR, 2024 USD EUR EX.RATE 1.073466 WITH HSBC BANK PLC  | 4,659,919.810    | 26 Apr 24 |                   |                   |              | 0.00              | 4,659,919.81  | 4,659,919.81                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN, 2024 CAD USD EX.RATE 1.369157 WITH HSBC BANK PLC  | -1,288,460.000   | 26 Jun 24 |                   |                   |              | 0.00              | -1,288,460.00 | -1,288,460.00                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN, 2024 EUR USD EX.RATE 0.935191 WITH HSBC BANK PLC  | -4,542,386.400   | 26 Jun 24 |                   |                   |              | 0.00              | -4,542,386.40 | -4,542,386.40                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN, 2024 USD CAD EX.RATE 0.730867 WITH HSBC BANK PLC  | 1,288,460.000    | 26 Jun 24 |                   |                   |              | 0.00              | 1,288,460.00  | 1,288,460.00                      | 0.00          |
| FX DEAL TRANSACTED ON 26 JUN, 2024 USD EUR EX.RATE 1.070862 WITH HSBC BANK PLC  | 4,549,026.020    | 26 Jun 24 |                   |                   |              | 0.00              | 4,549,026.02  | 4,549,026.02                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 160 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>HSBC BANK PLC</b>                                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANACTED ON 26 NOV, 2024 EUR USD EX.RATE 0.950931 WITH HSBC BANK PLC | -3,598,906.450   | 26 Nov 24 |                   |                   |              | 0.00              | -3,598,906.45 | -3,598,906.45                     | 0.00          |
| FX DEAL TRANACTED ON 26 NOV, 2024 USD EUR EX.RATE 1.053635 WITH HSBC BANK PLC | 3,605,870.870    | 26 Nov 24 |                   |                   |              | 0.00              | 3,605,870.87  | 3,605,870.87                      | 0.00          |
| FX DEAL TRANACTED ON 28 FEB, 2024 AUD USD EX.RATE 1.539358 WITH HSBC BANK PLC | -197,484.810     | 28 Feb 24 |                   |                   |              | 0.00              | -197,484.81   | -197,484.81                       | 0.00          |
| FX DEAL TRANACTED ON 28 FEB, 2024 AUD USD EX.RATE 1.539679 WITH HSBC BANK PLC | -314,322.650     | 28 Feb 24 |                   |                   |              | 0.00              | -314,322.65   | -314,322.65                       | 0.00          |
| FX DEAL TRANACTED ON 28 FEB, 2024 USD AUD EX.RATE 0.648900 WITH HSBC BANK PLC | 314,039.050      | 28 Feb 24 |                   |                   |              | 0.00              | 314,039.05    | 314,039.05                        | 0.00          |
| FX DEAL TRANACTED ON 28 FEB, 2024 USD AUD EX.RATE 0.650279 WITH HSBC BANK PLC | 197,685.030      | 28 Feb 24 |                   |                   |              | 0.00              | 197,685.03    | 197,685.03                        | 0.00          |
| FX DEAL TRANACTED ON 28 MAR, 2024 CAD USD EX.RATE 1.356559 WITH HSBC BANK PLC | -1,302,532.650   | 28 Mar 24 |                   |                   |              | 0.00              | -1,302,532.65 | -1,302,532.65                     | 0.00          |
| FX DEAL TRANACTED ON 28 MAR, 2024 USD CAD EX.RATE 0.737482 WITH HSBC BANK PLC | 1,302,532.650    | 28 Mar 24 |                   |                   |              | 0.00              | 1,302,532.65  | 1,302,532.65                      | 0.00          |
| FX DEAL TRANACTED ON 29 APR, 2024 AUD USD EX.RATE 1.525207 WITH HSBC BANK PLC | -38,736.370      | 29 Apr 24 |                   |                   |              | 0.00              | -38,736.37    | -38,736.37                        | 0.00          |
| FX DEAL TRANACTED ON 29 APR, 2024 USD AUD EX.RATE 0.655000 WITH HSBC BANK PLC | 38,698.060       | 29 Apr 24 |                   |                   |              | 0.00              | 38,698.06     | 38,698.06                         | 0.00          |
| FX DEAL TRANACTED ON 29 JAN, 2024 AUD USD EX.RATE 1.514814 WITH HSBC BANK PLC | -2,296,651.410   | 29 Jan 24 |                   |                   |              | 0.00              | -2,296,651.41 | -2,296,651.41                     | 0.00          |
| FX DEAL TRANACTED ON 29 JAN, 2024 USD AUD EX.RATE 0.659500 WITH HSBC BANK PLC | 2,294,400.500    | 29 Jan 24 |                   |                   |              | 0.00              | 2,294,400.50  | 2,294,400.50                      | 0.00          |
| FX DEAL TRANACTED ON 30 APR, 2024 CAD USD EX.RATE 1.367565 WITH HSBC BANK PLC | -1,312,140.000   | 30 Apr 24 |                   |                   |              | 0.00              | -1,312,140.00 | -1,312,140.00                     | 0.00          |
| FX DEAL TRANACTED ON 30 APR, 2024 USD CAD EX.RATE 0.731589 WITH HSBC BANK PLC | 1,312,140.000    | 30 Apr 24 |                   |                   |              | 0.00              | 1,312,140.00  | 1,312,140.00                      | 0.00          |
| FX DEAL TRANACTED ON 30 OCT, 2024 USD ZAR EX.RATE 0.056770 WITH HSBC BANK PLC | 359,715.030      | 30 Oct 24 |                   |                   |              | 0.00              | 359,715.03    | 359,715.03                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 161 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>HSBC BANK PLC</b>                                                            |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 30 OCT, 2024 ZAR USD EX.RATE 17.544928 WITH HSBC BANK PLC | -359,715.030     | 30 Oct 24 |                   |                   |              | 0.00              | -359,715.03    | -359,715.03                       | 0.00              |
| FX DEAL TRANSACTED ON 30 SEP, 2024 CAD USD EX.RATE 1.351492 WITH HSBC BANK PLC  | -1,302,858.750   | 30 Sep 24 |                   |                   |              | 0.00              | -1,302,858.75  | -1,302,858.75                     | 0.00              |
| FX DEAL TRANSACTED ON 30 SEP, 2024 USD CAD EX.RATE 0.740522 WITH HSBC BANK PLC  | 1,302,858.750    | 30 Sep 24 |                   |                   |              | 0.00              | 1,302,858.75   | 1,302,858.75                      | 0.00              |
| FX DEAL TRANSACTED ON 31 JAN, 2024 CAD USD EX.RATE 1.342893 WITH HSBC BANK PLC  | -1,321,128.400   | 31 Jan 24 |                   |                   |              | 0.00              | -1,321,128.40  | -1,321,128.40                     | 0.00              |
| FX DEAL TRANSACTED ON 31 JAN, 2024 USD CAD EX.RATE 0.744940 WITH HSBC BANK PLC  | 1,321,128.400    | 31 Jan 24 |                   |                   |              | 0.00              | 1,321,128.40   | 1,321,128.40                      | 0.00              |
| <b>Total HSBC BANK PLC</b>                                                      |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>133,977.31</b>                 | <b>133,977.31</b> |
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                |                  |           |                   |                   |              |                   |                |                                   |                   |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |                |                                   |                   |
| <b>Australian dollar - AUD</b>                                                  |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 03 JAN, 2024 AUD USD EX.RATE 1.480078 WITH JPMORGAN CHASE | 1,739,500.000    | 3 Jan 24  |                   |                   |              | 0.00              | 1,175,275.78   | 1,133,980.05                      | -41,295.73        |
| FX DEAL TRANSACTED ON 03 JAN, 2024 USD AUD EX.RATE 0.675100 WITH JPMORGAN CHASE | -1,739,500.000   | 3 Jan 24  |                   |                   |              | 0.00              | -1,174,336.45  | -1,162,681.81                     | 11,654.64         |
| FX DEAL TRANSACTED ON 27 FEB, 2024 USD AUD EX.RATE 0.653354 WITH JPMORGAN CHASE | -305,000.000     | 27 Feb 24 |                   |                   |              | 0.00              | -199,272.97    | -199,272.97                       | 0.00              |
| <b>Euro - EUR</b>                                                               |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 18 APR, 2024 EUR USD EX.RATE 0.936578 WITH JPMORGAN CHASE | 130,000.000      | 18 Apr 24 |                   |                   |              | 0.00              | 138,803.05     | 138,950.51                        | 147.46            |
| FX DEAL TRANSACTED ON 28 OCT, 2024 EUR USD EX.RATE 0.923872 WITH JPMORGAN CHASE | 3,902,000.000    | 28 Oct 24 |                   |                   |              | 0.00              | 4,223,524.80   | 4,252,790.12                      | 29,265.32         |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 162 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                  | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                 |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 OCT, 2024 USD EUR EX.RATE 1.083696 WITH JPMORGAN CHASE  | -3,902,000.000   | 28 Oct 24 |                   |                   |              | 0.00              | -4,228,585.69 | -4,103,928.90                     | 124,656.79    |
| <b>Mexican peso - MXN</b>                                                        |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 MAR, 2024 MXN USD EX.RATE 16.980499 WITH JPMORGAN CHASE | 20,018,345.410   | 13 Mar 24 |                   |                   |              | 0.00              | 1,178,902.00  | 1,087,938.77                      | -90,963.23    |
| FX DEAL TRANSACTED ON 13 MAR, 2024 USD MXN EX.RATE 0.059737 WITH JPMORGAN CHASE  | -19,734,819.480  | 13 Mar 24 |                   |                   |              | 0.00              | -1,178,902.00 | -1,176,337.11                     | 2,564.89      |
| FX DEAL TRANSACTED ON 18 JUL, 2024 USD MXN EX.RATE 0.055389 WITH JPMORGAN CHASE  | -2,635,886.340   | 18 Jul 24 |                   |                   |              | 0.00              | -146,000.00   | -147,067.25                       | -1,067.25     |
| <b>United States dollar - USD</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 03 JAN, 2024 AUD USD EX.RATE 1.480078 WITH JPMORGAN CHASE  | -1,175,275.780   | 3 Jan 24  |                   |                   |              | 0.00              | -1,175,275.78 | -1,175,275.78                     | 0.00          |
| FX DEAL TRANSACTED ON 03 JAN, 2024 USD AUD EX.RATE 0.675100 WITH JPMORGAN CHASE  | 1,174,336.450    | 3 Jan 24  |                   |                   |              | 0.00              | 1,174,336.45  | 1,174,336.45                      | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR, 2024 MXN USD EX.RATE 16.980499 WITH JPMORGAN CHASE | -1,178,902.000   | 13 Mar 24 |                   |                   |              | 0.00              | -1,178,902.00 | -1,178,902.00                     | 0.00          |
| FX DEAL TRANSACTED ON 13 MAR, 2024 USD MXN EX.RATE 0.059737 WITH JPMORGAN CHASE  | 1,178,902.000    | 13 Mar 24 |                   |                   |              | 0.00              | 1,178,902.00  | 1,178,902.00                      | 0.00          |
| FX DEAL TRANSACTED ON 18 APR, 2024 EUR USD EX.RATE 0.936578 WITH JPMORGAN CHASE  | -138,803.050     | 18 Apr 24 |                   |                   |              | 0.00              | -138,803.05   | -138,803.05                       | 0.00          |
| FX DEAL TRANSACTED ON 18 JUL, 2024 USD MXN EX.RATE 0.055389 WITH JPMORGAN CHASE  | 146,000.000      | 18 Jul 24 |                   |                   |              | 0.00              | 146,000.00    | 146,000.00                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 163 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|------------------|
| <b>JPMORGAN CHASE BANK, N.A.</b>                                                |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 27 FEB, 2024 USD AUD EX.RATE 0.653354 WITH JPMORGAN CHASE | 199,272.970      | 27 Feb 24 |                   |                   |              | 0.00              | 199,272.97     | 199,272.97                        | 0.00             |
| FX DEAL TRANSACTED ON 28 OCT, 2024 EUR USD EX.RATE 0.923872 WITH JPMORGAN CHASE | -4,223,524.800   | 28 Oct 24 |                   |                   |              | 0.00              | -4,223,524.80  | -4,223,524.80                     | 0.00             |
| FX DEAL TRANSACTED ON 28 OCT, 2024 USD EUR EX.RATE 1.083696 WITH JPMORGAN CHASE | 4,228,585.690    | 28 Oct 24 |                   |                   |              | 0.00              | 4,228,585.69   | 4,228,585.69                      | 0.00             |
| <b>Total JPMORGAN CHASE BANK, N.A.</b>                                          |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>34,962.89</b>                  | <b>34,962.89</b> |

**MORGAN STANLEY AND CO. INTERNATIONAL****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                                 |            |           |  |  |  |      |           |           |      |
|---------------------------------------------------------------------------------|------------|-----------|--|--|--|------|-----------|-----------|------|
| FX DEAL TRANSACTED ON 23 OCT, 2024 AUD USD EX.RATE 1.502127 WITH MORGAN STANLEY | 59,000.000 | 23 Oct 24 |  |  |  | 0.00 | 39,277.63 | 39,277.63 | 0.00 |
|---------------------------------------------------------------------------------|------------|-----------|--|--|--|------|-----------|-----------|------|

**Canadian dollar - CAD**

|                                                                                 |                |           |  |  |  |      |               |               |          |
|---------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|---------------|---------------|----------|
| FX DEAL TRANSACTED ON 28 FEB, 2024 CAD USD EX.RATE 1.358325 WITH MORGAN STANLEY | 1,773,893.830  | 28 Feb 24 |  |  |  | 0.00 | 1,305,941.16  | 1,307,940.15  | 1,998.99 |
| FX DEAL TRANSACTED ON 28 FEB, 2024 USD CAD EX.RATE 0.736514 WITH MORGAN STANLEY | -1,773,137.690 | 28 Feb 24 |  |  |  | 0.00 | -1,305,941.16 | -1,305,938.27 | 2.89     |

**Euro - EUR**

|                                                                                 |                |           |  |  |  |      |               |               |            |
|---------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|---------------|---------------|------------|
| FX DEAL TRANSACTED ON 04 JAN, 2024 EUR USD EX.RATE 0.913214 WITH MORGAN STANLEY | 4,471,000.000  | 4 Jan 24  |  |  |  | 0.00 | 4,895,891.65  | 4,881,438.15  | -14,453.50 |
| FX DEAL TRANSACTED ON 04 JAN, 2024 USD EUR EX.RATE 1.096071 WITH MORGAN STANLEY | -4,471,000.000 | 4 Jan 24  |  |  |  | 0.00 | -4,900,536.12 | -4,829,574.67 | 70,961.45  |
| FX DEAL TRANSACTED ON 31 JAN, 2024 EUR USD EX.RATE 0.923420 WITH MORGAN STANLEY | 4,471,000.000  | 31 Jan 24 |  |  |  | 0.00 | 4,841,780.03  | 4,841,780.03  | 0.00       |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account Name US LONG GOV/CRED FIXED INCOME**  
**Account number DOWPB**

Page 164 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss    |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|------------------|
| <b>MORGAN STANLEY AND CO. INTERNATIONALA</b>                                    |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 31 JAN, 2024 USD EUR EX.RATE 1.084277 WITH MORGAN STANLEY | -4,471,000.000   | 31 Jan 24 |                   |                   |              | 0.00              | -4,847,806.04  | -4,857,071.10                     | -9,265.06        |
| <b>United States dollar - USD</b>                                               |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 04 JAN, 2024 EUR USD EX.RATE 0.913214 WITH MORGAN STANLEY | -4,895,891.650   | 4 Jan 24  |                   |                   |              | 0.00              | -4,895,891.65  | -4,895,891.65                     | 0.00             |
| FX DEAL TRANSACTED ON 04 JAN, 2024 USD EUR EX.RATE 1.096071 WITH MORGAN STANLEY | 4,900,536.120    | 4 Jan 24  |                   |                   |              | 0.00              | 4,900,536.12   | 4,900,536.12                      | 0.00             |
| FX DEAL TRANSACTED ON 23 OCT, 2024 AUD USD EX.RATE 1.502127 WITH MORGAN STANLEY | -39,277.630      | 23 Oct 24 |                   |                   |              | 0.00              | -39,277.63     | -39,277.63                        | 0.00             |
| FX DEAL TRANSACTED ON 28 FEB, 2024 CAD USD EX.RATE 1.358325 WITH MORGAN STANLEY | -1,305,941.160   | 28 Feb 24 |                   |                   |              | 0.00              | -1,305,941.16  | -1,305,941.16                     | 0.00             |
| FX DEAL TRANSACTED ON 28 FEB, 2024 USD CAD EX.RATE 0.736514 WITH MORGAN STANLEY | 1,305,941.160    | 28 Feb 24 |                   |                   |              | 0.00              | 1,305,941.16   | 1,305,941.16                      | 0.00             |
| FX DEAL TRANSACTED ON 31 JAN, 2024 EUR USD EX.RATE 0.923420 WITH MORGAN STANLEY | -4,841,780.030   | 31 Jan 24 |                   |                   |              | 0.00              | -4,841,780.03  | -4,841,780.03                     | 0.00             |
| FX DEAL TRANSACTED ON 31 JAN, 2024 USD EUR EX.RATE 1.084277 WITH MORGAN STANLEY | 4,847,806.040    | 31 Jan 24 |                   |                   |              | 0.00              | 4,847,806.04   | 4,847,806.04                      | 0.00             |
| <b>Total MORGAN STANLEY AND CO. INTERNATIONALA</b>                              |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>49,244.77</b>                  | <b>49,244.77</b> |
| <b>ROYAL BANK OF CANADA</b>                                                     |                  |           |                   |                   |              |                   |                |                                   |                  |
| <b>Cash and Cash Equivalents</b>                                                |                  |           |                   |                   |              |                   |                |                                   |                  |
| <b>British pound sterling - GBP</b>                                             |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 25 JUN, 2024 GBP USD EX.RATE 0.788581 WITH ROYAL BANK OF  | 4,689,000.000    | 25 Jun 24 |                   |                   |              | 0.00              | 5,946,118.56   | 5,944,011.44                      | -2,107.12        |
| FX DEAL TRANSACTED ON 25 JUN, 2024 USD GBP EX.RATE 1.268316 WITH ROYAL BANK OF  | -4,689,000.000   | 25 Jun 24 |                   |                   |              | 0.00              | -5,947,136.07  | -6,004,968.41                     | -57,832.34       |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 165 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                 | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>ROYAL BANK OF CANADA</b>                                                     |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 28 MAR, 2024 GBP USD EX.RATE 0.792571 WITH ROYAL BANK OF  | 702,000.000      | 28 Mar 24 |                   |                   |              | 0.00              | 885,724.98    | 885,724.98                        | 0.00          |
| FX DEAL TRANSACTED ON 28 MAR, 2024 USD GBP EX.RATE 1.261929 WITH ROYAL BANK OF  | -702,000.000     | 28 Mar 24 |                   |                   |              | 0.00              | -885,874.72   | -876,482.19                       | 9,392.53      |
| <b>Euro - EUR</b>                                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 SEP, 2024 EUR USD EX.RATE 0.896553 WITH ROYAL BANK OF  | 4,248,000.000    | 26 Sep 24 |                   |                   |              | 0.00              | 4,738,144.86  | 4,688,092.84                      | -50,052.02    |
| FX DEAL TRANSACTED ON 26 SEP, 2024 USD EUR EX.RATE 1.116900 WITH ROYAL BANK OF  | -4,248,000.000   | 26 Sep 24 |                   |                   |              | 0.00              | -4,744,593.75 | -4,629,895.55                     | 114,698.20    |
| <b>Mexican peso - MXN</b>                                                       |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 DEC, 2024 MXN USD EX.RATE 20.478993 WITH ROYAL BANK OF | 11,503.870       | 13 Dec 24 |                   |                   |              | 0.00              | 561.74        | 546.16                            | -15.58        |
| FX DEAL TRANSACTED ON 13 DEC, 2024 USD MXN EX.RATE 0.049572 WITH ROYAL BANK OF  | -11,331.700      | 13 Dec 24 |                   |                   |              | 0.00              | -561.74       | -562.38                           | -0.64         |
| <b>United States dollar - USD</b>                                               |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 13 DEC, 2024 MXN USD EX.RATE 20.478993 WITH ROYAL BANK OF | -561.740         | 13 Dec 24 |                   |                   |              | 0.00              | -561.74       | -561.74                           | 0.00          |
| FX DEAL TRANSACTED ON 13 DEC, 2024 USD MXN EX.RATE 0.049572 WITH ROYAL BANK OF  | 561.740          | 13 Dec 24 |                   |                   |              | 0.00              | 561.74        | 561.74                            | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN, 2024 GBP USD EX.RATE 0.788581 WITH ROYAL BANK OF  | -5,946,118.560   | 25 Jun 24 |                   |                   |              | 0.00              | -5,946,118.56 | -5,946,118.56                     | 0.00          |
| FX DEAL TRANSACTED ON 25 JUN, 2024 USD GBP EX.RATE 1.268316 WITH ROYAL BANK OF  | 5,947,136.070    | 25 Jun 24 |                   |                   |              | 0.00              | 5,947,136.07  | 5,947,136.07                      | 0.00          |
| FX DEAL TRANSACTED ON 26 SEP, 2024 EUR USD EX.RATE 0.896553 WITH ROYAL BANK OF  | -4,738,144.860   | 26 Sep 24 |                   |                   |              | 0.00              | -4,738,144.86 | -4,738,144.86                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 166 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                                | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss    |
|--------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|------------------|
| <b>ROYAL BANK OF CANADA</b>                                                    |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 26 SEP, 2024 USD EUR EX.RATE 1.116900 WITH ROYAL BANK OF | 4,744,593.750    | 26 Sep 24 |                   |                   |              | 0.00              | 4,744,593.75   | 4,744,593.75                      | 0.00             |
| FX DEAL TRANSACTED ON 28 MAR, 2024 GBP USD EX.RATE 0.792571 WITH ROYAL BANK OF | -885,724.980     | 28 Mar 24 |                   |                   |              | 0.00              | -885,724.98    | -885,724.98                       | 0.00             |
| FX DEAL TRANSACTED ON 28 MAR, 2024 USD GBP EX.RATE 1.261929 WITH ROYAL BANK OF | 885,874.720      | 28 Mar 24 |                   |                   |              | 0.00              | 885,874.72     | 885,874.72                        | 0.00             |
| <b>Total ROYAL BANK OF CANADA</b>                                              |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>14,083.03</b>                  | <b>14,083.03</b> |
| <b>STANDARD CHARTERED BANK</b>                                                 |                  |           |                   |                   |              |                   |                |                                   |                  |
| <b>Cash and Cash Equivalents</b>                                               |                  |           |                   |                   |              |                   |                |                                   |                  |
| <b>British pound sterling - GBP</b>                                            |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 29 OCT, 2024 GBP USD EX.RATE 0.770774 WITH STANDARD      | 654,000.000      | 29 Oct 24 |                   |                   |              | 0.00              | 848,496.85     | 848,892.03                        | 395.18           |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD GBP EX.RATE 1.297414 WITH STANDARD      | -654,000.000     | 29 Oct 24 |                   |                   |              | 0.00              | -848,509.34    | -848,509.34                       | 0.00             |
| <b>Canadian dollar - CAD</b>                                                   |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 30 AUG, 2024 CAD USD EX.RATE 1.348129 WITH STANDARD      | 1,762,579.860    | 30 Aug 24 |                   |                   |              | 0.00              | 1,307,425.74   | 1,300,652.96                      | -6,772.78        |
| FX DEAL TRANSACTED ON 30 AUG, 2024 USD CAD EX.RATE 0.742457 WITH STANDARD      | -1,760,943.880   | 30 Aug 24 |                   |                   |              | 0.00              | -1,307,425.74  | -1,305,999.10                     | 1,426.64         |
| <b>Euro - EUR</b>                                                              |                  |           |                   |                   |              |                   |                |                                   |                  |
| FX DEAL TRANSACTED ON 29 AUG, 2024 EUR USD EX.RATE 0.901136 WITH STANDARD      | 4,248,000.000    | 29 Aug 24 |                   |                   |              | 0.00              | 4,714,048.08   | 4,690,854.16                      | -23,193.92       |
| FX DEAL TRANSACTED ON 29 AUG, 2024 USD EUR EX.RATE 1.111186 WITH STANDARD      | -4,248,000.000   | 29 Aug 24 |                   |                   |              | 0.00              | -4,720,318.55  | -4,688,092.84                     | 32,225.71        |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 167 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>STANDARD CHARTERED BANK</b>                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 29 JUL, 2024 EUR USD EX.RATE 0.922427 WITH STANDARD  | 4,248,000.000    | 29 Jul 24 |                   |                   |              | 0.00              | 4,605,240.23  | 4,639,878.07                      | 34,637.84     |
| FX DEAL TRANSACTED ON 29 JUL, 2024 USD EUR EX.RATE 1.085726 WITH STANDARD  | -4,248,000.000   | 29 Jul 24 |                   |                   |              | 0.00              | -4,612,164.47 | -4,690,854.16                     | -78,689.69    |
| <b>Mexican peso - MXN</b>                                                  |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 JUN, 2024 MXN USD EX.RATE 18.459921 WITH STANDARD | 26,028.490       | 11 Jun 24 |                   |                   |              | 0.00              | 1,410.00      | 1,414.57                          | 4.57          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 USD MXN EX.RATE 0.053949 WITH STANDARD  | -26,135.510      | 11 Jun 24 |                   |                   |              | 0.00              | -1,410.00     | -1,466.82                         | -56.82        |
| FX DEAL TRANSACTED ON 22 JUL, 2024 MXN USD EX.RATE 17.983425 WITH STANDARD | 3,512,000.000    | 22 Jul 24 |                   |                   |              | 0.00              | 195,290.94    | 195,290.94                        | 0.00          |
| FX DEAL TRANSACTED ON 22 JUL, 2024 USD MXN EX.RATE 0.055112 WITH STANDARD  | -3,512,000.000   | 22 Jul 24 |                   |                   |              | 0.00              | -193,556.66   | -183,011.99                       | 10,544.67     |
| <b>South African rand - ZAR</b>                                            |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV, 2024 USD ZAR EX.RATE 0.056512 WITH STANDARD  | -2,771,615.030   | 1 Nov 24  |                   |                   |              | 0.00              | -156,630.25   | -152,790.24                       | 3,840.01      |
| FX DEAL TRANSACTED ON 01 NOV, 2024 ZAR USD EX.RATE 17.630769 WITH STANDARD | 2,761,511.760    | 1 Nov 24  |                   |                   |              | 0.00              | 156,630.25    | 157,575.56                        | 945.31        |
| FX DEAL TRANSACTED ON 28 OCT, 2024 USD ZAR EX.RATE 0.056427 WITH STANDARD  | -4,709,000.000   | 28 Oct 24 |                   |                   |              | 0.00              | -265,715.92   | -259,592.06                       | 6,123.86      |
| FX DEAL TRANSACTED ON 28 OCT, 2024 ZAR USD EX.RATE 17.649647 WITH STANDARD | 4,709,000.000    | 28 Oct 24 |                   |                   |              | 0.00              | 266,804.20    | 266,804.20                        | 0.00          |
| <b>United States dollar - USD</b>                                          |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV, 2024 USD ZAR EX.RATE 0.056512 WITH STANDARD  | 156,630.250      | 1 Nov 24  |                   |                   |              | 0.00              | 156,630.25    | 156,630.25                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 168 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                            | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|----------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>STANDARD CHARTERED BANK</b>                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 NOV, 2024 ZAR USD EX.RATE 17.630769 WITH STANDARD | -156,630.250     | 1 Nov 24  |                   |                   |              | 0.00              | -156,630.25   | -156,630.25                       | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 MXN USD EX.RATE 18.459921 WITH STANDARD | -1,410.000       | 11 Jun 24 |                   |                   |              | 0.00              | -1,410.00     | -1,410.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 JUN, 2024 USD MXN EX.RATE 0.053949 WITH STANDARD  | 1,410.000        | 11 Jun 24 |                   |                   |              | 0.00              | 1,410.00      | 1,410.00                          | 0.00          |
| FX DEAL TRANSACTED ON 22 JUL, 2024 MXN USD EX.RATE 17.983425 WITH STANDARD | -195,290.940     | 22 Jul 24 |                   |                   |              | 0.00              | -195,290.94   | -195,290.94                       | 0.00          |
| FX DEAL TRANSACTED ON 22 JUL, 2024 USD MXN EX.RATE 0.055112 WITH STANDARD  | 193,556.660      | 22 Jul 24 |                   |                   |              | 0.00              | 193,556.66    | 193,556.66                        | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT, 2024 USD ZAR EX.RATE 0.056427 WITH STANDARD  | 265,715.920      | 28 Oct 24 |                   |                   |              | 0.00              | 265,715.92    | 265,715.92                        | 0.00          |
| FX DEAL TRANSACTED ON 28 OCT, 2024 ZAR USD EX.RATE 17.649647 WITH STANDARD | -266,804.200     | 28 Oct 24 |                   |                   |              | 0.00              | -266,804.20   | -266,804.20                       | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG, 2024 EUR USD EX.RATE 0.901136 WITH STANDARD  | -4,714,048.080   | 29 Aug 24 |                   |                   |              | 0.00              | -4,714,048.08 | -4,714,048.08                     | 0.00          |
| FX DEAL TRANSACTED ON 29 AUG, 2024 USD EUR EX.RATE 1.111186 WITH STANDARD  | 4,720,318.550    | 29 Aug 24 |                   |                   |              | 0.00              | 4,720,318.55  | 4,720,318.55                      | 0.00          |
| FX DEAL TRANSACTED ON 29 JUL, 2024 EUR USD EX.RATE 0.922427 WITH STANDARD  | -4,605,240.230   | 29 Jul 24 |                   |                   |              | 0.00              | -4,605,240.23 | -4,605,240.23                     | 0.00          |
| FX DEAL TRANSACTED ON 29 JUL, 2024 USD EUR EX.RATE 1.085726 WITH STANDARD  | 4,612,164.470    | 29 Jul 24 |                   |                   |              | 0.00              | 4,612,164.47  | 4,612,164.47                      | 0.00          |
| FX DEAL TRANSACTED ON 29 OCT, 2024 GBP USD EX.RATE 0.770774 WITH STANDARD  | -848,496.850     | 29 Oct 24 |                   |                   |              | 0.00              | -848,496.85   | -848,496.85                       | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 169 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>STANDARD CHARTERED BANK</b>                                            |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 29 OCT, 2024 USD GBP EX.RATE 1.297414 WITH STANDARD | 848,509.340      | 29 Oct 24 |                   |                   |              | 0.00              | 848,509.34     | 848,509.34                        | 0.00              |
| FX DEAL TRANSACTED ON 30 AUG, 2024 CAD USD EX.RATE 1.348129 WITH STANDARD | -1,307,425.740   | 30 Aug 24 |                   |                   |              | 0.00              | -1,307,425.74  | -1,307,425.74                     | 0.00              |
| FX DEAL TRANSACTED ON 30 AUG, 2024 USD CAD EX.RATE 0.742457 WITH STANDARD | 1,307,425.740    | 30 Aug 24 |                   |                   |              | 0.00              | 1,307,425.74   | 1,307,425.74                      | 0.00              |
| <b>Total STANDARD CHARTERED BANK</b>                                      |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>-18,569.42</b>                 | <b>-18,569.42</b> |

**WELLS FARGO BANK NA****Cash and Cash Equivalents****Australian dollar - AUD**

|                                                                              |              |           |  |  |  |      |             |             |           |
|------------------------------------------------------------------------------|--------------|-----------|--|--|--|------|-------------|-------------|-----------|
| FX DEAL TRANSACTED ON 25 SEP, 2024 AUD USD EX.RATE 1.454147 WITH WELLS FARGO | 317,422.000  | 25 Sep 24 |  |  |  | 0.00 | 218,287.30  | 209,498.52  | -8,788.78 |
| FX DEAL TRANSACTED ON 25 SEP, 2024 USD AUD EX.RATE 0.687352 WITH WELLS FARGO | -317,422.000 | 25 Sep 24 |  |  |  | 0.00 | -218,180.96 | -218,402.21 | -221.25   |
| FX DEAL TRANSACTED ON 26 NOV, 2024 AUD USD EX.RATE 1.541544 WITH WELLS FARGO | 694,578.000  | 26 Nov 24 |  |  |  | 0.00 | 450,572.75  | 449,912.92  | -659.83   |
| FX DEAL TRANSACTED ON 26 NOV, 2024 USD AUD EX.RATE 0.648923 WITH WELLS FARGO | -694,578.000 | 26 Nov 24 |  |  |  | 0.00 | -450,727.64 | -430,055.61 | 20,672.03 |
| FX DEAL TRANSACTED ON 28 MAY, 2024 AUD USD EX.RATE 1.500908 WITH WELLS FARGO | 317,422.000  | 28 May 24 |  |  |  | 0.00 | 211,486.53  | 211,514.16  | 27.63     |
| FX DEAL TRANSACTED ON 28 MAY, 2024 USD AUD EX.RATE 0.665700 WITH WELLS FARGO | -317,422.000 | 28 May 24 |  |  |  | 0.00 | -211,307.83 | -211,006.28 | 301.55    |

**Brazilian real - BRL**

|                                                                              |                |           |  |  |  |      |             |             |          |
|------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|-------------|-------------|----------|
| FX DEAL TRANSACTED ON 01 APR, 2024 USD BRL EX.RATE 0.200152 WITH WELLS FARGO | -1,328,308.060 | 28 Mar 24 |  |  |  | 0.00 | -265,863.67 | -263,026.09 | 2,837.58 |
|------------------------------------------------------------------------------|----------------|-----------|--|--|--|------|-------------|-------------|----------|

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 170 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>WELLS FARGO BANK NA</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 02 JAN, 2024 BRL USD EX.RATE 4.841299 WITH WELLS FARGO  | 1,314,822.700    | 2 Jan 24  |                   |                   |              | 0.00              | 271,584.64    | 271,584.64                        | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 BRL USD EX.RATE 6.152999 WITH WELLS FARGO  | 2,071,242.300    | 19 Dec 24 |                   |                   |              | 0.00              | 336,623.16    | 335,208.67                        | -1,414.49     |
| FX DEAL TRANSACTED ON 19 DEC, 2024 USD BRL EX.RATE 0.161669 WITH WELLS FARGO  | -2,082,165.730   | 19 Dec 24 |                   |                   |              | 0.00              | -336,623.16   | -335,027.23                       | 1,595.93      |
| FX DEAL TRANSACTED ON 31 DEC, 2024 USD BRL EX.RATE 0.161490 WITH WELLS FARGO  | -2,071,242.300   | 31 Dec 24 |                   |                   |              | 0.00              | -334,486.75   | -335,208.67                       | -721.92       |
| <b>British pound sterling - GBP</b>                                           |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 26 JUL, 2024 GBP USD EX.RATE 0.776880 WITH WELLS FARGO  | 4,689,000.000    | 26 Jul 24 |                   |                   |              | 0.00              | 6,035,680.80  | 6,004,968.41                      | -30,712.39    |
| FX DEAL TRANSACTED ON 26 JUL, 2024 USD GBP EX.RATE 1.287555 WITH WELLS FARGO  | -4,689,000.000   | 26 Jul 24 |                   |                   |              | 0.00              | -6,037,350.08 | -6,139,542.41                     | -102,192.33   |
| <b>Euro - EUR</b>                                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 27 FEB, 2024 EUR USD EX.RATE 0.921064 WITH WELLS FARGO  | 4,471,000.000    | 27 Feb 24 |                   |                   |              | 0.00              | 4,854,164.70  | 4,857,071.10                      | 2,906.40      |
| FX DEAL TRANSACTED ON 27 FEB, 2024 USD EUR EX.RATE 1.087020 WITH WELLS FARGO  | -4,471,000.000   | 27 Feb 24 |                   |                   |              | 0.00              | -4,860,070.89 | -4,813,479.03                     | 46,591.86     |
| <b>New Taiwan dollar - TWD</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 12 DEC, 2024 TWD USD EX.RATE 32.492142 WITH WELLS FARGO | 202,621.000      | 12 Dec 24 |                   |                   |              | 0.00              | 6,236.00      | 6,238.52                          | 2.52          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 USD TWD EX.RATE 0.030838 WITH WELLS FARGO  | -202,216.000     | 12 Dec 24 |                   |                   |              | 0.00              | -6,236.00     | -6,157.13                         | 78.87         |
| FX DEAL TRANSACTED ON 16 DEC, 2024 USD TWD EX.RATE 0.030745 WITH WELLS FARGO  | -202,621.000     | 16 Dec 24 |                   |                   |              | 0.00              | -6,229.70     | -6,229.70                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 171 of 347

## ◆ 5% Report - Part B

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

| Security Description / Asset ID                                               | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>WELLS FARGO BANK NA</b>                                                    |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>United States dollar - USD</b>                                             |                  |           |                   |                   |              |                   |               |                                   |               |
| FX DEAL TRANSACTED ON 01 APR, 2024 USD BRL EX.RATE 0.200152 WITH WELLS FARGO  | 265,863.670      | 28 Mar 24 |                   |                   |              | 0.00              | 265,863.67    | 265,863.67                        | 0.00          |
| FX DEAL TRANSACTED ON 02 JAN, 2024 BRL USD EX.RATE 4.841299 WITH WELLS FARGO  | -271,584.640     | 2 Jan 24  |                   |                   |              | 0.00              | -271,584.64   | -271,584.64                       | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 TWD USD EX.RATE 32.492142 WITH WELLS FARGO | -6,236.000       | 12 Dec 24 |                   |                   |              | 0.00              | -6,236.00     | -6,236.00                         | 0.00          |
| FX DEAL TRANSACTED ON 12 DEC, 2024 USD TWD EX.RATE 0.030838 WITH WELLS FARGO  | 6,236.000        | 12 Dec 24 |                   |                   |              | 0.00              | 6,236.00      | 6,236.00                          | 0.00          |
| FX DEAL TRANSACTED ON 16 DEC, 2024 USD TWD EX.RATE 0.030745 WITH WELLS FARGO  | 6,229.700        | 16 Dec 24 |                   |                   |              | 0.00              | 6,229.70      | 6,229.70                          | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 BRL USD EX.RATE 6.152999 WITH WELLS FARGO  | -336,623.160     | 19 Dec 24 |                   |                   |              | 0.00              | -336,623.16   | -336,623.16                       | 0.00          |
| FX DEAL TRANSACTED ON 19 DEC, 2024 USD BRL EX.RATE 0.161669 WITH WELLS FARGO  | 336,623.160      | 19 Dec 24 |                   |                   |              | 0.00              | 336,623.16    | 336,623.16                        | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 AUD USD EX.RATE 1.454147 WITH WELLS FARGO  | -218,287.300     | 25 Sep 24 |                   |                   |              | 0.00              | -218,287.30   | -218,287.30                       | 0.00          |
| FX DEAL TRANSACTED ON 25 SEP, 2024 USD AUD EX.RATE 0.687352 WITH WELLS FARGO  | 218,180.960      | 25 Sep 24 |                   |                   |              | 0.00              | 218,180.96    | 218,180.96                        | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL, 2024 GBP USD EX.RATE 0.776880 WITH WELLS FARGO  | -6,035,680.800   | 26 Jul 24 |                   |                   |              | 0.00              | -6,035,680.80 | -6,035,680.80                     | 0.00          |
| FX DEAL TRANSACTED ON 26 JUL, 2024 USD GBP EX.RATE 1.287555 WITH WELLS FARGO  | 6,037,350.080    | 26 Jul 24 |                   |                   |              | 0.00              | 6,037,350.08  | 6,037,350.08                      | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV, 2024 AUD USD EX.RATE 1.541544 WITH WELLS FARGO  | -450,572.750     | 26 Nov 24 |                   |                   |              | 0.00              | -450,572.75   | -450,572.75                       | 0.00          |
| FX DEAL TRANSACTED ON 26 NOV, 2024 USD AUD EX.RATE 0.648923 WITH WELLS FARGO  | 450,727.640      | 26 Nov 24 |                   |                   |              | 0.00              | 450,727.64    | 450,727.64                        | 0.00          |
| FX DEAL TRANSACTED ON 27 FEB, 2024 EUR USD EX.RATE 0.921064 WITH WELLS FARGO  | -4,854,164.700   | 27 Feb 24 |                   |                   |              | 0.00              | -4,854,164.70 | -4,854,164.70                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****1 JAN 24 - 31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 172 of 347

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID                                              | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost           | Current Value on Transaction Date | Net Gain/Loss     |
|------------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|----------------|-----------------------------------|-------------------|
| <b>WELLS FARGO BANK NA</b>                                                   |                  |           |                   |                   |              |                   |                |                                   |                   |
| FX DEAL TRANSACTED ON 27 FEB, 2024 USD EUR EX.RATE 1.087020 WITH WELLS FARGO | 4,860,070.890    | 27 Feb 24 |                   |                   |              | 0.00              | 4,860,070.89   | 4,860,070.89                      | 0.00              |
| FX DEAL TRANSACTED ON 28 MAY, 2024 AUD USD EX.RATE 1.500908 WITH WELLS FARGO | -211,486.530     | 28 May 24 |                   |                   |              | 0.00              | -211,486.53    | -211,486.53                       | 0.00              |
| FX DEAL TRANSACTED ON 28 MAY, 2024 USD AUD EX.RATE 0.665700 WITH WELLS FARGO | 211,307.830      | 28 May 24 |                   |                   |              | 0.00              | 211,307.83     | 211,307.83                        | 0.00              |
| FX DEAL TRANSACTED ON 31 DEC, 2024 USD BRL EX.RATE 0.161490 WITH WELLS FARGO | 334,486.750      | 31 Dec 24 |                   |                   |              | 0.00              | 334,486.75     | 334,486.75                        | 0.00              |
| <b>Total WELLS FARGO BANK NA</b>                                             |                  |           |                   |                   |              |                   | <b>.000.00</b> | <b>-69,696.62</b>                 | <b>-69,696.62</b> |

**NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49**

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 173 of 347

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                                    | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|------------------------------------------------------------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|----------------|---------------------------------------|
|                                                                                    |                        | Acquisition Price     | Disposition Price |              |                   |                |                                       |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEAR S SETTLES<br>JANUARY SEDOL: B6VWL25       | Total acquisitions     | 4                     | 14,265,191.41     |              | 0.00              | 14,265,191.41  | 14,265,191.41                         |
|                                                                                    | Total dispositions     | 4                     |                   |              | 0.00              | 14,265,191.41  | 14,321,191.41                         |
| NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452                                  | Total acquisitions     | 177                   | 51,696,817.96     |              | 0.00              | 51,696,817.96  | 51,696,817.96                         |
|                                                                                    | Total dispositions     | 108                   |                   |              | 0.00              | 49,812,533.43  | 49,812,533.43                         |
| NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452                                  | Total acquisitions     | 101                   | 27,954,574.75     |              | 0.00              | 27,954,574.75  | 27,954,574.75                         |
|                                                                                    | Total dispositions     | 60                    |                   |              | 0.00              | 32,451,893.01  | 32,451,893.01                         |
| UNITED STATES OF AMER TREAS BONDS 2.875%<br>05-15-2052 SEDOL: BPSLLZ1              | Total acquisitions     | 8                     | 25,577,212.91     |              | 0.00              | 25,577,212.91  | 25,577,212.91                         |
|                                                                                    | Total dispositions     | 8                     |                   |              | 0.00              | 25,755,522.96  | 25,515,906.25                         |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022<br>2.5% 03-31-2027 SEDOL: BPRT3V6 | Total acquisitions     | 21                    | 42,391,461.44     |              | 0.00              | 42,391,461.44  | 42,391,461.44                         |
|                                                                                    | Total dispositions     | 23                    |                   |              | 0.00              | 49,868,281.19  | 50,028,587.27                         |
| UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053<br>SEDOL: BRBS4M1               | Total acquisitions     | 8                     | 13,691,960.16     |              | 0.00              | 13,691,960.16  | 13,691,960.16                         |
|                                                                                    | Total dispositions     | 9                     |                   |              | 0.00              | 14,613,907.33  | 14,429,410.16                         |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375%<br>08-15-2050 SEDOL: BMDNWD6         | Total acquisitions     | 6                     | 115,864,910.20    |              | 0.00              | 115,864,910.20 | 115,864,910.20                        |
|                                                                                    | Total dispositions     | 6                     |                   |              | 0.00              | 115,434,738.98 | 115,352,312.50                        |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG<br>SEDOL: BMT9GQ9                | Total acquisitions     | 27                    | 44,075,073.98     |              | 0.00              | 44,075,073.98  | 44,075,073.98                         |
|                                                                                    | Total dispositions     | 27                    |                   |              | 0.00              | 44,508,760.40  | 43,946,453.13                         |
| UNITED STATES TREAS BDS 2.875% 05-15-2049 REG<br>SEDOL: BK1WFY3                    | Total acquisitions     | 9                     | 30,682,853.55     |              | 0.00              | 30,682,853.55  | 30,682,853.55                         |
|                                                                                    | Total dispositions     | 8                     |                   |              | 0.00              | 35,118,112.17  | 30,548,638.76                         |
| US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95                                    | Total acquisitions     | 25                    | 49,160,069.51     |              | 0.00              | 49,160,069.51  | 49,160,069.51                         |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 174 of 347

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | Number of Transactions | Transaction Aggregate |                   | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|---------------------------------|------------------------|-----------------------|-------------------|--------------|-------------------|---------------|---------------------------------------|
|                                 |                        | Acquisition Price     | Disposition Price |              |                   |               |                                       |
| Total dispositions              | 18                     |                       | 38,806,500.02     |              | 0.00              | 38,883,288.18 | 38,806,500.02                         |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules**

1 JAN 24 - 31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 175 of 347

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 506,083,161.49

**5500 Supplemental Schedules****31 DEC 24**Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 261 of 347

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

| Security Description / Asset ID               | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------|------------------|---------------------|---------------------|
| <b><i>Non-Interest Bearing Cash - USD</i></b> |                  |                     |                     |
| ARS - Argentine peso                          | 217.240          | 3,040.79            | 217.24              |
| AUD - Australian dollar                       | 84,878.600       | 88,990.79           | 84,878.60           |
| CAD - Canadian dollar                         | 0.020            | 0.02                | 0.02                |
| CHF - Swiss franc                             | 993.390          | 954.90              | 993.39              |
| EUR - Euro                                    | 23,491.280       | 21,743.34           | 23,491.28           |
| GBP - British pound sterling                  | 349,801.690      | 354,662.74          | 349,801.69          |
| JPY - Japanese yen                            | 74,225.350       | 76,356.80           | 74,225.35           |
| MXN - Mexican peso                            | 5.430            | 5.61                | 5.43                |
| NOK - Norwegian krone                         | 2,846.150        | 3,336.50            | 2,846.15            |
| SEK - Swedish krona                           | 381.290          | 449.95              | 381.29              |
| TRY - Turkish lira                            | 19.720           | 19.88               | 19.72               |
| USD - United States dollar                    | 2,420,677.090    | 2,420,677.09        | 2,420,677.09        |
| <b>Total - all currencies</b>                 |                  | <b>2,970,238.41</b> | <b>2,957,537.25</b> |
| <b>Total Non-Interest Bearing Cash - USD</b>  |                  | <b>2,970,238.41</b> | <b>2,957,537.25</b> |

***Receivables - Other - USD***

|                                                       |       |              |              |
|-------------------------------------------------------|-------|--------------|--------------|
| United States dollar                                  | 0.000 | 4,703.12     | 4,703.12     |
| British pound sterling                                | 0.000 | -3,907.49    | -3,907.49    |
| United States dollar                                  | 0.000 | -51,250.00   | -51,250.00   |
| Pending foreign exchange purchases: Brazilian real    | 0.000 | 1,949,556.80 | 1,857,199.69 |
| Pending foreign exchange purchases: Indian rupee      | 0.000 | 1,166,450.26 | 1,154,195.49 |
| Pending foreign exchange purchases: Mexican peso      | 0.000 | 649,362.91   | 629,402.14   |
| Pending foreign exchange purchases: Turkish lira      | 0.000 | 2,642,427.94 | 2,722,521.70 |
| Pending foreign exchange purchases: New Taiwan dollar | 0.000 | 162,991.00   | 161,419.04   |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 262 of 347

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

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost      | Current Value        |
|----------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <b>Receivables - Other - USD</b>                                                 |                  |                      |                      |
| Pending foreign exchange purchases: United States dollar                         | 0.000            | 14,692,067.83        | 14,692,067.83        |
| Pending trade sales: United States dollar                                        | 0.000            | 47,722,776.04        | 47,722,776.04        |
| <b>Total - all currencies</b>                                                    |                  | <b>68,935,178.41</b> | <b>68,889,127.56</b> |
| <b>Total Receivables - Other - USD</b>                                           |                  | <b>68,935,178.41</b> | <b>68,889,127.56</b> |
| <b>U.S. Government Securities</b>                                                |                  |                      |                      |
| <b>United States - USD</b>                                                       |                  |                      |                      |
| FEDERAL HOME LN MTG CORP POOL #WN0126 3.95% 10-01-2037<br>CUSIP: 3132XED81       | 659,000.000      | 627,594.53           | 590,964.58           |
| FEDERAL HOME LN MTG CORP POOL #WN0141 4.27% 06-01-2038<br>CUSIP: 3132XEEP2       | 2,408,000.000    | 2,263,896.25         | 2,204,207.25         |
| FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048<br>CUSIP: 3137FQZF3       | 58,171.740       | 58,812.54            | 51,599.79            |
| FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029<br>CUSIP: 35564CEE3            | 462,293.480      | 472,279.70           | 429,036.36           |
| FNMA POOL #AN6243 3.46% 09-01-2037 BEO<br>CUSIP: 3138LJ5D8                       | 2,542,000.000    | 2,237,257.89         | 2,202,102.42         |
| FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY<br>CUSIP: 01F020612    | 0.000            | 0.00                 | 0.00                 |
| FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY<br>SEDOL: BMF7678      | 200,000.000      | 167,765.63           | 162,750.45           |
| FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES<br>FEBRUARY SEDOL: BN4NPB1     | 3,000,000.000    | 2,639,296.88         | 2,651,744.55         |
| FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY<br>SEDOL: BMF76H8       | 2,800,000.000    | 2,380,437.50         | 2,374,930.04         |
| FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES<br>FEBRUARY SEDOL: B3KZBN5 | 2,000,000.000    | 1,817,734.38         | 1,827,789.92         |
| FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH<br>SEDOL: BN4NPG6        | 7,500,000.000    | 7,045,312.50         | 7,045,897.43         |
| FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH<br>SEDOL: B3L6WH8          | 400,000.000      | 365,812.50           | 365,495.48           |
| FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY<br>SEDOL: 2216504        | 2,300,000.000    | 2,224,171.88         | 2,218,984.16         |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 263 of 347

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

| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>U.S. Government Securities</b>                                                          |                  |                 |               |
| <b>United States - USD</b>                                                                 |                  |                 |               |
| FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY<br>SEDOL: 2337803                | 6,175,000.000    | 6,126,999.02    | 6,087,233.30  |
| FREDDIE MAC POOL FR SD6584 3.5% 1/9/2052 3.5% 09-01-2052<br>CUSIP: 3132DUJ57               | 49,999.690       | 45,753.62       | 44,230.83     |
| FREDDIE MAC POOL# WA3243 4.83% 01-01-2039<br>CUSIP: 3132WWZH8                              | 2,002,120.650    | 2,029,336.99    | 1,921,896.84  |
| FREDDIE MAC WA2229 4.09% 11-01-2037<br>CUSIP: 3132WVX9                                     | 2,839,318.100    | 2,765,673.27    | 2,610,164.03  |
| FREDDIE MAC WA2231 4% 10-01-2037<br>CUSIP: 3132WVZ4                                        | 2,821,094.550    | 2,724,670.42    | 2,573,993.81  |
| GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN<br>SEDOL: BMVLWK9                                  | 200,000.000      | 170,515.63      | 166,906.70    |
| GNMA POOL #MA5264 4% 06-20-2048 BEO<br>SEDOL: BG0RVH6                                      | 91,951.520       | 95,410.52       | 85,750.47     |
| TSY INFL IX N/B 0.125% 02-15-2052<br>SEDOL: BNYF3S0                                        | 800,000.000      | 486,390.34      | 491,929.78    |
| UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375<br>05-15-2040 SEDOL: B4W2C27        | 1,300,000.000    | 547,068.50      | 631,896.34    |
| UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047<br>SEDOL: BF0SHC9                    | 200,000.000      | 147,364.43      | 189,202.37    |
| UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044<br>SEDOL: BSLSLK5                      | 9,454,000.000    | 9,122,857.46    | 8,564,733.13  |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE<br>05-15-2046 REG SEDOL: BYZ2TS9 | 3,805,000.000    | 3,535,295.96    | 2,594,237.13  |
| UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053<br>SEDOL: BRT3QH7                  | 4,514,000.000    | 4,190,977.67    | 4,027,158.06  |
| UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052<br>SEDOL: BQXS7C3                    | 1,880,000.000    | 1,965,442.51    | 1,640,373.43  |
| UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050<br>SEDOL: BLLCYX2                   | 1,300,000.000    | 1,056,715.43    | 930,838.07    |
| UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053<br>SEDOL: BMXHQN6                        | 500,000.000      | 455,943.74      | 425,385.46    |
| UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051<br>SEDOL: BMWVP21                        | 4,590,000.000    | 4,611,501.17    | 2,627,595.71  |
| UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045<br>SEDOL: BVVT273                        | 5,600,000.000    | 4,728,089.85    | 3,890,031.26  |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 264 of 347

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

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>U.S. Government Securities</b>                                                               |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042<br>USD100'BONDS 08/42' SEDOL: B75JF50 | 4,350,000.000    | 4,475,907.54    | 3,271,845.71  |
| UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052<br>SEDOL: BPSLLZ1                           | 18,065,000.000   | 15,338,373.59   | 12,655,379.39 |
| UNITED STATES OF AMER TREAS BONDS 3.375%<br>05-15-2044 SEDOL: BYQLTW9                           | 1,700,000.000    | 1,511,313.79    | 1,379,324.22  |
| UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG<br>SEDOL: BJLVKG0                    | 3,400,000.000    | 3,209,014.78    | 2,809,648.45  |
| UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053<br>SEDOL: BQYLTM5                           | 7,795,000.000    | 7,226,174.03    | 6,347,444.18  |
| UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053<br>SEDOL: BQXLPR3                            | 935,000.000      | 905,892.58      | 760,965.82    |
| UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052<br>SEDOL: BQHM4F3                            | 8,845,000.000    | 7,671,839.45    | 6,356,998.26  |
| UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054<br>SEDOL: BS2G1C0                            | 7,746,000.000    | 7,489,442.78    | 7,078,512.62  |
| UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043<br>SEDOL: BQC4SL8                           | 900,000.000      | 906,780.49      | 847,722.65    |
| UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044<br>SEDOL: BPG5RX5                             | 8,200,000.000    | 8,120,696.86    | 7,834,843.75  |
| UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054<br>CUSIP: 912810UE6                           | 2,400,000.000    | 2,297,882.87    | 2,292,375.00  |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5%<br>03-31-2027 SEDOL: BPRT3V6              | 8,600,000.000    | 8,298,344.56    | 8,280,187.50  |
| UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034<br>SEDOL: BQSB5K1                           | 1,500,000.000    | 1,494,082.03    | 1,477,265.63  |
| UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053<br>SEDOL: BMZ99P3                               | 1,965,000.000    | 522,788.25      | 518,436.34    |
| UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047<br>SEDOL: BD2BTM6                          | 42,875,000.000   | 21,523,100.04   | 14,232,589.06 |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040<br>(UNDDATE) REG SEDOL: B52MJS9        | 100,000.000      | 42,391.00       | 49,231.93     |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00083 08-15-2040<br>(UNDDATE) REG CUSIP: 912803DN0      | 4,350,000.000    | 1,650,745.00    | 2,084,771.78  |
| UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG<br>SEDOL: BZ0RQY1                        | 10,215,000.000   | 4,606,554.75    | 4,062,785.80  |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 265 of 347

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

| Security Description / Asset ID                                                       | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>U.S. Government Securities</b>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                            |                  |                 |               |
| UNITED STATES TREAS BDS 1.375% 11-15-2040<br>SEDOL: BNG0BM3                           | 505,000.000      | 485,904.69      | 312,942.19    |
| UNITED STATES TREAS BDS 2.125% 02-15-2054<br>SEDOL: BPG5RY6                           | 1,200,000.000    | 1,210,171.85    | 1,143,017.09  |
| UNITED STATES TREAS BDS 2.875% DUE<br>11-15-2046 SEDOL: BZ1BP67                       | 1,868,000.000    | 1,909,145.56    | 1,358,824.07  |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG<br>SEDOL: B89T3Q0                | 1,600,000.000    | 1,537,103.45    | 1,265,312.50  |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG<br>SEDOL: BYQLTY1                   | 1,200,000.000    | 1,271,437.51    | 942,843.74    |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048<br>SEDOL: BD59D47                       | 2,925,000.000    | 2,780,722.58    | 2,194,092.78  |
| UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053<br>SEDOL: BRBS4M1                  | 2,795,000.000    | 2,960,444.35    | 2,769,670.31  |
| UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054<br>SEDOL: BQSB5H8                  | 925,000.000      | 978,837.89      | 900,285.16    |
| UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043<br>SEDOL: BMXHQM5            | 2,600,000.000    | 2,384,839.78    | 2,296,531.25  |
| UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050<br>SEDOL: BMDNWD6            | 36,800,000.000   | 19,212,181.15   | 17,978,812.59 |
| UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050<br>SEDOL: BN7JWV5            | 9,289,900.000    | 6,624,202.01    | 4,852,884.07  |
| UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043<br>SEDOL: BP0VPN5             | 5,233,000.000    | 5,395,865.28    | 5,172,289.04  |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047<br>SEDOL: BF53YK6                        | 1,604,000.000    | 1,553,082.72    | 1,129,566.88  |
| UNITED STATES TREAS BDS DTD 2.75% 11-15-2047<br>SEDOL: BF92XY6                        | 2,284,000.000    | 2,108,355.76    | 1,604,866.88  |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049<br>SEDOL: BJ7G9G2                   | 1,400,000.000    | 1,139,155.70    | 1,020,085.93  |
| UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE<br>11-15-2049 REG SEDOL: BKVKB94     | 500,000.000      | 347,269.95      | 318,242.19    |
| UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046<br>SEDOL: BYXFH64                  | 100,000.000      | 75,095.38       | 100,343.59    |
| UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE<br>08-15-2041 REG SEDOL: BLDBLR0 | 5,870,000.000    | 5,640,567.12    | 3,805,640.22  |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 266 of 347

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

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>U.S. Government Securities</b>                                            |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| UNITED STATES TREAS BDS 0.125% 02-15-2051<br>SEDOL: BMT9GR0                  | 1,300,000.000    | 836,737.98      | 867,435.59    |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG<br>SEDOL: BYSJ1Z8    | 7,165,000.000    | 5,749,379.23    | 5,290,904.69  |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG<br>SEDOL: BM9WFN8          | 12,200,000.000   | 11,219,958.71   | 6,796,734.44  |
| UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG<br>SEDOL: BMT9GQ9          | 15,100,000.000   | 10,805,868.71   | 10,127,617.11 |
| UNITED STATES TREAS BDS 1.875% 11-15-2051<br>SEDOL: BMCNFZ0                  | 2,881,000.000    | 2,360,413.73    | 1,591,977.57  |
| UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG<br>SEDOL: BMDPZG6 | 400,000.000      | 402,676.19      | 325,718.75    |
| UNITED STATES TREAS BDS 2.0% 02-15-2052<br>SEDOL: BM96PW9                    | 5,637,000.000    | 3,997,700.47    | 3,423,596.72  |
| UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG<br>SEDOL: BMHV4V8           | 4,280,000.000    | 4,472,037.35    | 2,696,065.65  |
| UNITED STATES TREAS BDS 2.25% 08-15-2049<br>SEDOL: BK9DLC8                   | 2,325,000.000    | 1,657,923.60    | 1,441,863.28  |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043<br>SEDOL: B8W8CX4           | 1,600,000.000    | 1,580,671.88    | 1,213,250.00  |
| UNITED STATES TREAS BDS 2.875% 05-15-2049 REG<br>SEDOL: BK1WFY3              | 9,886,000.000    | 7,359,679.36    | 7,018,673.85  |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048<br>SEDOL: BG0D0F5                | 7,294,000.000    | 7,638,349.97    | 5,357,955.84  |
| UNITED STATES TREAS BDS 3.0% 02-15-2047<br>CUSIP: 912810RV2                  | 2,015,000.000    | 2,090,147.19    | 1,495,035.54  |
| UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG<br>SEDOL: BF0T9Z9              | 2,667,000.000    | 2,757,975.80    | 1,973,475.83  |
| UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG<br>SEDOL: BSJWZQ3              | 600,000.000      | 613,262.16      | 455,882.81    |
| UNITED STATES TREAS BDS 4.625% 05-15-2044<br>SEDOL: BPZRN8                   | 2,200,000.000    | 2,192,074.22    | 2,135,031.25  |
| UNITED STATES TREAS BDS 4.625% 11-15-2044<br>SEDOL: BTPH0B9                  | 2,180,000.000    | 2,204,430.66    | 2,115,962.50  |
| UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG<br>SEDOL: BNXG760           | 1,300,000.000    | 1,220,570.98    | 1,262,381.80  |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 267 of 347

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

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost       | Current Value         |
|----------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <b>U.S. Government Securities</b>                                                |                  |                       |                       |
| <b>United States - USD</b>                                                       |                  |                       |                       |
| UNITED STATES TREAS NTS DTD 04-28-2023 1.25% DUE<br>04-15-2028 SEDOL: BMHVN00    | 5,800,000.000    | 5,787,752.00          | 5,946,481.34          |
| UNITED STATES TREAS 2.375% DUE 02-15-2042 REG<br>SEDOL: BNYF3R9                  | 300,000.000      | 239,308.64            | 213,808.59            |
| UNITED STS TREAS NTS 0.125% 07-15-2031<br>SEDOL: BNW0365                         | 900,000.000      | 889,460.33            | 933,105.62            |
| US TREAS BD STRIPPED PRIN 08-15-2042 REG<br>SEDOL: B83VP55                       | 2,800,000.000    | 857,892.00            | 1,203,186.80          |
| US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042<br>REG SEDOL: BPCX7G6 | 3,300,000.000    | 1,174,635.00          | 1,395,609.01          |
| US TREASURY N/B 3.875% 08-15-2034<br>SEDOL: BR2NN62                              | 3,797,000.000    | 3,767,141.64          | 3,591,131.41          |
| US TREASURY N/B 4.25% 08-15-2054<br>SEDOL: BR2NN95                               | 10,395,000.000   | 10,276,781.33         | 9,509,800.78          |
| UTD STATES TREAS ZERO CPN 0% DUE 11-15-2049<br>SEDOL: BKRQWR1                    | 445,000.000      | 189,187.30            | 132,983.12            |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG<br>SEDOL: BGRW851                      | 600,000.000      | 512,155.63            | 469,289.06            |
| WI TREASURY SEC 3.875% 05-15-2043<br>SEDOL: BLB3TM9                              | 2,100,000.000    | 1,876,722.62          | 1,850,214.85          |
| <b>Total United States - USD</b>                                                 |                  | <b>316,742,980.51</b> | <b>273,970,811.52</b> |
| <b>Total U.S. Government Securities</b>                                          |                  | <b>316,742,980.51</b> | <b>273,970,811.52</b> |
| <b>Corporate Debt Instruments - Preferred</b>                                    |                  |                       |                       |
| <b>United Kingdom - USD</b>                                                      |                  |                       |                       |
| LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD<br>SEDOL: B7KDP57                      | 400,000.000      | 306,000.00            | 262,862.38            |
| <b>Total United Kingdom - USD</b>                                                |                  | <b>306,000.00</b>     | <b>262,862.38</b>     |
| <b>United States - USD</b>                                                       |                  |                       |                       |
| ALABAMA PWR CO 4.3% 07-15-2048<br>SEDOL: BD2Z1R7                                 | 725,000.000      | 719,540.75            | 595,675.40            |
| ALABAMA PWR CO 4.3% DUE 01-02-2046<br>SEDOL: BDFY6J8                             | 300,000.000      | 316,187.74            | 249,280.79            |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 268 of 347

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

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Preferred</b>                                     |                  |                     |                     |
| <b>United States - USD</b>                                                        |                  |                     |                     |
| ANTHEM INC 4.55% 03-01-2048<br>SEDOL: BGB6FS1                                     | 1,550,000.000    | 1,572,137.58        | 1,274,630.74        |
| ENTERGY ARK LLC 2.65% DUE 06-15-2051<br>SEDOL: BM99P28                            | 400,000.000      | 398,420.00          | 236,315.32          |
| <b>Total United States - USD</b>                                                  |                  | <b>3,006,286.07</b> | <b>2,355,902.25</b> |
| <b>Total Corporate Debt Instruments - Preferred</b>                               |                  | <b>3,312,286.07</b> | <b>2,618,764.63</b> |
| <b>Corporate Debt Instruments - Other</b>                                         |                  |                     |                     |
| <b>Australia - USD</b>                                                            |                  |                     |                     |
| PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO<br>CUSIP: 803014AA7            | 400,000.000      | 400,000.00          | 352,279.45          |
| PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO<br>CUSIP: 980236AQ6              | 900,000.000      | 1,000,278.00        | 871,894.11          |
| WOODSIDE FIN LTD 5.1% 09-12-2034<br>CUSIP: 980236AR4                              | 300,000.000      | 299,232.00          | 285,322.14          |
| WOODSIDE FIN LTD 5.7% 09-12-2054<br>CUSIP: 980236AS2                              | 300,000.000      | 298,932.00          | 280,292.87          |
| <b>Total Australia - USD</b>                                                      |                  | <b>1,998,442.00</b> | <b>1,789,788.57</b> |
| <b>Brazil - USD</b>                                                               |                  |                     |                     |
| CSN RES S A GTD NT 144A 4.625% 06-10-2031<br>CUSIP: 12644VAD0                     | 1,000,000.000    | 1,000,000.00        | 776,427.90          |
| PETROBRAS INTL FIN 6.75% DUE 01-27-2041<br>SEDOL: BF2H6B6                         | 1,050,000.000    | 961,845.72          | 996,277.07          |
| PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025<br>CUSIP: 05971AAE1 | 300,000.000      | 303,000.00          | 298,456.29          |
| PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028<br>CUSIP: 76716XAC6                      | 468,600.000      | 468,600.00          | 479,448.56          |
| RIO OIL FIN TR 9.75% 01-06-2027<br>SEDOL: BSRG578                                 | 605,861.060      | 627,362.54          | 626,564.54          |
| <b>Total Brazil - USD</b>                                                         |                  | <b>3,360,808.26</b> | <b>3,177,174.36</b> |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 269 of 347

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

| Security Description / Asset ID                                                                | Shares/Par Value | Historical Cost     | Current Value       |
|------------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                                      |                  |                     |                     |
| <b>Canada - USD</b>                                                                            |                  |                     |                     |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051<br>SEDOL: BP8KQ20                                       | 1,250,000.000    | 1,241,050.00        | 814,048.24          |
| FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030<br>CUSIP: 303901BF8                           | 400,000.000      | 400,000.00          | 390,220.34          |
| ROGERS COMMUNICATIONS INC 3.8% 03-15-2032<br>CUSIP: 775109CH2                                  | 300,000.000      | 299,331.00          | 269,759.10          |
| TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077<br>CUSIP: 89356BAC2                                | 1,750,000.000    | 1,847,562.50        | 1,679,550.78        |
| TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079<br>CUSIP: 89356BAE8                                | 375,000.000      | 407,343.75          | 360,364.54          |
| <b>Total Canada - USD</b>                                                                      |                  | <b>4,195,287.25</b> | <b>3,513,943.00</b> |
| <b>France - USD</b>                                                                            |                  |                     |                     |
| EDF SA SR NT 144A 6.25% 05-23-2033<br>CUSIP: 28504DAC7                                         | 600,000.000      | 599,382.00          | 629,163.50          |
| NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM<br>LOAN 08-15-2028 CUSIP: F6628DAN4 | 188,627.500      | 183,911.82          | 150,854.84          |
| PVTPL BNP PARIBAS 1.323% 01-13-2027<br>CUSIP: 09659W2N3                                        | 600,000.000      | 600,000.00          | 577,557.54          |
| PVTPL BPCE SA 5.936% 05-30-2035<br>CUSIP: 05571AAY1                                            | 600,000.000      | 600,000.00          | 594,765.08          |
| PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048<br>CUSIP: 268317AT1                     | 300,000.000      | 291,156.00          | 261,379.58          |
| PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE<br>12-14-2026 CUSIP: 83368RAZ5       | 200,000.000      | 200,000.00          | 193,021.56          |
| SOCIETE GENERALE FLTGT RT 5.375% DUE 11-18-2030<br>CUSIP: 83370RAA6                            | 300,000.000      | 300,000.00          | 254,877.48          |
| <b>Total France - USD</b>                                                                      |                  | <b>2,774,449.82</b> | <b>2,661,619.58</b> |
| <b>Germany - USD</b>                                                                           |                  |                     |                     |
| BAYER US FIN II 4.875% DUE 06-25-2048<br>SEDOL: BD103H7                                        | 1,650,000.000    | 1,635,438.09        | 1,287,303.20        |
| DEUTSCHE BK AG N Y BRANCH 3.729% DUE<br>01-14-2032/01-14-2021 REG SEDOL: BM9YRS3               | 300,000.000      | 300,000.00          | 261,931.16          |
| DEUTSCHE BK AG N Y FLTGT RT 2.129% DUE 11-24-2026<br>CUSIP: 251526CE7                          | 1,100,000.000    | 1,100,000.00        | 1,072,142.76        |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 270 of 347

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

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                                 |                  |                     |                     |
| <b>Germany - USD</b>                                                                      |                  |                     |                     |
| DEUTSCHE BK AG N Y 3.547% DUE 09-18-2031<br>SEDOL: BM8TGN7                                | 400,000.000      | 400,000.00          | 359,196.96          |
| PVTPL BAYER US FIN LLC 6.5% 11-21-2033<br>CUSIP: 07274EAL7                                | 500,000.000      | 498,695.00          | 508,596.48          |
| PVTPL BAYER US FIN LLC 6.875% 11-21-2053<br>SEDOL: BLFDKP5                                | 225,000.000      | 226,185.75          | 227,204.77          |
| PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030<br>CUSIP: 07274EAK9                          | 500,000.000      | 510,155.00          | 514,487.16          |
| PVTPL FRESENIUS MED CARE US FIN III INC GTD NT2.375%<br>02-16-2031 CUSIP: 35805BAB4       | 300,000.000      | 299,097.00          | 246,457.73          |
| <b>Total Germany - USD</b>                                                                |                  | <b>4,969,570.84</b> | <b>4,477,320.22</b> |
| <b>Hong Kong - USD</b>                                                                    |                  |                     |                     |
| PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE<br>09-16-2040 CUSIP: 00131LAK1    | 500,000.000      | 499,195.00          | 373,136.97          |
| PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO<br>CUSIP: 58547DAD1                 | 300,000.000      | 300,000.00          | 273,872.35          |
| <b>Total Hong Kong - USD</b>                                                              |                  | <b>799,195.00</b>   | <b>647,009.32</b>   |
| <b>Ireland - USD</b>                                                                      |                  |                     |                     |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO<br>SEDOL: BNVW1S0                       | 300,000.000      | 299,496.00          | 287,178.38          |
| AVOLON HLDGS FDG 5.5% DUE 01-15-2026<br>CUSIP: 05401AAK7                                  | 700,000.000      | 699,461.00          | 701,896.98          |
| <b>Total Ireland - USD</b>                                                                |                  | <b>998,957.00</b>   | <b>989,075.36</b>   |
| <b>Italy - USD</b>                                                                        |                  |                     |                     |
| PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE<br>09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5 | 925,000.000      | 1,358,686.25        | 994,300.50          |
| PVTPL FIBERCOP SPA 7.721% 06-04-2038<br>CUSIP: 683879AH3                                  | 994,000.000      | 1,033,638.78        | 1,044,913.13        |
| PVTPL UNICREDIT SPA 5.459% DUE<br>06-30-2035/06-30-2030 BEO CUSIP: 904678AS8              | 750,000.000      | 750,000.00          | 724,450.19          |
| TELECOM ITALIA CAP 7.721% DUE 06-04-2038<br>SEDOL: B39NQJ1                                | 150,000.000      | 155,981.71          | 154,944.00          |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 271 of 347

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

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost     | Current Value       |
|----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                        |                  |                     |                     |
| <b>Italy - USD</b>                                                               |                  |                     |                     |
| UNICREDIT SPA 7.296% DUE 04-02-2034<br>CUSIP: 904678AQ2                          | 800,000.000      | 800,000.00          | 835,628.61          |
| <b>Total Italy - USD</b>                                                         |                  | <b>4,098,306.74</b> | <b>3,754,236.43</b> |
| <b>Japan - USD</b>                                                               |                  |                     |                     |
| PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO<br>CUSIP: 654744AB7               | 2,700,000.000    | 2,700,000.00        | 2,661,005.30        |
| <b>Total Japan - USD</b>                                                         |                  | <b>2,700,000.00</b> | <b>2,661,005.30</b> |
| <b>Macau - USD</b>                                                               |                  |                     |                     |
| PVTPL STUDIO CITY FIN LTD 5.0% DUE 01-15-2029/01-14-2021 BEO<br>CUSIP: 86389QAG7 | 300,000.000      | 300,000.00          | 271,369.91          |
| PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO<br>CUSIP: 98313RAH9    | 300,000.000      | 300,000.00          | 288,924.24          |
| <b>Total Macau - USD</b>                                                         |                  | <b>600,000.00</b>   | <b>560,294.15</b>   |
| <b>Netherlands - USD</b>                                                         |                  |                     |                     |
| ING GROEP N V 4.017% 03-28-2028<br>SEDOL: BPQFWM9                                | 200,000.000      | 200,000.00          | 195,887.46          |
| KONINKLIJKE NT 5 DUE 03-15-2042<br>SEDOL: B6XB078                                | 375,000.000      | 491,392.50          | 337,699.49          |
| KONINKLIJKE 6.875% DUE 03-11-2038<br>SEDOL: B3C8RK1                              | 625,000.000      | 977,300.00          | 673,462.99          |
| PVTPL OCI N V 6.7% 03-16-2033<br>CUSIP: 67116NAA7                                | 200,000.000      | 199,668.00          | 201,669.96          |
| <b>Total Netherlands - USD</b>                                                   |                  | <b>1,868,360.50</b> | <b>1,408,719.90</b> |
| <b>Romania - EUR</b>                                                             |                  |                     |                     |
| NE PROPERTY B.V. 1.875% GTD SNR 09/10/26EUR<br>SEDOL: BK5MWH1                    | 300,000.000      | 356,452.00          | 303,989.61          |
| <b>Total Romania - EUR</b>                                                       |                  | <b>356,452.00</b>   | <b>303,989.61</b>   |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 272 of 347

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

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost     | Current Value       |
|------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                          |                  |                     |                     |
| <b>South Africa - USD</b>                                                          |                  |                     |                     |
| PVTPL PROSUS N V 3.832% DUE<br>02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8          | 2,675,000.000    | 2,624,896.24        | 1,729,321.96        |
| SASOL FING USA LLC 1.375% DUE 09-18-2026BEO<br>SEDOL: BNDK007                      | 200,000.000      | 200,000.00          | 191,414.62          |
| <b>Total South Africa - USD</b>                                                    |                  | <b>2,824,896.24</b> | <b>1,920,736.58</b> |
| <b>Switzerland - EUR</b>                                                           |                  |                     |                     |
| SYNGENTA FINANC.NV MTN 3.375% 16/04/2026<br>SEDOL: BKQN7F6                         | 300,000.000      | 397,870.34          | 311,569.93          |
| <b>Total Switzerland - EUR</b>                                                     |                  | <b>397,870.34</b>   | <b>311,569.93</b>   |
| <b>Switzerland - USD</b>                                                           |                  |                     |                     |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028<br>SEDOL: BL69K85      | 300,000.000      | 299,313.00          | 321,260.12          |
| PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE<br>09-22-2046 SEDOL: BYND5K8 | 1,225,000.000    | 1,489,061.00        | 1,034,380.68        |
| PVTPL UBS GROUP AG VAR RT 05-14-2032<br>CUSIP: 225401AU2                           | 300,000.000      | 300,000.00          | 261,106.50          |
| PVTPL UBS GROUP AG 6.301% 09-22-2034<br>CUSIP: 225401BG2                           | 500,000.000      | 500,000.00          | 523,084.82          |
| <b>Total Switzerland - USD</b>                                                     |                  | <b>2,588,374.00</b> | <b>2,139,832.12</b> |
| <b>United Kingdom - EUR</b>                                                        |                  |                     |                     |
| INEOS QUATTRO FIN2 2.5% GTD 15/01/2026 EUR<br>SEDOL: BNBQ3J7                       | 300,000.000      | 363,150.01          | 310,052.41          |
| ROLLS ROYCE 4.625% GTD SNR 16/02/26 EUR<br>SEDOL: BMTLNW0                          | 300,000.000      | 399,912.01          | 315,558.28          |
| <b>Total United Kingdom - EUR</b>                                                  |                  | <b>763,062.02</b>   | <b>625,610.69</b>   |
| <b>United Kingdom - GBP</b>                                                        |                  |                     |                     |
| BARCLAYS PLC 6.375%-FR PERP GBP1000'REGS<br>SEDOL: BKDZ9C6                         | 600,000.000      | 783,070.63          | 751,923.22          |
| LLOYDS BANKING GP 1.875%-FRN SNR 15/01/26 GBP<br>SEDOL: BKMG3J5                    | 200,000.000      | 258,377.69          | 250,166.48          |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 273 of 347

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

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost      | Current Value       |
|-----------------------------------------------------------------------|------------------|----------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                             |                  |                      |                     |
| <b>United Kingdom - GBP</b>                                           |                  |                      |                     |
| <b>Total United Kingdom - GBP</b>                                     |                  | <b>1,041,448.32</b>  | <b>1,002,089.70</b> |
| <b>United Kingdom - USD</b>                                           |                  |                      |                     |
| B A T CAP CORP NT 5.65% 03-16-2052<br>SEDOL: BNNMNV5                  | 725,000.000      | 699,646.75           | 664,725.90          |
| B A T CAP CORP 4.39% 08-15-2037<br>SEDOL: BLR99P4                     | 1,000,000.000    | 1,000,000.00         | 863,599.59          |
| B A T CAP CORP 4.54% 08-15-2047<br>SEDOL: BLR9BY7                     | 500,000.000      | 523,075.00           | 397,563.35          |
| BARCLAYS PLC 5.69% 03-12-2030<br>SEDOL: BQWQ3J7                       | 600,000.000      | 600,000.00           | 605,836.91          |
| HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049<br>CUSIP: 404280CN7          | 400,000.000      | 400,000.00           | 353,424.96          |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>SEDOL: BFN0JF9                  | 3,100,000.000    | 4,472,649.00         | 3,185,884.26        |
| LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033<br>SEDOL: BP6WW19        | 200,000.000      | 224,946.00           | 223,303.37          |
| LLOYDS BKG GROUP 5.3% DUE 12-01-2045<br>SEDOL: BD84H70                | 250,000.000      | 309,222.50           | 226,397.36          |
| PVTPL BAE SYS PLC 3.0% DUE 09-15-2050<br>CUSIP: 05523RAE7             | 400,000.000      | 394,148.00           | 259,069.95          |
| PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049<br>CUSIP: 111021AN1 | 200,000.000      | 200,000.00           | 155,538.02          |
| SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032<br>SEDOL: BNC5VS8    | 700,000.000      | 700,000.00           | 598,590.41          |
| VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG<br>SEDOL: BJQ2JX8    | 900,000.000      | 884,259.00           | 776,318.87          |
| <b>Total United Kingdom - USD</b>                                     |                  | <b>10,407,946.25</b> | <b>8,310,252.95</b> |
| <b>United States - EUR</b>                                            |                  |                      |                     |
| AMERN TOWER CORP FIXED .5% DUE 01-15-2028<br>SEDOL: BNC14Y3           | 400,000.000      | 476,410.55           | 385,799.15          |
| <b>Total United States - EUR</b>                                      |                  | <b>476,410.55</b>    | <b>385,799.15</b>   |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 274 of 347

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

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| ABBVIE INC 4.05% DUE 11-21-2039 REG<br>SEDOL: BJDRSG2                | 600,000.000      | 597,882.00      | 513,184.96    |
| ALABAMA POWER CO 3.7% 12-01-2047<br>SEDOL: BZ4F287                   | 250,000.000      | 222,150.00      | 186,761.24    |
| ALTRIA GROUP INC 4.0% DUE 02-04-2061<br>SEDOL: BKPSYC8               | 900,000.000      | 892,710.00      | 629,102.46    |
| AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031<br>SEDOL: BN6J2V6       | 400,000.000      | 400,000.00      | 311,498.02    |
| AMGEN INC 5.25% 03-02-2030<br>SEDOL: BMTY697                         | 700,000.000      | 698,383.00      | 706,663.22    |
| ANTHEM INC 4.55% 05-15-2052<br>SEDOL: BP4C341                        | 240,000.000      | 238,708.80      | 193,964.38    |
| APPLE INC 4.65% DUE 02-23-2046<br>CUSIP: 037833BX7                   | 100,000.000      | 106,852.00      | 91,653.70     |
| ARIZONA PUB SVC CO 2.65% DUE 09-15-2050<br>SEDOL: BN767X3            | 400,000.000      | 398,436.00      | 232,003.95    |
| ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031<br>SEDOL: BN0THH3 | 100,000.000      | 99,717.00       | 88,307.18     |
| AT&T INC 3.8% 12-01-2057<br>CUSIP: 00206RMN9                         | 2,207,000.000    | 1,829,450.92    | 1,525,789.83  |
| AT&T INC 3.85% DUE 06-01-2060<br>SEDOL: BMHWTR2                      | 1,800,000.000    | 1,792,332.00    | 1,247,726.18  |
| BANK AMER CORP 3.559% 04-23-2027<br>SEDOL: BK1LZT5                   | 200,000.000      | 188,898.00      | 196,808.44    |
| BANK AMER CORP 4.083% 03-20-2051<br>CUSIP: 06051GJA8                 | 1,875,000.000    | 2,034,743.51    | 1,470,462.11  |
| BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053<br>SEDOL: BNC3DJ7 | 1,000,000.000    | 778,480.00      | 831,028.44    |
| BERRY GLOBAL INC 1.57% DUE 01-15-2026<br>SEDOL: BMHSQ68              | 900,000.000      | 899,694.00      | 868,528.05    |
| BOEING CO FIXED 2.196% DUE 02-04-2026<br>SEDOL: BKPSXR6              | 1,200,000.000    | 1,200,000.00    | 1,163,695.66  |
| BOEING CO FIXED 5.15% DUE 05-01-2030<br>SEDOL: BM8XFR6               | 300,000.000      | 295,131.00      | 295,679.96    |
| BOEING CO SR NT 6.528% 05-01-2034<br>CUSIP: 097023DS1                | 2,100,000.000    | 2,100,000.00    | 2,200,651.13  |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 275 of 347

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

| Security Description / Asset ID                                                | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                      |                  |                 |               |
| <b>United States - USD</b>                                                     |                  |                 |               |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG<br>SEDOL: BKH0LR6        | 1,900,000.000    | 2,670,887.00    | 1,742,580.90  |
| CBRE SVCS INC SR NT 2.5% 04-01-2031<br>SEDOL: BLF7SZ3                          | 300,000.000      | 295,353.00      | 255,493.37    |
| CENTENE CORP DEL SR NT 2.45% 07-15-2028<br>SEDOL: BP2Q6N5                      | 700,000.000      | 700,000.00      | 631,033.19    |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5%<br>04-01-2063 SEDOL: BPCTJF7 | 625,000.000      | 620,343.75      | 498,168.16    |
| CHARTER FIXED 3.85% DUE 04-01-2061<br>CUSIP: 161175BY9                         | 1,500,000.000    | 1,498,230.00    | 905,372.34    |
| CHARTER FIXED 5.75% DUE 04-01-2048<br>CUSIP: 161175BN3                         | 3,525,000.000    | 4,527,429.59    | 3,016,089.19  |
| CHUBB CORP 6% DUE 05-11-2037<br>SEDOL: B1XD1V0                                 | 900,000.000      | 1,331,019.00    | 954,997.25    |
| CITIGROUP INC 6.174% DUE 05-25-2034<br>SEDOL: BMJ0DB6                          | 1,025,000.000    | 1,037,648.07    | 1,045,046.45  |
| COMCAST CORP NEW 2.887% 11-01-2051 BEO<br>SEDOL: BQ7XHB3                       | 625,000.000      | 397,887.50      | 376,626.66    |
| COMCAST CORP NEW 2.937% 11-01-2056<br>CUSIP: 20030NDU2                         | 1,565,000.000    | 1,112,941.90    | 914,187.96    |
| COMWLTH EDISON CO FIXED 3% DUE 03-01-2050<br>SEDOL: BKMGBX5                    | 1,325,000.000    | 1,323,171.50    | 855,762.35    |
| COMWLTH EDISON CO 2.75% DUE 09-01-2051<br>SEDOL: BKP4ZT0                       | 900,000.000      | 899,811.00      | 530,394.34    |
| CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051<br>SEDOL: BMGFFV8                 | 400,000.000      | 399,144.00      | 261,165.03    |
| CSX CORP 3.8% DUE 11-01-2046<br>SEDOL: BYMPHS7                                 | 1,650,000.000    | 1,501,483.50    | 1,270,617.48  |
| CSX CORP 4.75% DUE 11-15-2048<br>CUSIP: 126408HN6                              | 550,000.000      | 678,645.00      | 484,834.23    |
| CVS HEALTH CORP 5.05% DUE 03-25-2048<br>SEDOL: BF4JKH4                         | 575,000.000      | 677,267.92      | 474,210.54    |
| CVS HEALTH CORP 5.875% 06-01-2053<br>SEDOL: BQ0MLB5                            | 600,000.000      | 596,898.00      | 550,452.86    |
| DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041<br>SEDOL: BRBVT70           | 300,000.000      | 299,004.00      | 220,900.24    |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 276 of 347

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

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| DISNEY WALT CO 3.6% DUE 01-13-2051 REG<br>SEDOL: BMDHPZ1                    | 625,000.000      | 461,268.75      | 460,413.71    |
| DOMINION ENERGY 4.6% DUE 03-15-2049<br>SEDOL: BJ5JG73                       | 1,000,000.000    | 1,344,100.00    | 824,893.86    |
| EBAY INC 3.65% DUE 05-10-2051 BEO<br>SEDOL: BMGH020                         | 300,000.000      | 299,868.00      | 258,626.42    |
| EQUINIX INC 3.0% DUE<br>07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4          | 400,000.000      | 393,056.00      | 252,465.17    |
| ERP OPER LTD 4.5% DUE 06-01-2045<br>SEDOL: BXQ9SK7                          | 645,000.000      | 830,714.85      | 546,495.10    |
| ERP OPER LTD 4.5% DUE 07-01-2044<br>SEDOL: BNH7PZ4                          | 334,000.000      | 432,135.88      | 288,603.82    |
| EVERSOURCE ENERGY 2.9% 03-01-2027<br>SEDOL: BNQSG88                         | 200,000.000      | 199,804.00      | 192,004.29    |
| EXELON CORP 4.1% DUE 03-15-2052<br>SEDOL: BKQN9J4                           | 800,000.000      | 799,440.00      | 609,101.34    |
| EXELON CORP 4.45% DUE 04-15-2046<br>SEDOL: BD073T1                          | 300,000.000      | 299,836.36      | 249,972.71    |
| EXELON CORP 4.7% DUE 04-15-2050<br>CUSIP: 30161NAY7                         | 1,150,000.000    | 1,295,751.00    | 971,314.55    |
| FEDEX CORP 4.95% 10-17-2048<br>SEDOL: BGK3JZ8                               | 575,000.000      | 570,157.58      | 502,553.29    |
| FLEX INTERMEDIATE HOLDCO SR SECD NT 144A3.363% 06-30-2031<br>SEDOL: BLF97B8 | 900,000.000      | 899,973.00      | 768,718.82    |
| FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054<br>SEDOL: BQKMPC4             | 425,000.000      | 424,069.25      | 424,926.01    |
| FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034<br>SEDOL: BPBJXV2                | 300,000.000      | 299,691.00      | 293,405.71    |
| FORD MTR CR CO LLC 4.687% 06-09-2025<br>SEDOL: BFZHS95                      | 700,000.000      | 700,000.00      | 698,336.41    |
| GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052<br>SEDOL: BQLPVD5        | 625,000.000      | 625,000.00      | 672,555.56    |
| GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO<br>SEDOL: BMW7ZC9                  | 575,000.000      | 570,802.50      | 534,523.72    |
| GOLDMAN SACHS GROUP INC 5.727% 04-25-2030<br>SEDOL: BSCB4X7                 | 500,000.000      | 500,000.00      | 510,250.66    |

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

**5500 Supplemental Schedules****31 DEC 24**Account number **DOWPB**  
Account Name **US LONG GOV/CRED FIXED INCOME**

Page 277 of 347

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

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| GOLDMAN SACHS 3.75% DUE 02-25-2026<br>SEDOL: BYYLHX8               | 500,000.000      | 475,670.00      | 494,488.84    |
| HCA INC SR SECD NT 3.625% 03-15-2032<br>SEDOL: BPLJQ13             | 200,000.000      | 198,026.00      | 176,283.73    |
| HCA INC 5.25% DUE 06-15-2049<br>SEDOL: BJJD6M6                     | 225,000.000      | 291,573.00      | 195,110.09    |
| HCA INC 7.5% DUE 11-06-2033<br>SEDOL: B039TZ1                      | 350,000.000      | 374,500.00      | 388,250.17    |
| HOST HOTELS & RESORTS L P 4.0% 06-15-2025<br>SEDOL: BXC5W18        | 400,000.000      | 422,000.00      | 398,275.94    |
| JOHNSON & JOHNSON 2.25% 09-01-2050<br>SEDOL: BMGYMY7               | 900,000.000      | 892,017.00      | 515,840.46    |
| JOHNSON CTLS INTL 4.5% DUE 02-15-2047<br>SEDOL: BYP53M0            | 775,000.000      | 623,618.77      | 645,508.12    |
| JOHNSON CTLS INTL 5.125% DUE 09-14-2045<br>SEDOL: BDH2HN1          | 154,000.000      | 201,334.98      | 137,675.04    |
| JPMORGAN CHASE & CO 3.109% DUE 04-22-2051<br>SEDOL: BMF0547        | 1,575,000.000    | 1,572,504.13    | 1,044,890.14  |
| JPMORGAN CHASE & CO. 5.35% 06-01-2034<br>SEDOL: BRBH8L5            | 1,575,000.000    | 1,612,690.50    | 1,575,693.13  |
| KINDER MORGAN INC 5.55% DUE 06-01-2045<br>SEDOL: BSXNP73           | 1,650,000.000    | 2,080,188.00    | 1,541,685.75  |
| KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039<br>SEDOL: BKSYG16 | 500,000.000      | 494,080.00      | 447,454.68    |
| LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053<br>SEDOL: BN7T9S1      | 600,000.000      | 595,872.00      | 480,278.39    |
| LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG<br>SEDOL: BMG2XG0      | 2,200,000.000    | 2,186,206.00    | 1,641,828.14  |
| MARSH & MCLENNAN COS INC 5.4% 03-15-2055<br>SEDOL: BT03MT4         | 300,000.000      | 298,557.00      | 287,920.12    |
| MARVELL TECH INC FIXED 2.45% DUE 04-15-2028<br>SEDOL: BLB5691      | 400,000.000      | 399,924.00      | 368,945.76    |
| MIDAMERICAN ENERGY CO 5.3% 02-01-2055<br>SEDOL: BNRPM13            | 925,000.000      | 921,078.00      | 875,206.55    |
| MIDAMERICAN ENERGY 5.15% DUE 11-15-2043<br>SEDOL: BMJ6RW3          | 325,000.000      | 371,817.55      | 308,722.27    |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 278 of 347

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

| Security Description / Asset ID                                 | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                       |                  |                 |               |
| <b>United States - USD</b>                                      |                  |                 |               |
| MORGAN STANLEY 4.21% 04-20-2028<br>CUSIP: 61747YER2             | 200,000.000      | 200,000.00      | 197,104.22    |
| MORGAN STANLEY 4.654% 10-18-2030<br>CUSIP: 61747YFU4            | 600,000.000      | 600,000.00      | 587,117.84    |
| MORGAN STANLEY 5.173% 01-16-2030<br>CUSIP: 61747YFK6            | 600,000.000      | 600,000.00      | 600,987.35    |
| MORGAN STANLEY 5.424% 07-21-2034<br>CUSIP: 61747YFG5            | 100,000.000      | 100,000.00      | 99,326.90     |
| MORGAN STANLEY 5.652% 04-13-2028<br>SEDOL: BLDCFF9              | 600,000.000      | 600,000.00      | 610,191.98    |
| NASDAQ INC 2.5% DUE 12-21-2040<br>CUSIP: 63111XAE1              | 600,000.000      | 600,000.00      | 403,255.04    |
| NATIONAL FL GAS CO 2.95% DUE 03-01-2031<br>SEDOL: BM8MRT9       | 200,000.000      | 200,340.00      | 172,220.83    |
| NATL HLTH INVS INC 3% DUE 02-01-2031<br>SEDOL: BN4NBF7          | 300,000.000      | 297,588.00      | 257,822.60    |
| NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054<br>SEDOL: BQWPXV6 | 600,000.000      | 596,190.00      | 575,521.71    |
| NORDSTROM INC 5% DUE 01-15-2044<br>SEDOL: BNFX1H8               | 1,350,000.000    | 1,154,656.91    | 1,009,276.17  |
| NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047<br>SEDOL: BGD LQK3   | 2,176,000.000    | 2,105,334.89    | 1,674,730.35  |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047<br>SEDOL: BF15KD1         | 500,000.000      | 499,220.00      | 392,820.41    |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036<br>SEDOL: BK8VN61   | 350,000.000      | 421,373.69      | 358,901.21    |
| OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046<br>SEDOL: BKVKRK7    | 775,000.000      | 922,707.50      | 782,960.03    |
| OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033<br>SEDOL: BLH3FS1   | 300,000.000      | 297,912.00      | 250,965.76    |
| ONEOK INC 6.625% DUE 09-01-2053<br>SEDOL: BMZ6BW5               | 600,000.000      | 597,042.00      | 631,571.96    |
| ORACLE CORP FIXED 3.85% DUE 04-01-2060<br>SEDOL: BM5M639        | 550,000.000      | 547,882.50      | 378,561.28    |
| ORACLE CORP 3.95% DUE 03-25-2051<br>SEDOL: BMYLXC5              | 2,675,000.000    | 2,624,010.24    | 1,983,010.69  |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 279 of 347

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

| Security Description / Asset ID                                                                | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                                      |                  |                 |               |
| <b>United States - USD</b>                                                                     |                  |                 |               |
| PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028<br>SEDOL: BN0WWD3                               | 1,000,000.000    | 995,090.00      | 936,829.62    |
| PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG<br>SEDOL: BN93077                               | 400,000.000      | 399,152.00      | 354,761.11    |
| PACIFICORP 5.1% 02-15-2029<br>SEDOL: BRXGPN1                                                   | 600,000.000      | 599,814.00      | 604,224.80    |
| PFIZER INVESTMENT ENTER 5.3% 05-19-2053<br>SEDOL: BQ66T84                                      | 1,450,000.000    | 1,447,839.50    | 1,359,808.58  |
| PG&E WILDFIRE 5.081% DUE 06-01-2043<br>SEDOL: BMG3WQ6                                          | 300,000.000      | 299,985.15      | 292,784.67    |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043<br>SEDOL: BGM0MQ9                                  | 675,000.000      | 690,565.50      | 605,097.14    |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043<br>SEDOL: B83KB65                                     | 850,000.000      | 805,629.50      | 691,305.62    |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044<br>SEDOL: BSMTK33                                      | 275,000.000      | 265,352.77      | 225,348.92    |
| PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE<br>05-15-2028 SEDOL: BFMH WX0               | 400,000.000      | 438,232.00      | 388,227.84    |
| PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75%<br>04-20-2029 SEDOL: BM8H783                 | 100,000.000      | 100,000.00      | 99,168.72     |
| PVTPL AMERICAN ASSETS TR L P 3.375% DUE<br>02-01-2031/01-26-2021 REG SEDOL: BM9QFV8            | 400,000.000      | 395,740.00      | 348,018.06    |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE<br>09-01-2044 SEDOL: BQH0Y35                  | 100,000.000      | 122,987.00      | 91,700.64     |
| PVTPL BARINGS CLO LTD SE 18-1A CL A1 FLTG 04-15-2031<br>CUSIP: 06760GAA9                       | 554,369.480      | 536,075.28      | 555,204.14    |
| PVTPL BROADCOM INC SR NT 3.5%<br>02-15-2041/01-19-2021 SEDOL: BMCGSZ0                          | 1,800,000.000    | 1,793,772.00    | 1,406,268.23  |
| PVTPL CAPITAL FOUR US CLO II LTD SR 22-1A CL AR FLTG RT<br>01-20-2037 CUSIP: 14016CAN6         | 1,000,000.000    | 1,000,000.00    | 1,009,803.30  |
| PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1<br>VAR RT 08-25-2059 CUSIP: 59981TAC9 | 81,152.150       | 81,663.02       | 78,028.58     |
| PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN<br>07-25-2059 BEO CUSIP: 64830NAA9      | 448,006.910      | 450,642.97      | 427,003.36    |
| PVTPL CMO NEW RESIDENTIAL MTG LN TR 20-RPL1 CL A-1 VAR<br>RT DUE 11-25-2059 CUSIP: 64828XAA1   | 628,946.360      | 639,056.29      | 598,044.21    |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 280 of 347

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

| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                                  |                  |                 |               |
| <b>United States - USD</b>                                                                 |                  |                 |               |
| PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE<br>07-25-2059 BEO SEDOL: BKDRF13 | 160,804.690      | 162,363.68      | 152,969.08    |
| PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15<br>SEDOL: BMBP1H1                   | 325,000.000      | 327,063.75      | 213,991.81    |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE<br>03-01-2039 BEO SEDOL: B527QK5        | 750,000.000      | 1,289,678.70    | 878,905.05    |
| PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE<br>04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4  | 575,000.000      | 717,388.85      | 477,950.71    |
| PVTPL HILTON GRAND VACATIONS BORROWER ESCROW L SR NT 5.0%<br>06-01-2029 SEDOL: BMXKCL5     | 300,000.000      | 300,000.00      | 282,686.78    |
| PVTPL HOWARD HUGHES CORP SR NT 144A 4.125% 02-01-2029<br>SEDOL: BMDJ427                    | 600,000.000      | 600,000.00      | 554,427.32    |
| PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028<br>SEDOL: BK9R5V7                                   | 500,000.000      | 499,450.00      | 447,853.91    |
| PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE<br>03-01-2032 BEO SEDOL: BKP8XD2           | 200,000.000      | 199,452.00      | 169,942.63    |
| PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050<br>SEDOL: BL4SDQ3                         | 200,000.000      | 198,948.00      | 140,476.71    |
| PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050<br>SEDOL: BL9ZCX9                    | 200,000.000      | 198,200.00      | 138,163.06    |
| PVTPL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025%<br>06-15-2039 CUSIP: 50203JAA6          | 437,278.420      | 419,240.69      | 435,720.40    |
| PVTPL ORGANON FIN 1 LLC 4.125% DUE 04-30-2028 BEO<br>SEDOL: BMV1LQ8                        | 700,000.000      | 700,000.00      | 657,594.07    |
| PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE<br>10-20-2025 SEDOL: BMT6SM0          | 99,479.000       | 99,479.00       | 98,854.85     |
| PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048<br>CUSIP: 89177XAA5               | 58,867.740       | 58,938.95       | 60,153.61     |
| PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO<br>SEDOL: BMG8799                      | 400,000.000      | 412,500.00      | 393,303.54    |
| PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO<br>SEDOL: BMG20H0                               | 300,000.000      | 296,733.00      | 193,455.33    |
| ROCKIES EXPRESS 3.6% DUE 05-15-2025<br>SEDOL: BH3T5N0                                      | 200,000.000      | 199,760.00      | 197,959.41    |
| SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031<br>SEDOL: BNBW867                       | 400,000.000      | 399,088.00      | 343,828.24    |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 281 of 347

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

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                    |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051<br>SEDOL: BN7QLH5              | 200,000.000      | 198,614.00      | 125,723.15    |
| SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051<br>SEDOL: BMFS897   | 500,000.000      | 500,000.00      | 478,809.20    |
| SOUTHERN CO 4.4% DUE 07-01-2046<br>SEDOL: BYT1540                            | 1,175,000.000    | 1,174,442.71    | 972,534.32    |
| SUNOCO LOGISTICS 5.3% DUE 04-01-2044<br>SEDOL: BL9FKB3                       | 550,000.000      | 639,061.50      | 492,394.70    |
| T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062<br>SEDOL: BN72M47                 | 725,000.000      | 720,084.50      | 700,930.25    |
| T-MOBILE USA INC 2.4% 03-15-2029<br>SEDOL: BMWDS51                           | 300,000.000      | 299,802.00      | 270,195.54    |
| T-MOBILE USA INC 3.375% 04-15-2029<br>CUSIP: 87264ABV6                       | 100,000.000      | 101,000.00      | 93,335.93     |
| T-MOBILE USA INC 3.4% 10-15-2052<br>CUSIP: 87264ACT0                         | 350,000.000      | 349,643.00      | 233,989.62    |
| T-MOBILE USA INC 3.6% 11-15-2060<br>CUSIP: 87264ABY0                         | 700,000.000      | 706,573.00      | 463,596.50    |
| TARGA RES CORP 4.2% 02-01-2033<br>SEDOL: BMYXYW8                             | 200,000.000      | 199,630.00      | 181,723.67    |
| TEACHERS INS & 4.27% DUE 05-15-2047<br>SEDOL: BF19248                        | 500,000.000      | 498,400.00      | 400,676.05    |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050<br>SEDOL: BN49122 | 725,000.000      | 720,824.00      | 536,743.64    |
| TRAVELERS COS INC 4.05% DUE 03-07-2048<br>CUSIP: 89417EAN9                   | 1,075,000.000    | 1,054,581.05    | 861,484.37    |
| UNION PAC CORP 3.839% DUE 03-20-2060 BEO<br>SEDOL: BLF0CQ1                   | 2,275,000.000    | 1,876,273.40    | 1,626,645.27  |
| UNITEDHEALTH GROUP INC 4.95% 05-15-2062<br>SEDOL: BNKBV11                    | 475,000.000      | 470,345.00      | 410,024.39    |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043<br>SEDOL: B97GZH5                    | 950,000.000      | 1,201,598.00    | 801,792.95    |
| UNITEDHEALTH GROUP 6.05% DUE 02-15-2063<br>SEDOL: BLBRZS9                    | 590,000.000      | 583,038.00      | 603,257.32    |
| VA ELEC & PWR CO 4.6% DUE 12-01-2048<br>SEDOL: BGL9BH1                       | 925,000.000      | 919,773.75      | 781,327.15    |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 282 of 347

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

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost       | Current Value         |
|-------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <b>Corporate Debt Instruments - Other</b>                               |                  |                       |                       |
| <b>United States - USD</b>                                              |                  |                       |                       |
| VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD<br>SEDOL: BMXT869      | 1,779,000.000    | 1,656,770.48          | 1,057,274.02          |
| VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO<br>SEDOL: BKY5H21        | 1,100,000.000    | 1,099,362.00          | 832,832.90            |
| VIRGINIA ELEC & PWR CO 4.625% 05-15-2052<br>SEDOL: BP5H5X8              | 800,000.000      | 788,477.80            | 674,267.12            |
| VIRGINIA ELEC & PWR CO 5.45% 04-01-2053<br>SEDOL: BN7K3X7               | 650,000.000      | 645,625.50            | 619,527.34            |
| WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042<br>CUSIP: 55903VBD4          | 600,000.000      | 600,000.00            | 483,288.34            |
| WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026<br>SEDOL: BMYML35 | 500,000.000      | 471,385.00            | 495,482.61            |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044<br>SEDOL: BS9FPF1  | 1,775,000.000    | 2,237,884.50          | 1,491,735.01          |
| WELLS FARGO & CO 4.9% DUE 11-17-2045<br>SEDOL: BYQ29R7                  | 575,000.000      | 577,869.25            | 498,924.68            |
| WELLS FARGO & COMPANY 5.198% 01-23-2030<br>CUSIP: 95000U3J0             | 600,000.000      | 600,000.00            | 601,332.90            |
| WELLS FARGO CO 3.9% 12-31-2049<br>CUSIP: 949746TD3                      | 100,000.000      | 100,000.00            | 97,120.42             |
| ZOETIS INC 4.7 02-01-2043<br>SEDOL: BG0R585                             | 1,500,000.000    | 1,818,510.00          | 1,334,680.10          |
| <b>Total United States - USD</b>                                        |                  | <b>114,211,765.83</b> | <b>93,422,519.76</b>  |
| <b>Total Corporate Debt Instruments - Other</b>                         |                  | <b>161,431,602.96</b> | <b>134,062,586.68</b> |

**Value of Interest in Common/Collective Trusts**

|                                                            |               |                     |                     |
|------------------------------------------------------------|---------------|---------------------|---------------------|
| <b>United States - USD</b>                                 |               |                     |                     |
| NT COLLECTIVE SHORT TERM INVT FD<br>CUSIP: 66586U452       | 1,884,284.530 | 1,884,284.53        | 1,884,284.53        |
| <b>Total United States - USD</b>                           |               | <b>1,884,284.53</b> | <b>1,884,284.53</b> |
| <b>Total Value of Interest in Common/Collective Trusts</b> |               | <b>1,884,284.53</b> | <b>1,884,284.53</b> |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 283 of 347

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

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost       | Current Value         |
|-----------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Value of Interest in Registered Investment Companies</i>                       |                  |                       |                       |
| <b>United States - USD</b>                                                        |                  |                       |                       |
| MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT<br>CUSIP: 72200Q109                  | 1,257,760.820    | 14,853,729.61         | 14,590,025.51         |
| MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM<br>PORTFOLIO INSTL CL CUSIP: 722005402 | 0.010            | 0.10                  | 0.09                  |
| MFO PIMCO LONG DURATION CREDIT BOND PORT<br>CUSIP: 72201P878                      | 10,816,331.390   | 129,915,318.59        | 99,618,412.10         |
| <b>Total United States - USD</b>                                                  |                  | <b>144,769,048.30</b> | <b>114,208,437.70</b> |
| <b>Total Value of Interest in Registered Investment Com</b>                       |                  | <b>144,769,048.30</b> | <b>114,208,437.70</b> |
| <i>Other</i>                                                                      |                  |                       |                       |
| <b>Argentina - USD</b>                                                            |                  |                       |                       |
| ARGENTINA REP BD 1.0% 07-09-2029<br>CUSIP: 040114HX1                              | 3,920.000        | 4,640.73              | 3,183.04              |
| ARGENTINA REP STEP UP DUE 07-09-2035<br>CUSIP: 040114HT0                          | 114,993.000      | 41,238.75             | 76,258.26             |
| <b>Total Argentina - USD</b>                                                      |                  | <b>45,879.48</b>      | <b>79,441.30</b>      |
| <b>Australia - AUD</b>                                                            |                  |                       |                       |
| AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000<br>SEDOL: BMGX738                    | 800,000.000      | 569,583.31            | 402,259.30            |
| LCH_IRS GOLDUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7<br>SEDOL: 9M95YYU     | 1,300,000.000    | 5,945.32              | 11,370.99             |
| LCH_IRS GOLDUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7<br>SEDOL: 9M95YYL     | -1,300,000.000   | 0.00                  | -0.01                 |
| LCH_IRS GOLDUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9<br>SEDOL: 9MX3QKL       | -1,000,000.000   | -1,084.56             | -17,181.85            |
| LCH_IRS GOLDUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9<br>SEDOL: 9MX3QKU       | 1,000,000.000    | 0.00                  | 0.01                  |
| LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6<br>SEDOL: 9M3VXNU     | 700,000.000      | 0.00                  | 6,637.08              |
| LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6<br>SEDOL: 9M3VXNL     | -700,000.000     | 0.00                  | -0.01                 |
| LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1<br>SEDOL: 9M37YYU     | 100,000.000      | 0.00                  | 1,023.72              |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 284 of 347

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

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                      |                  |                     |                     |
| <b>Australia - AUD</b>                                                            |                  |                     |                     |
| LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1<br>SEDOL: 9M37YYL     | -100,000.000     | 0.00                | 0.00                |
| <b>Total Australia - AUD</b>                                                      |                  | <b>574,444.07</b>   | <b>404,109.23</b>   |
| <b>Brazil - BRL</b>                                                               |                  |                     |                     |
| CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496%<br>SWU027521 SEDOL: 9M8CSHL | -13,647,834.900  | 0.00                | -169,477.62         |
| CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496%<br>SWU027521 SEDOL: 9M8CSHU | 13,647,834.900   | 0.00                | 0.02                |
| <b>Total Brazil - BRL</b>                                                         |                  | <b>0.00</b>         | <b>-169,477.60</b>  |
| <b>Brazil - USD</b>                                                               |                  |                     |                     |
| CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL<br>SWPC0KRC8 SEDOL: 9L7AKKL   | -100,000.000     | -6,192.48           | -693.60             |
| FED REPUBLIC OF 7.125% 05-13-2054<br>CUSIP: 105756CJ7                             | 600,000.000      | 598,242.00          | 554,440.87          |
| <b>Total Brazil - USD</b>                                                         |                  | <b>592,049.52</b>   | <b>553,747.27</b>   |
| <b>Colombia - USD</b>                                                             |                  |                     |                     |
| COLOMBIA REP 5% DUE 06-15-2045 REG<br>CUSIP: 195325CU7                            | 1,925,000.000    | 2,292,250.00        | 1,297,450.00        |
| REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049<br>CUSIP: 195325DQ5                      | 300,000.000      | 270,000.00          | 201,150.00          |
| <b>Total Colombia - USD</b>                                                       |                  | <b>2,562,250.00</b> | <b>1,498,600.00</b> |
| <b>European Union - EUR</b>                                                       |                  |                     |                     |
| CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4<br>06/01/2025 SEDOL: 9MYLH6U  | -200,000.000     | -485.32             | 0.00                |
| LCH_IRS GOLDUS33 03/01/2029 EUR P 2.76% / R 6MEURIB<br>SWU020HB3 SEDOL: 9M5660U   | 100,000.000      | 0.00                | 0.00                |
| LCH_IRS GOLDUS33 03/01/2029 EUR P 2.76% / R 6MEURIB<br>SWU020HB3 SEDOL: 9M5660L   | -100,000.000     | 0.00                | -2,102.19           |
| LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41%<br>SWU02CEU8 SEDOL: 9MY3JWL   | -200,000.000     | 0.00                | 0.00                |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 285 of 347

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

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value     |
|-----------------------------------------------------------------------------------|------------------|-----------------|-------------------|
| <i>Other</i>                                                                      |                  |                 |                   |
| <b>European Union - EUR</b>                                                       |                  |                 |                   |
| LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41%<br>SWU02CEU8 SEDOL: 9MY3JWU   | 200,000.000      | 0.00            | 789.38            |
| LCH_IRS GOLDUS33 17/03/2033 EUR P 6MEURIB / R -0.175%<br>SWU01Q9P5 SEDOL: 9LZ2NVU | 3,690,000.000    | 0.00            | 0.04              |
| LCH_IRS GOLDUS33 17/03/2033 EUR P 6MEURIB / R -0.175%<br>SWU01Q9P5 SEDOL: 9LZ2NVL | -3,690,000.000   | 0.00            | -714,900.56       |
| LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8<br>SEDOL: 9LZ2NUU       | 1,760,000.000    | 0.00            | 825,187.64        |
| LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8<br>SEDOL: 9LZ2NUL       | -1,760,000.000   | 0.00            | -0.02             |
| LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5%<br>SWU028YB7 SEDOL: 9M9SLLL    | -800,000.000     | 0.00            | -0.01             |
| LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5%<br>SWU028YB7 SEDOL: 9M9SLLU    | 800,000.000      | 7,526.44        | 10,831.66         |
| LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB<br>SWU02A2D3 SEDOL: 9M9SLVU   | 400,000.000      | 462.38          | 0.00              |
| LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB<br>SWU02A2D3 SEDOL: 9M9SLVL   | -400,000.000     | -2,155.17       | -9,189.36         |
| LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB<br>SWU02AY55 SEDOL: 9MXBX6U    | 300,000.000      | 0.00            | 0.00              |
| LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB<br>SWU02AY55 SEDOL: 9MXBX6L    | -300,000.000     | 0.00            | -586.20           |
| LCH_IRS GOLDUS33 31/12/2034 EUR P 6MEURIB / R 2.38%<br>SWU02E1O2 SEDOL: 9MZ1LHL   | -100,000.000     | 0.00            | 0.00              |
| LCH_IRS GOLDUS33 31/12/2034 EUR P 6MEURIB / R 2.38%<br>SWU02E1O2 SEDOL: 9MZ1LHU   | 100,000.000      | 0.00            | 176.76            |
| PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5<br>06/01/2025 SEDOL: 9MYLH5U   | -200,000.000     | -485.32         | -2,627.62         |
| <b>Total European Union - EUR</b>                                                 |                  | <b>4,863.01</b> | <b>107,579.52</b> |
| <b>Germany - EUR</b>                                                              |                  |                 |                   |
| FUT C 10JAN25 EURX EUR-BU 1 3850<br>CUSIP: 999599GH0                              | 1.000            | 481.60          | 10.36             |
| FUT C 10JAN25 EURX EUR-BU 1 3850<br>CUSIP: 999599GH0                              | -1.000           | -481.60         | -10.36            |
| FUT C 24JAN25 EURX EUR-BO 1 1925<br>CUSIP: 999599GH0                              | 2.000            | 325.47          | 134.62            |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 286 of 347

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

| Security Description / Asset ID                      | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                         |                  |                 |               |
| <b>Germany - EUR</b>                                 |                  |                 |               |
| FUT C 24JAN25 EURX EUR-BO 1 1925<br>CUSIP: 999599GH0 | -2.000           | -325.47         | -134.62       |
| FUT C 24JAN25 EURX EUR-BU 1 3650<br>CUSIP: 999599GH0 | 1.000            | 377.60          | 93.20         |
| FUT C 24JAN25 EURX EUR-BU 1 3650<br>CUSIP: 999599GH0 | -1.000           | -377.60         | -93.20        |
| FUT C 24JAN25 EURX EUR-BU 1 3800<br>CUSIP: 999599GH0 | -1.000           | -472.70         | -31.07        |
| FUT C 24JAN25 EURX EUR-BU 1 3800<br>CUSIP: 999599GH0 | 1.000            | 472.70          | 31.07         |
| FUT P 10JAN25 EURX EUR-BU 1 3550<br>CUSIP: 999599GH0 | 1.000            | 492.07          | 2,184.91      |
| FUT P 10JAN25 EURX EUR-BU 1 3550<br>CUSIP: 999599GH0 | -1.000           | -492.07         | -2,184.91     |
| FUT P 24JAN25 EURX EUR-BO 1 1750<br>CUSIP: 999599GH0 | 2.000            | 346.47          | 569.53        |
| FUT P 24JAN25 EURX EUR-BO 1 1750<br>CUSIP: 999599GH0 | -2.000           | -346.47         | -569.53       |
| FUT P 24JAN25 EURX EUR-BU 1 3350<br>CUSIP: 999599GH0 | 1.000            | 498.23          | 869.82        |
| FUT P 24JAN25 EURX EUR-BU 1 3350<br>CUSIP: 999599GH0 | -1.000           | -498.23         | -869.82       |
| FUT P 24JAN25 EURX EUR-BU 1 3450<br>CUSIP: 999599GH0 | 1.000            | 451.69          | 1,501.48      |
| FUT P 24JAN25 EURX EUR-BU 1 3450<br>CUSIP: 999599GH0 | -1.000           | -451.69         | -1,501.48     |
| FUT 06 MAR 25 EURX EUR-BOBL<br>CUSIP: 999599GH0      | 2.000            | 250,508.44      | 244,088.08    |
| FUT 06 MAR 25 EURX EUR-BOBL<br>CUSIP: 999599GH0      | -2.000           | -250,508.44     | -244,088.08   |
| FUT 06 MAR 25 EURX EUR-BUND<br>CUSIP: 999599GH0      | 1.000            | 143,221.56      | 138,177.13    |
| FUT 06 MAR 25 EURX EUR-BUND<br>CUSIP: 999599GH0      | -1.000           | -143,221.56     | -138,177.13   |
| <b>Total Germany - EUR</b>                           |                  | <b>0.00</b>     | <b>0.00</b>   |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 287 of 347

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

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                      |                  |                     |                     |
| USD - United States dollar                                                        | 0.000            | 0.00                | 0.00                |
| <b>Total - all currencies</b>                                                     |                  | <b>0.00</b>         | <b>0.00</b>         |
| <b>Israel - USD</b>                                                               |                  |                     |                     |
| STATE OF ISRAEL 6.043% 03-12-2054<br>CUSIP: 46514BRM1                             | 600,000.000      | 575,784.00          | 548,488.80          |
| <b>Total Israel - USD</b>                                                         |                  | <b>575,784.00</b>   | <b>548,488.80</b>   |
| <b>Mexico - MXN</b>                                                               |                  |                     |                     |
| MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR<br>SEDOL: BMX5B02                  | 300,000.000      | 108,129.93          | 106,715.58          |
| <b>Total Mexico - MXN</b>                                                         |                  | <b>108,129.93</b>   | <b>106,715.58</b>   |
| <b>Mexico - USD</b>                                                               |                  |                     |                     |
| CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES<br>SWPC0M3V8 SEDOL: 9M3EQBL    | -300,000.000     | -3,165.88           | -1,626.60           |
| PETROLEOS MEXICANOS 6.7% 02-16-2032<br>CUSIP: 71643VAB1                           | 300,000.000      | 300,600.00          | 260,986.29          |
| PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG<br>CUSIP: 71654QDD1           | 4,000,000.000    | 3,219,805.69        | 3,018,000.00        |
| PETROLEOS 5.95% DUE 01-28-2031<br>CUSIP: 71654QDE9                                | 100,000.000      | 100,000.00          | 84,448.55           |
| <b>Total Mexico - USD</b>                                                         |                  | <b>3,617,239.81</b> | <b>3,361,808.24</b> |
| <b>Romania - EUR</b>                                                              |                  |                     |                     |
| ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR<br>SEDOL: BL53Z49                      | 500,000.000      | 591,204.28          | 433,725.54          |
| <b>Total Romania - EUR</b>                                                        |                  | <b>591,204.28</b>   | <b>433,725.54</b>   |
| <b>Saudi Arabia - USD</b>                                                         |                  |                     |                     |
| PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054<br>CUSIP: 80413TBH1              | 600,000.000      | 586,752.00          | 560,171.40          |
| PVTPL SAUDI ARABIAN OIL CO 3.5% DUE<br>11-24-2070/05-24-2070 BEO CUSIP: 80414L2M6 | 1,500,000.000    | 1,482,510.00        | 921,216.00          |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 288 of 347

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

| Security Description / Asset ID                                                         | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                            |                  |                     |                     |
| <b>Saudi Arabia - USD</b>                                                               |                  |                     |                     |
| PVTPL TMS ISSUER S A R L 5.78% 08-23-2032<br>CUSIP: 87266GAA8                           | 400,000.000      | 400,000.00          | 406,440.00          |
| SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD<br>SEDOL: BDF8T8M0                             | 200,000.000      | 227,500.00          | 161,458.60          |
| <b>Total Saudi Arabia - USD</b>                                                         |                  | <b>2,696,762.00</b> | <b>2,049,286.00</b> |
| <b>Singapore - USD</b>                                                                  |                  |                     |                     |
| TEMASEK FINL I LTD GLOBAL MEDIUM TRANCHE# TR 00020 2.25%<br>04-06-2051 CUSIP: 87973PAV6 | 400,000.000      | 393,472.00          | 244,416.10          |
| <b>Total Singapore - USD</b>                                                            |                  | <b>393,472.00</b>   | <b>244,416.10</b>   |
| <b>South Africa - ZAR</b>                                                               |                  |                     |                     |
| STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000<br>SEDOL: BFD8TGL1                       | 8,000,000.000    | 380,047.24          | 360,108.00          |
| STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000<br>SEDOL: BYY9RY3                        | 18,100,000.000   | 919,778.34          | 873,879.85          |
| <b>Total South Africa - ZAR</b>                                                         |                  | <b>1,299,825.58</b> | <b>1,233,987.85</b> |
| <b>Turkey - USD</b>                                                                     |                  |                     |                     |
| REPUBLIC OF TURKEY 5.25% 03-13-2030<br>CUSIP: 900123CY4                                 | 400,000.000      | 393,828.00          | 373,434.00          |
| <b>Total Turkey - USD</b>                                                               |                  | <b>393,828.00</b>   | <b>373,434.00</b>   |
| <b>United Arab Emirates - USD</b>                                                       |                  |                     |                     |
| EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00013 2.7%<br>09-02-2070 CUSIP: 29135LAN0  | 400,000.000      | 400,000.00          | 218,240.00          |
| <b>Total United Arab Emirates - USD</b>                                                 |                  | <b>400,000.00</b>   | <b>218,240.00</b>   |
| <b>United Kingdom - EUR</b>                                                             |                  |                     |                     |
| ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125%<br>SWPC0JC45 SEDOL: 9K4FXAL     | -300,000.000     | 2,477.84            | 1,238.93            |
| ICE_CDS GOLDUS33 20/12/2025 SELL BRITISH TELECOMMUNICAT<br>SWPC0JPS8 SEDOL: 9K9CV5L     | -200,000.000     | 2,907.82            | 1,702.94            |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 289 of 347

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

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                        |                  |                     |                     |
| <b>United Kingdom - EUR</b>                                                         |                  |                     |                     |
| ICE_CDS GOLDUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125%<br>SWPC0JJ55 SEDOL: 9K89L6L | -200,000.000     | 2,034.62            | 1,608.75            |
| ICE_CDS GOLDUS33 20/12/2027 SELL BRITISH TELECOMMUNICAT<br>SWPC0JU94 SEDOL: 9K9CV3L | -100,000.000     | 1,831.19            | 2,126.12            |
| <b>Total United Kingdom - EUR</b>                                                   |                  | <b>9,251.47</b>     | <b>6,676.74</b>     |
| <b>United Kingdom - GBP</b>                                                         |                  |                     |                     |
| CALL SWO GBP RBOSGB2RTCM P 1DSOIA / R 3.64% 317U7Q9A7<br>06/01/2025 SEDOL: 9MYM87U  | -100,000.000     | -279.08             | -0.01               |
| FUT MAR 25 LIF LONG GILT<br>CUSIP: 999599GH0                                        | -12.000          | -1,420,466.89       | -1,388,811.48       |
| FUT MAR 25 LIF LONG GILT<br>CUSIP: 999599GH0                                        | 12.000           | 1,420,466.89        | 1,388,811.48        |
| LCH_OIS GOLDUS33 18/09/2029 GBP P 4% / R 1DSOIA SWU022DV9<br>SEDOL: 9M6EC2L         | -500,000.000     | -11,352.93          | -0.01               |
| LCH_OIS GOLDUS33 18/09/2029 GBP P 4% / R 1DSOIA SWU022DV9<br>SEDOL: 9M6EC2U         | 500,000.000      | 0.00                | 3,189.93            |
| LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSOIA / R 1.06%<br>SWU01GJ76 SEDOL: 9L5DF2L      | -200,000.000     | 0.00                | -136,400.57         |
| LCH_OIS GOLDUS33 21/02/2052 GBP P 1DSOIA / R 1.06%<br>SWU01GJ76 SEDOL: 9L5DF2U      | 200,000.000      | 0.00                | 0.00                |
| PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSOIA 317U7Q8A8<br>06/01/2025 SEDOL: 9MYM86U   | -100,000.000     | -279.08             | -1,469.44           |
| UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000<br>SEDOL: BPSNBB3                           | 2,130,000.000    | 2,676,792.07        | 2,362,170.55        |
| <b>Total United Kingdom - GBP</b>                                                   |                  | <b>2,664,880.98</b> | <b>2,227,490.45</b> |
| <b>United States - USD</b>                                                          |                  |                     |                     |
| CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE<br>SEDOL: B54BZ20                         | 3,200,000.000    | 5,208,000.00        | 3,643,539.20        |
| CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4<br>01/06/2025 SEDOL: 9MYMY1U     | -200,000.000     | -525.00             | 0.00                |
| CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6<br>01/16/2025 SEDOL: 9MYSV1U      | -100,000.000     | -280.00             | -27.30              |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2<br>01/06/2025 SEDOL: 9MYM46U      | -100,000.000     | -262.50             | 0.00                |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 290 of 347

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

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                         |                  |                 |               |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6<br>01/02/2025 SEDOL: 9MYJSMU                   | -200,000.000     | -635.00         | 0.00          |
| CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9<br>01/13/2025 SEDOL: 9MYREAU                    | -100,000.000     | -270.00         | -5.10         |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7<br>01/06/2025 SEDOL: 9MYKP5U                   | -200,000.000     | -580.00         | 0.00          |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2<br>01/06/2025 SEDOL: 9MYLX8U                     | -200,000.000     | -536.50         | 0.00          |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5<br>01/17/2025 SEDOL: 9MYTF9U                    | -200,000.000     | -545.00         | -57.90        |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4<br>01/13/2025 SEDOL: 9MYR03U                   | -200,000.000     | -550.00         | -38.76        |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2<br>01/21/2025 SEDOL: 9MYWTCU                   | -200,000.000     | -605.00         | -297.24       |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2<br>01/21/2025 SEDOL: 9MYVYZU                   | -400,000.000     | -1,230.00       | -888.12       |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3<br>01/27/2025 SEDOL: 9MZ1NHU                   | -200,000.000     | -647.50         | -643.76       |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0<br>01/23/2025 SEDOL: 9MYXBPU                     | -200,000.000     | -650.00         | -589.62       |
| CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5<br>01/24/2025 SEDOL: 9MYXRLU                   | -200,000.000     | -665.00         | -650.72       |
| CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6<br>01/09/2025 SEDOL: 9MYNR2U                    | -300,000.000     | -819.00         | -0.45         |
| CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2<br>01/13/2025 SEDOL: 9MYRHFU                   | -300,000.000     | -828.75         | -27.39        |
| CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1<br>01/06/2025 SEDOL: 9MYLQ8U                  | -100,000.000     | -275.00         | 0.00          |
| CCP DUE FROM GOLDMAN SACHS<br>SEDOL: 9B3PJ3U                                                       | 399,000.000      | 399,000.00      | 399,000.00    |
| CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM<br>GOLDMA SEDOL: 9B2TS7U                        | 560,000.000      | 560,000.00      | 560,000.00    |
| CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE<br>FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04 | 1,647,154.110    | 2,334,132.68    | 1,814,459.01  |
| CME_OIS GOLDUS33 01/18/2029 USD P 1DSOFR / R 1.605%<br>SWU01PGV6 SEDOL: 9LZPNFU                    | 500,000.000      | 0.00            | 0.01          |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 291 of 347

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

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                    |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| CME_OIS GOLDUS33 01/18/2029 USD P 1DSOFR / R 1.605%<br>SWU01PGV6 SEDOL: 9LZPNFL | -500,000.000     | -55,762.25      | -51,892.60    |
| CME_OIS GOLDUS33 01/20/2029 USD P 1DSOFR / R 1.518%<br>SWU01PIG7 SEDOL: 9LZNF6L | -500,000.000     | -61,106.73      | -53,693.50    |
| CME_OIS GOLDUS33 01/20/2029 USD P 1DSOFR / R 1.518%<br>SWU01PIG7 SEDOL: 9LZNF6U | 500,000.000      | 0.00            | 0.01          |
| CME_OIS GOLDUS33 01/26/2029 USD P 1DSOFR / R 1.63%<br>SWU01PIM4 SEDOL: 9LZNF2U  | 800,000.000      | 0.00            | 0.01          |
| CME_OIS GOLDUS33 01/26/2029 USD P 1DSOFR / R 1.63%<br>SWU01PIM4 SEDOL: 9LZNF2L  | -800,000.000     | -92,918.12      | -81,741.60    |
| CME_OIS GOLDUS33 06/16/2026 USD P 0.5% / R 1DSOFR SWU01PM23<br>SEDOL: 9LZPLSL   | -6,810,000.000   | 0.00            | -0.07         |
| CME_OIS GOLDUS33 06/16/2026 USD P 0.5% / R 1DSOFR SWU01PM23<br>SEDOL: 9LZPLSU   | 6,810,000.000    | 630,375.69      | 383,786.40    |
| CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR<br>SWU02D668 SEDOL: 9MYKY7U | 2,100,000.000    | 11,303.74       | 119,872.62    |
| CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR<br>SWU02D668 SEDOL: 9MYKY7L | -2,100,000.000   | -6,226.62       | -0.02         |
| CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR<br>SWU02D2C9 SEDOL: 9MYGVHL  | -500,000.000     | -6,382.52       | -0.01         |
| CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR<br>SWU02D2C9 SEDOL: 9MYGVHU  | 500,000.000      | 0.00            | 22,941.75     |
| DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS<br>SEDOL: 9A41GUU        | 2,370,000.000    | 2,370,000.00    | 2,370,000.00  |
| FUT MAR 25 CBT UL T-BONDS<br>CUSIP: 999599GH0                                   | -46.000          | -5,678,125.00   | -5,469,687.50 |
| FUT MAR 25 CBT UL T-BONDS<br>CUSIP: 999599GH0                                   | 46.000           | 5,678,125.00    | 5,469,687.50  |
| FUT MAR 25 CBT ULT TNOTE<br>CUSIP: 999599GH0                                    | -83.000          | -9,368,472.28   | -9,238,937.50 |
| FUT MAR 25 CBT ULT TNOTE<br>CUSIP: 999599GH0                                    | 83.000           | 9,368,472.28    | 9,238,937.50  |
| FUT MAR 25 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                    | 36.000           | 3,847,218.84    | 3,826,968.75  |
| FUT MAR 25 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                    | -36.000          | -3,847,218.84   | -3,826,968.75 |

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

**5500 Supplemental Schedules****31 DEC 24****Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME**

Page 292 of 347

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

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost | Current Value  |
|-------------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Other</i>                                                                        |                  |                 |                |
| <b>United States - USD</b>                                                          |                  |                 |                |
| FUT MAR 25 U.S. T-BONDS<br>CUSIP: 999599GH0                                         | -2.000           | -232,937.50     | -227,687.50    |
| FUT MAR 25 U.S. T-BONDS<br>CUSIP: 999599GH0                                         | 2.000            | 232,937.50      | 227,687.50     |
| FUT MAR 25 US 2YR T-NOTE<br>CUSIP: 999599GH0                                        | 269.000          | 55,279,626.73   | 55,308,921.88  |
| FUT MAR 25 US 2YR T-NOTE<br>CUSIP: 999599GH0                                        | -269.000         | -55,279,626.73  | -55,308,921.88 |
| FUT MAR 25 10 YR T-NOTES<br>CUSIP: 999599GH0                                        | -32.000          | -3,509,249.92   | -3,480,000.00  |
| FUT MAR 25 10 YR T-NOTES<br>CUSIP: 999599GH0                                        | 32.000           | 3,509,249.92    | 3,480,000.00   |
| ICE_CDS GOLDUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20<br>SWPC0K0C7 SEDOL: 9KXKT6L | -100,000.000     | 951.07          | 916.13         |
| ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>SWPC0JYY5 SEDOL: 9KXFG1L | -900,000.000     | 15,041.22       | 11,409.57      |
| ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20<br>SWPC0LX54 SEDOL: 9M1EK5L | -100,000.000     | 1,123.82        | 1,615.60       |
| ICE_CDS GOLDUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2.<br>SWPC0KBE1 SEDOL: 9L22BLL | -100,000.000     | 1,919.17        | 1,666.71       |
| ICE_CD X GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00<br>SEDOL: 9L2206L             | -460,000.000     | -4,151.10       | 227.61         |
| ICE_CD X GOLDUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363<br>SEDOL: 9M3BQNL             | -200,000.000     | -6,632.42       | -3,429.20      |
| ICE_CD X GOLDUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4<br>SEDOL: 9MXAUSL             | -100,000.000     | -2,890.00       | -3,133.27      |
| LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47%<br>SWU01OYI8 SEDOL: 9LYJZ6L      | -600,000.000     | 0.00            | -25,137.90     |
| LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47%<br>SWU01OYI8 SEDOL: 9LYJZ6U      | 600,000.000      | 0.00            | 0.01           |
| LCH_OIS GOLDUS33 02/23/2030 USD P 1DSOFR / R 3.34%<br>SWU01P0U5 SEDOL: 9LYKX2U      | 400,000.000      | 0.00            | 0.00           |
| LCH_OIS GOLDUS33 02/23/2030 USD P 1DSOFR / R 3.34%<br>SWU01P0U5 SEDOL: 9LYKX2L      | -400,000.000     | 0.00            | -19,606.52     |
| LCH_OIS GOLDUS33 03/02/2030 USD P 1DSOFR / R 3.525%<br>SWU01P8A1 SEDOL: 9LYPQZU     | 200,000.000      | 0.00            | 0.00           |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 293 of 347

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

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                         |                  |                 |               |
| LCH_OIS GOLDUS33 03/02/2030 USD P 1DSOFR / R 3.525%<br>SWU01P8A1 SEDOL: 9LYPQZL                    | -200,000.000     | 0.00            | -7,678.46     |
| LCH_OIS GOLDUS33 03/19/2027 USD P 3% / R 1DSOFR SWU02DC46<br>SEDOL: 9MYXFNL                        | -1,500,000.000   | 0.00            | -0.02         |
| LCH_OIS GOLDUS33 03/19/2027 USD P 3% / R 1DSOFR SWU02DC46<br>SEDOL: 9MYXFNU                        | 1,500,000.000    | 31,543.30       | 29,598.00     |
| LCH_OIS GOLDUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5<br>SEDOL: 9M5B34L                        | -4,200,000.000   | 0.00            | -0.04         |
| LCH_OIS GOLDUS33 06/20/2026 USD P 4% / R 1DSOFR SWU0203Z5<br>SEDOL: 9M5B34U                        | 4,200,000.000    | 48,792.75       | 31,976.28     |
| LCH_OIS GOLDUS33 08/15/2033 USD P 3.753% / R 1DSOFR<br>SWU021193 SEDOL: 9M5J01L                    | -3,060,000.000   | 0.00            | -0.03         |
| LCH_OIS GOLDUS33 08/15/2033 USD P 3.753% / R 1DSOFR<br>SWU021193 SEDOL: 9M5J01U                    | 3,060,000.000    | 0.00            | 82,564.61     |
| LCH_OIS GOLDUS33 08/22/2030 USD P 1DSOFR / R 3.8% SWU01X053<br>SEDOL: 9M2RPEL                      | -100,000.000     | 0.00            | -1,637.20     |
| LCH_OIS GOLDUS33 08/22/2030 USD P 1DSOFR / R 3.8% SWU01X053<br>SEDOL: 9M2RPEU                      | 100,000.000      | 0.00            | 0.00          |
| LCH_OIS GOLDUS33 11/15/2054 USD P 3.895% / R 1DSOFR<br>SWU02DWJ1 SEDOL: 9MYVF2U                    | 1,337,000.000    | 0.00            | 8,956.30      |
| LCH_OIS GOLDUS33 11/15/2054 USD P 3.895% / R 1DSOFR<br>SWU02DWJ1 SEDOL: 9MYVF2L                    | -1,337,000.000   | 0.00            | -0.01         |
| LCH_OIS GOLDUS33 12/18/2026 USD P 3.75% / R 1DSOFR<br>SWU025TK9 SEDOL: 9M8CMML                     | -16,900,000.000  | 0.00            | -0.17         |
| LCH_OIS GOLDUS33 12/18/2026 USD P 3.75% / R 1DSOFR<br>SWU025TK9 SEDOL: 9M8CMMU                     | 16,900,000.000   | 81,625.55       | 110,990.75    |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO<br>TAXABLE SEDOL: B4WN3T4                     | 2,900,000.000    | 4,717,836.00    | 3,238,653.30  |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44%<br>06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9 | 1,325,000.000    | 2,027,806.50    | 1,253,407.47  |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD<br>GSAMUS33 SEDOL: 9A32GTU                      | 80,000.000       | 80,000.00       | 80,000.00     |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE<br>SEDOL: B8FPQ52                                | 2,325,000.000    | 2,428,368.98    | 1,952,980.70  |
| PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5<br>01/06/2025 SEDOL: 9MYMY0U                     | -200,000.000     | -525.00         | -3,810.88     |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 294 of 347

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

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                     |                  |                 |               |
| <b>United States - USD</b>                                                       |                  |                 |               |
| PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7<br>01/16/2025 SEDOL: 9MYSV0U    | -100,000.000     | -280.00         | -556.36       |
| PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3<br>01/06/2025 SEDOL: 9MYM45U   | -100,000.000     | -262.50         | -1,826.60     |
| PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7<br>01/02/2025 SEDOL: 9MYJSLU  | -200,000.000     | -635.00         | -2,282.36     |
| PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0<br>01/13/2025 SEDOL: 9MYRDZU   | -100,000.000     | -270.00         | -1,101.62     |
| PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8<br>01/06/2025 SEDOL: 9MYKP4U  | -200,000.000     | -580.00         | -2,944.22     |
| PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3<br>01/06/2025 SEDOL: 9MYLX7U    | -200,000.000     | -536.50         | -2,884.22     |
| PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5<br>01/13/2025 SEDOL: 9MYR02U  | -200,000.000     | -550.00         | -1,204.86     |
| PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6<br>01/17/2025 SEDOL: 9MYTF8U   | -200,000.000     | -545.00         | -1,225.98     |
| PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3<br>01/21/2025 SEDOL: 9MYWTBU  | -200,000.000     | -605.00         | -622.96       |
| PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3<br>01/21/2025 SEDOL: 9MYVYYU  | -400,000.000     | -1,230.00       | -868.40       |
| PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7<br>01/27/2025 SEDOL: 9MZ1NGU  | -200,000.000     | -647.50         | -551.50       |
| PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1<br>01/23/2025 SEDOL: 9MYXBQU    | -200,000.000     | -650.00         | -411.56       |
| PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3<br>01/24/2025 SEDOL: 9MYXRMU  | -200,000.000     | -665.00         | -413.00       |
| PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7<br>01/09/2025 SEDOL: 9MYNR1U   | -300,000.000     | -819.00         | -4,882.38     |
| PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6<br>01/13/2025 SEDOL: 9MYRHEU  | -300,000.000     | -828.75         | -2,602.83     |
| PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0<br>01/06/2025 SEDOL: 9MYLQ9U | -100,000.000     | -275.00         | -1,517.40     |
| TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041<br>SEDOL: BN7BQ75           | 175,000.000      | 175,000.00      | 172,337.48    |
| UBS GROUP<br>CUSIP: 996390126                                                    | 1,200,000.000    | 0.00            | 0.00          |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 295 of 347

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

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost      | Current Value        |
|-------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                                        |                  |                      |                      |
| <b>United States - USD</b>                                                          |                  |                      |                      |
| UNIV CALIF REGTS MED CTR POOLED REV<br>BEO TAXABLE SEDOL: BL1DF87 3.256% 05-15-2060 | 1,475,000.000    | 1,475,000.00         | 951,160.39           |
| UNIV CALIF REGTS MED CTR POOLED REV<br>05-15-2053 REG SEDOL: BMGMNY8 4.563% DUE     | 1,175,000.000    | 1,175,000.00         | 1,012,108.11         |
| <b>Total United States - USD</b>                                                    |                  | <b>23,516,942.21</b> | <b>17,973,283.92</b> |
| <b>Total Other</b>                                                                  |                  | <b>40,046,806.34</b> | <b>31,251,552.94</b> |
| <i>Other Liabilities</i>                                                            |                  |                      |                      |
| <b>United States - USD</b>                                                          |                  |                      |                      |
| OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE<br>BANK NA                | -40,000.000      | -40,000.00           | -40,000.00           |
| TBA COLLATERAL PAYABLE TO JP MORGAN CHASE                                           | -3,000.000       | -3,000.00            | -3,000.00            |
| <b>Total United States - USD</b>                                                    |                  | <b>-43,000.00</b>    | <b>-43,000.00</b>    |
| Pending foreign exchange sales: Australian dollar                                   | 0.000            | -450,727.64          | -430,055.61          |
| Pending foreign exchange sales: Brazilian real                                      | 0.000            | -1,405,597.45        | -1,338,452.28        |
| Pending foreign exchange sales: Canadian dollar                                     | 0.000            | -1,248,838.98        | -1,218,369.61        |
| Pending foreign exchange sales: Euro                                                | 0.000            | -3,605,870.87        | -3,545,574.45        |
| Pending foreign exchange sales: British pound sterling                              | 0.000            | -5,079,548.52        | -5,052,893.45        |
| Pending foreign exchange sales: Indian rupee                                        | 0.000            | -434,311.00          | -432,278.41          |
| Pending foreign exchange sales: Peruvian nuevo sol                                  | 0.000            | -139,814.03          | -139,667.67          |
| Pending foreign exchange sales: Turkish lira                                        | 0.000            | -68,867.00           | -69,252.64           |
| Pending foreign exchange sales: New Taiwan dollar                                   | 0.000            | -940,324.49          | -917,308.00          |
| Pending foreign exchange sales: United States dollar                                | 0.000            | -6,570,788.91        | -6,570,788.91        |
| Pending foreign exchange sales: South African rand                                  | 0.000            | -1,318,167.85        | -1,233,993.06        |

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

**5500 Supplemental Schedules**

31 DEC 24

Account number DOWPB  
Account Name US LONG GOV/CRED FIXED INCOME

Page 296 of 347

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

| Security Description / Asset ID                           | Shares/Par Value | Historical Cost        | Current Value          |
|-----------------------------------------------------------|------------------|------------------------|------------------------|
| <i>Other Liabilities</i>                                  |                  |                        |                        |
| Pending trade purchases: Mexican peso                     | 0.000            | -73,400.71             | -72,346.09             |
| Pending trade purchases: United States dollar             | 0.000            | -121,203,270.68        | -121,203,270.68        |
| <b>Total - all currencies</b>                             |                  | <b>-142,539,528.13</b> | <b>-142,224,250.86</b> |
| <b>Total Other Liabilities</b>                            |                  | <b>-142,582,528.13</b> | <b>-142,267,250.86</b> |
| <i>Payable Other</i>                                      |                  |                        |                        |
| <b>United States - USD</b>                                |                  |                        |                        |
| INVESTMENT MANAGEMENT EXPENSE ACCRUAL<br>CUSIP: 994996916 | 0.000            | 0.00                   | 0.00                   |
| <b>Total United States - USD</b>                          |                  | <b>0.00</b>            | <b>0.00</b>            |
| <b>Total Payable Other</b>                                |                  | <b>0.00</b>            | <b>0.00</b>            |
| <b>Total</b>                                              |                  | <b>597,509,897.40</b>  | <b>487,575,851.95</b>  |

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