

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

Part II Basic Plan Information—enter all requested information

| | |
|---|--|
| <p>1a Name of plan <u>HALLMARK CARDS INCORPORATED MASTER TRUST MV SIF MARKET VALUE STABLE INCOME FUND</u></p> | <p>1b Three-digit plan number (PN) ▶ <u>001</u></p> |
| <p>2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>MARKET VALUE STABLE INCOME FUND STATE STREET BANK & TRUST, TRUSTEE</u></p> <p><u>2501 MCGEE STREET, BOX 419580</u> <u>KANSAS CITY, MO 64141</u></p> | <p>1c Effective date of plan</p> <hr/> <p>2b Employer Identification Number (EIN) <u>04-3328262</u></p> <p>2c Plan Sponsor's telephone number <u>816-274-8485</u></p> <p>2d Business code (see instructions)</p> |

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

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

| | | | |
|------------------|--|-------------------|--|
| SIGN HERE | | | |
| | Signature of plan administrator | Date | Enter name of individual signing as plan administrator |
| SIGN HERE | | | |
| | Signature of employer/plan sponsor | Date | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE | <u>Filed with authorized/valid electronic signature.</u> | <u>10/14/2025</u> | <u>DAVID KONOLD</u> |
| | Signature of DFE | Date | Enter name of individual signing as DFE |

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

| | |
|---|---|
| 3a Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor HALLMARK BENEFIT PLANS ADVISORY COMMITTEE 2501 MCGEE ST. KANSAS CITY, MO 64141 | 3b Administrator's EIN 43-1669047 3c Administrator's telephone number 816-274-5350 |
|---|---|

| | |
|--|-----------------------------------|
| 4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name | 4b EIN 4d PN |
|--|-----------------------------------|

| | | |
|---|----------|--|
| 5 Total number of participants at the beginning of the plan year | 5 | |
|---|----------|--|

| | |
|--|--------------|
| 6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). | |
| a(1) Total number of active participants at the beginning of the plan year | 6a(1) |
| a(2) Total number of active participants at the end of the plan year | 6a(2) |
| b Retired or separated participants receiving benefits..... | 6b |
| c Other retired or separated participants entitled to future benefits | 6c |
| d Subtotal. Add lines 6a(2) , 6b , and 6c | 6d |
| e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. | 6e |
| f Total. Add lines 6d and 6e | 6f |
| g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) | 6g(1) |
| g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) | 6g(2) |
| h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested..... | 6h |

| | | |
|--|----------|--|
| 7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) | 7 | |
|--|----------|--|

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

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

| | | |
|---|---|-----|
| A Name of plan HALLMARK CARDS INCORPORATED MASTER TRUST MV SIF MARKET VALUE STABLE INCOME FUND | B Three-digit plan number (PN) ▶ | 001 |
| C Plan sponsor's name as shown on line 2a of Form 5500 MARKET VALUE STABLE INCOME FUND STATE STREET BANK & TRUST, TRUSTEE | D Employer Identification Number (EIN) 04-3328262 | |

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

(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

(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) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 49 50 28 | INVESTMENT MANAGER | 519486 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> | Yes <input type="checkbox"/> No <input type="checkbox"/> | | Yes <input type="checkbox"/> No <input type="checkbox"/> |

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

JP MORGAN INVESTMENT MANAGEMENT

13-3200244

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 27 50 | INVESTMENT MANAGER | 367290 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> | Yes <input type="checkbox"/> No <input type="checkbox"/> | | Yes <input type="checkbox"/> No <input type="checkbox"/> |

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

METROPOLITAN TOWER LIFE INSURANCE C

200 PARK AVENUE
NEW YORK, NY 10166

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 23 | NONE | 336054 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> | Yes <input type="checkbox"/> No <input type="checkbox"/> | | Yes <input type="checkbox"/> No <input type="checkbox"/> |

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

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

RBC CAPITAL MARKETS

41-1416330

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 23 | NONE | 327185 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> | Yes <input type="checkbox"/> No <input type="checkbox"/> | | Yes <input type="checkbox"/> No <input type="checkbox"/> |

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

TCW ASSET MANAGEMENT COMPANY

95-3703295

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 50 | INVESTMENT MANAGER | 103629 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> | Yes <input type="checkbox"/> No <input type="checkbox"/> | | Yes <input type="checkbox"/> No <input type="checkbox"/> |

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

| (b) Service Code(s) | (c) Relationship to employer, employee organization, or person known to be a party-in-interest | (d) Enter direct compensation paid by the plan. If none, enter -0-. | (e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h) Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| | | | Yes <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 (see instructions) | (c) Enter amount of indirect compensation |
| | | |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. | |
| | | |
| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (c) Enter amount of indirect compensation |
| | | |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. | |
| | | |
| (a) Enter service provider name as it appears on line 2 | (b) Service Codes (see instructions) | (c) Enter amount of indirect compensation |
| | | |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. | |
| | | |

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

| (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)

| | |
|--------------------|---------------------|
| a Name: | b EIN: |
| c Position: | |
| d Address: | e Telephone: |

Explanation:

| | |
|--------------------|---------------------|
| a Name: | b EIN: |
| c Position: | |
| d Address: | e Telephone: |

Explanation:

| | |
|--------------------|---------------------|
| a Name: | b EIN: |
| c Position: | |
| d Address: | e Telephone: |

Explanation:

| | |
|--------------------|---------------------|
| a Name: | b EIN: |
| c Position: | |
| d Address: | e Telephone: |

Explanation:

| | |
|--------------------|---------------------|
| a Name: | b EIN: |
| c Position: | |
| d Address: | e Telephone: |

Explanation:

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

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

| | | |
|---|--|------------|
| A Name of plan <u>HALLMARK CARDS INCORPORATED MASTER TRUST MV SIF MARKET VALUE STABLE INCOME FUND</u> | B Three-digit plan number (PN) | <u>001</u> |
| C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>MARKET VALUE STABLE INCOME FUND STATE STREET BANK & TRUST, TRUSTEE</u> | D Employer Identification Number (EIN) <u>04-3328262</u> | |

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

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

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

| | | |
|-------------------------------|--|--------------------------------|
| a Plan name | BUSINESS PERFORMANCE SAVING PLAN OF HALLMARK CARDS, INCORPORATED | |
| b Name of plan sponsor | HALLMARK CARDS, INC | c EIN-PN 44-0272180-001 |

| | | |
|-------------------------------|-----------------------------------|--------------------------------|
| a Plan name | RETAIL SERVICE GROUP SAVINGS PLAN | |
| b Name of plan sponsor | HALLMARK CARDS, INC | c EIN-PN 44-0272180-005 |

| | | |
|-------------------------------|---|--------------------------------|
| a Plan name | HALLMARK AFFILIATES EMPLOYEE SAVINGS PLAN | |
| b Name of plan sponsor | HALLMARK CARDS, INC | c EIN-PN 44-0272180-006 |

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

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

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

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

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

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

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

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

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

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

| | |
|--|--|
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024 | |
| A Name of plan HALLMARK CARDS INCORPORATED MASTER TRUST MV SIF MARKET VALUE STABLE INCOME FUND | B Three-digit plan number (PN) ▶ 001 |
| C Plan sponsor's name as shown on line 2a of Form 5500 MARKET VALUE STABLE INCOME FUND STATE STREET BANK & TRUST, TRUSTEE | D Employer Identification Number (EIN) 04-3328262 |

| | |
|---------------|--------------------------------------|
| Part I | Asset and Liability Statement |
|---------------|--------------------------------------|

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

| | | (a) Beginning of Year | (b) End of Year |
|--|-----------------|-----------------------|-----------------|
| Assets | | | |
| a Total noninterest-bearing cash | 1a | -117896858 | -109742326 |
| b Receivables (less allowance for doubtful accounts): | | | |
| (1) Employer contributions | 1b(1) | | |
| (2) Participant contributions | 1b(2) | | |
| (3) Other | 1b(3) | 25604321 | 60198241 |
| c General investments: | | | |
| (1) Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | 187718628 | 163258936 |
| (2) U.S. Government securities | 1c(2) | 358446621 | 312377367 |
| (3) Corporate debt instruments (other than employer securities): | | | |
| (A) Preferred | 1c(3)(A) | 85810803 | 49345595 |
| (B) All other | 1c(3)(B) | 49229200 | 43916217 |
| (4) Corporate stocks (other than employer securities): | | | |
| (A) Preferred | 1c(4)(A) | | |
| (B) Common | 1c(4)(B) | 1613000 | 525000 |
| (5) Partnership/joint venture interests | 1c(5) | | |
| (6) Real estate (other than employer real property) | 1c(6) | | |
| (7) Loans (other than to participants) | 1c(7) | | |
| (8) Participant loans | 1c(8) | | |
| (9) Value of interest in common/collective trusts | 1c(9) | | |
| (10) Value of interest in pooled separate accounts | 1c(10) | | |
| (11) Value of interest in master trust investment accounts | 1c(11) | | |
| (12) Value of interest in 103-12 investment entities | 1c(12) | | |
| (13) Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | 4014 | 4014 |
| (14) Value of funds held in insurance company general account (unallocated contracts) | 1c(14) | | |
| (15) Other | 1c(15) | 79758979 | 74764279 |

| 1d Employer-related investments: | | (a) Beginning of Year | (b) End of Year |
|--|--------------|-----------------------|-----------------|
| (1) Employer securities..... | 1d(1) | | |
| (2) Employer real property..... | 1d(2) | | |
| e Buildings and other property used in plan operation..... | 1e | | |
| f Total assets (add all amounts in lines 1a through 1e)..... | 1f | 670288708 | 594647323 |
| Liabilities | | | |
| g Benefit claims payable..... | 1g | | |
| h Operating payables..... | 1h | | |
| i Acquisition indebtedness..... | 1i | | |
| j Other liabilities..... | 1j | 49649127 | 79248363 |
| k Total liabilities (add all amounts in lines 1g through 1j)..... | 1k | 49649127 | 79248363 |
| Net Assets | | | |
| l Net assets (subtract line 1k from line 1f)..... | 1l | 620639581 | 515398960 |

Part II Income and Expense Statement

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

| Income | | (a) Amount | (b) Total |
|--|-----------------|------------|-----------|
| a Contributions: | | | |
| (1) Received or receivable in cash from: (A) Employers..... | 2a(1)(A) | | |
| (B) Participants..... | 2a(1)(B) | | |
| (C) Others (including rollovers)..... | 2a(1)(C) | | |
| (2) Noncash contributions..... | 2a(2) | | |
| (3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2) | 2a(3) | | |
| b Earnings on investments: | | | |
| (1) Interest: | | | |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit)..... | 2b(1)(A) | 2179282 | |
| (B) U.S. Government securities..... | 2b(1)(B) | 10887766 | |
| (C) Corporate debt instruments..... | 2b(1)(C) | 4708051 | |
| (D) Loans (other than to participants)..... | 2b(1)(D) | | |
| (E) Participant loans..... | 2b(1)(E) | | |
| (F) Other..... | 2b(1)(F) | 3993908 | |
| (G) Total interest. Add lines 2b(1)(A) through (F) | 2b(1)(G) | | 21769007 |
| (2) Dividends: | | | |
| (A) Preferred stock..... | 2b(2)(A) | | |
| (B) Common stock..... | 2b(2)(B) | -2662 | |
| (C) Registered investment company shares (e.g. mutual funds)..... | 2b(2)(C) | | |
| (D) Total dividends. Add lines 2b(2)(A) , (B) , and (C) | 2b(2)(D) | | -2662 |
| (3) Rents..... | 2b(3) | | |
| (4) Net gain (loss) on sale of assets: | | | |
| (A) Aggregate proceeds..... | 2b(4)(A) | 553506770 | |
| (B) Aggregate carrying amount (see instructions)..... | 2b(4)(B) | 551608028 | |
| (C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result..... | 2b(4)(C) | | 1898742 |
| (5) Unrealized appreciation (depreciation) of assets: | | | |
| (A) Real estate..... | 2b(5)(A) | | |
| (B) Other..... | 2b(5)(B) | -5461933 | |
| (C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B) | 2b(5)(C) | | |

| | | (a) Amount | (b) Total |
|---|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts | 2b(6) | | |
| (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | | |
| (8) Net investment gain (loss) from master trust investment accounts | 2b(8) | | |
| (9) Net investment gain (loss) from 103-12 investment entities | 2b(9) | | |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | | |
| c Other income | 2c | | 320773 |
| d Total income. Add all income amounts in column (b) and enter total..... | 2d | | 18523927 |

Expenses

| | | | |
|--|--------|---------|---------|
| e Benefit payment and payments to provide benefits: | | | |
| (1) Directly to participants or beneficiaries, including direct rollovers..... | 2e(1) | | |
| (2) To insurance carriers for the provision of benefits | 2e(2) | | |
| (3) Other..... | 2e(3) | | |
| (4) Total benefit payments. Add lines 2e(1) through (3) | 2e(4) | | |
| f Corrective distributions (see instructions) | 2f | | |
| g Certain deemed distributions of participant loans (see instructions)..... | 2g | | |
| h Interest expense..... | 2h | | 9288 |
| i Administrative expenses: | | | |
| (1) Salaries and allowances | 2i(1) | | |
| (2) Contract administrator fees | 2i(2) | | |
| (3) Recordkeeping fees | 2i(3) | | |
| (4) IQPA audit fees | 2i(4) | | |
| (5) Investment advisory and investment management fees | 2i(5) | 1984618 | |
| (6) Bank or trust company trustee/custodial fees | 2i(6) | | |
| (7) Actuarial fees | 2i(7) | | |
| (8) Legal fees | 2i(8) | | |
| (9) Valuation/appraisal fees | 2i(9) | | |
| (10) Other trustee fees and expenses | 2i(10) | | |
| (11) Other expenses..... | 2i(11) | 501 | |
| (12) Total administrative expenses. Add lines 2i(1) through (11) | 2i(12) | | 1985119 |
| j Total expenses. Add all expense amounts in column (b) and enter total..... | 2j | | 1994407 |

Net Income and Reconciliation

| | | | |
|--|-------|--|-----------|
| k Net income (loss). Subtract line 2j from line 2d..... | 2k | | 16529520 |
| l Transfers of assets: | | | |
| (1) To this plan..... | 2l(1) | | |
| (2) From this plan | 2l(2) | | 121770141 |

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-----------------------|------------------------|---|-------|------------|----------------|----------------------|
| INTEREST BEARING CASH | | | | | | |
| | | MEXICAN PESO (NEW) | | | | |
| | | 0.01 | | | 0.00 | 0.00 |
| HZR4 | MXN | 0.01 | | | 0.00 | 0.00 |
| | | FREDDIE MAC DISCOUNT NT | | | | |
| | | DISCOUNT NOT 01/24 0.00000 | 0.010 | 01/26/2016 | | |
| | | 1,405,000.00 | | | 0.00 | 0.00 |
| HZV8 | 313396SG9 | 1,405,000.00 | | | 0.00 | 0.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.460 | 12/31/2024 | |
| | | 36,300,000.00 | | | 36,300,000.00 | 36,300,000.00 |
| HZR4 | 795991009 | 36,300,000.00 | | | 36,300,000.00 | 36,300,000.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.470 | 12/27/2024 | |
| | | 30,800,000.00 | | | 30,800,000.00 | 30,800,000.00 |
| HZR4 | 795991009 | 30,800,000.00 | | | 30,800,000.00 | 30,800,000.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.500 | 12/27/2024 | |
| | | 100,000.00 | | | 100,000.00 | 100,000.00 |
| HZR4 | 795991009 | 100,000.00 | | | 100,000.00 | 100,000.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.550 | 01/02/2025 | |
| | | 36,400,000.00 | | | 36,400,000.00 | 36,400,000.00 |
| HZR4 | 795991009 | 36,400,000.00 | | | 36,400,000.00 | 36,400,000.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.600 | 12/30/2024 | |
| | | 5,200,000.00 | | | 5,200,000.00 | 5,200,000.00 |
| HZR4 | 795991009 | 5,200,000.00 | | | 5,200,000.00 | 5,200,000.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.640 | 12/27/2024 | |
| | | 5,300,000.00 | | | 5,300,000.00 | 5,300,000.00 |
| HZR4 | 795991009 | 5,300,000.00 | | | 5,300,000.00 | 5,300,000.00 |
| | | CITIGROUP REPO | | | | |
| | | REPO | 5807 | 4.670 | 12/30/2024 | |
| | | 31,000,000.00 | | | 31,000,000.00 | 31,000,000.00 |
| HZR4 | 795991009 | 31,000,000.00 | | | 31,000,000.00 | 31,000,000.00 |
| | | ----- | | | ----- | ----- |
| | | 146,505,000.01 | | | 145,100,000.00 | 145,100,000.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|----------------------------|------------------------|---|-------|------------|----------------|----------------------|
| U.S. GOVERNMENT SECURITIES | | | | | | |
| | | FNMA TBA 30 YR 2.5 | | | | |
| | | SINGLE FAMILY MORTGAGE | 2.500 | 09/16/2054 | | |
| | | | | | 6,552.74 | 0.00 |
| HZR4 | 01F022691 | 0.00 | | | 6,552.74 | 0.00 |
| | | FNMA TBA 30 YR 3 | | | | |
| | | SINGLE FAMILY MORTGAGE | 3.000 | 10/15/2054 | | |
| | | | | | 0.01 | 0.00 |
| HZR4 | 01F0306A1 | 0.00 | | | 0.01 | 0.00 |
| | | FNMA TBA 30 YR 3 | | | | |
| | | SINGLE FAMILY MORTGAGE | 3.000 | 02/13/2055 | | |
| | | -13,000,000.00 | | | -11,067,265.63 | -11,026,460.90 |
| HZR4 | 01F030629 | -13,000,000.00 | | | -11,067,265.63 | -11,026,460.90 |
| | | FNMA TBA 30 YR 4 | | | | |
| | | SINGLE FAMILY MORTGAGE | 4.000 | 01/14/2055 | | |
| | | 850,000.00 | | | 797,823.25 | 776,943.53 |
| HZV8 | 01F040610 | 850,000.00 | | | 797,823.25 | 776,943.53 |
| | | FNMA TBA 30 YR 4.5 | | | | |
| | | SINGLE FAMILY MORTGAGE | 4.500 | 01/15/2055 | | |
| | | 1,275,000.00 | | | 1,228,880.86 | 1,198,699.04 |
| HZV8 | 01F042616 | 1,275,000.00 | | | 1,228,880.86 | 1,198,699.04 |
| | | FNMA TBA 30 YR 4.5 | | | | |
| | | SINGLE FAMILY MORTGAGE | 4.500 | 03/15/2055 | | |
| | | 7,700,000.00 | | | 7,233,187.50 | 7,233,788.02 |
| HZR4 | 01F042632 | 7,700,000.00 | | | 7,233,187.50 | 7,233,788.02 |
| | | FNMA TBA 30 YR 5 | | | | |
| | | SINGLE FAMILY MORTGAGE | 5.000 | 01/15/2055 | | |
| | | 1,100,000.00 | | | 1,082,511.72 | 1,061,253.29 |
| HZV8 | 01F050619 | 1,100,000.00 | | | 1,082,511.72 | 1,061,253.29 |
| | | FNMA TBA 30 YR 5 | | | | |
| | | SINGLE FAMILY MORTGAGE | 5.000 | 02/13/2055 | | |
| | | 13,100,000.00 | | | 12,726,957.03 | 12,632,421.31 |
| HZR4 | 01F050627 | 13,100,000.00 | | | 12,726,957.03 | 12,632,421.31 |
| | | FNMA TBA 30 YR 5.5 | | | | |
| | | SINGLE FAMILY MORTGAGE | 5.500 | 01/15/2055 | | |
| | | 1,850,000.00 | | | 1,852,010.74 | 1,825,006.32 |
| HZV8 | 01F052615 | 1,850,000.00 | | | 1,852,010.74 | 1,825,006.32 |
| | | GNMA II TBA 30 YR 2 | | | | |
| | | JUMBOS | 2.000 | 01/15/2055 | | |
| | | 1,800,000.00 | | | 1,469,320.31 | 1,438,059.89 |
| HZV8 | 21H020618 | 1,800,000.00 | | | 1,469,320.31 | 1,438,059.89 |
| | | GNMA II TBA 30 YR 2.5 | | | | |
| | | JUMBOS | 2.500 | 01/15/2055 | | |
| | | 1,450,000.00 | | | 1,231,599.61 | 1,210,073.55 |
| HZR4 | 21H022614 | 0.00 | | | 0.00 | 0.00 |
| HZV8 | 21H022614 | 1,450,000.00 | | | 1,231,599.61 | 1,210,073.55 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|------|----------|------------------|----------------------|
| | | GNMA II TBA 30 YR 4 | | | 4.000 01/15/2055 | |
| | | | | | 800,000.00 | 736,546.05 |
| HZV8 | 21H040616 | 800,000.00 | | | 752,656.25 | 736,546.05 |
| | | GNMA II TBA 30 YR 4.5 | | | 4.500 01/21/2055 | |
| | | | | | 1,425,000.00 | 1,347,185.47 |
| HZV8 | 21H042612 | 1,425,000.00 | | | 1,374,319.34 | 1,347,185.47 |
| | | GNMA II TBA 30 YR 5 | | | 5.000 01/15/2055 | |
| | | | | | 1,675,000.00 | 1,625,708.87 |
| HZV8 | 21H050615 | 1,675,000.00 | | | 1,653,805.67 | 1,625,708.87 |
| | | GNMA II TBA 30 YR 5.5 | | | 5.500 01/15/2055 | |
| | | | | | 1,775,000.00 | 1,759,883.75 |
| HZV8 | 21H052611 | 1,775,000.00 | | | 1,781,349.61 | 1,759,883.75 |
| | | FED HM LN PC POOL G01827 | | | 4.500 06/01/2035 | |
| | | | | | 47,183.84 | 45,630.50 |
| HZV8 | 3128LXA42 | 47,183.84 | | | 45,624.56 | 45,630.50 |
| | | FED HM LN PC POOL G16617 | | | 4.000 09/01/2033 | |
| | | | | | 163,012.98 | 159,182.43 |
| HZQ4 | 3128MFSE9 | 163,012.98 | | | 173,914.46 | 159,182.43 |
| | | FED HM LN PC POOL G08698 | | | 3.500 03/01/2046 | |
| | | | | | 186,070.15 | 167,154.31 |
| HZV8 | 3128MJX47 | 186,070.15 | | | 193,912.71 | 167,154.31 |
| | | FED HM LN PC POOL G08710 | | | 3.000 06/01/2046 | |
| | | | | | 585,682.28 | 508,459.53 |
| HZV8 | 3128MJYG9 | 585,682.28 | | | 567,608.50 | 508,459.53 |
| | | FED HM LN PC POOL G08716 | | | 3.500 08/01/2046 | |
| | | | | | 421,076.57 | 380,976.29 |
| HZV8 | 3128MJYN4 | 421,076.57 | | | 444,837.66 | 380,976.29 |
| | | FED HM LN PC POOL G08721 | | | 3.000 09/01/2046 | |
| | | | | | 995,709.90 | 863,803.14 |
| HZV8 | 3128MJYT1 | 995,709.90 | | | 998,980.04 | 863,803.14 |
| | | FED HM LN PC POOL G08732 | | | 3.000 11/01/2046 | |
| | | | | | 193,260.95 | 167,658.55 |
| HZV8 | 3128MJY61 | 193,260.95 | | | 199,889.21 | 167,658.55 |
| | | FED HM LN PC POOL G08733 | | | 3.500 11/01/2046 | |
| | | | | | 38,009.08 | 34,144.48 |
| HZV8 | 3128MJY79 | 38,009.08 | | | 39,081.05 | 34,144.48 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FED HM LN PC POOL G08741 | 3.000 | 01/01/2047 | | |
| | | FG 01/47 FIXED 3 | | | | |
| | | 67,020.41 | | | 64,572.61 | 58,141.79 |
| HZV8 | 3128MJZF0 | 67,020.41 | | | 64,572.61 | 58,141.79 |
| | | FED HM LN PC POOL G08757 | 3.500 | 04/01/2047 | | |
| | | FG 04/47 FIXED 3.5 | | | | |
| | | 376,419.67 | | | 387,300.55 | 338,172.72 |
| HZV8 | 3128MJZX1 | 376,419.67 | | | 387,300.55 | 338,172.72 |
| | | FED HM LN PC POOL G08833 | 5.000 | 07/01/2048 | | |
| | | FG 07/48 FIXED 5 | | | | |
| | | 56,705.49 | | | 59,895.15 | 55,908.01 |
| HZV8 | 3128MJ4T4 | 56,705.49 | | | 59,895.15 | 55,908.01 |
| | | FED HM LN PC POOL G08838 | 5.000 | 09/01/2048 | | |
| | | FG 09/48 FIXED 5 | | | | |
| | | 13,885.11 | | | 14,685.67 | 13,681.25 |
| HZV8 | 3128MJ4Y3 | 13,885.11 | | | 14,685.67 | 13,681.25 |
| | | FED HM LN PC POOL G08841 | 3.500 | 10/01/2048 | | |
| | | FG 10/48 FIXED 3.5 | | | | |
| | | 66,619.36 | | | 65,802.24 | 59,846.41 |
| HZR4 | 3128MJ5B2 | 66,619.36 | | | 65,802.24 | 59,846.41 |
| | | FED HM LN PC POOL G08843 | 4.500 | 10/01/2048 | | |
| | | FG 10/48 FIXED 4.5 | | | | |
| | | 255,119.96 | | | 264,838.99 | 243,628.36 |
| HZV8 | 3128MJ5D8 | 255,119.96 | | | 264,838.99 | 243,628.36 |
| | | FED HM LN PC POOL G06012 | 4.000 | 09/01/2040 | | |
| | | FG 09/40 FIXED 4 | | | | |
| | | 646,038.24 | | | 672,687.34 | 610,128.76 |
| HZV8 | 3128M8AM6 | 646,038.24 | | | 672,687.34 | 610,128.76 |
| | | FED HM LN PC POOL C91764 | 3.500 | 05/01/2034 | | |
| | | FG 05/34 FIXED 3.5 | | | | |
| | | 1,007,020.46 | | | 1,072,476.78 | 961,625.88 |
| HZQ4 | 3128P75Z2 | 1,007,020.46 | | | 1,072,476.78 | 961,625.88 |
| | | FED HM LN PC POOL A91162 | 5.000 | 02/01/2040 | | |
| | | FG 02/40 FIXED 5 | | | | |
| | | 439,174.89 | | | 457,908.45 | 438,063.87 |
| HZV8 | 312939JF9 | 439,174.89 | | | 457,908.45 | 438,063.87 |
| | | FED HM LN PC POOL A39598 | 5.500 | 11/01/2035 | | |
| | | FG 11/35 FIXED 5.5 | | | | |
| | | 75,953.84 | | | 74,375.42 | 76,556.11 |
| HZV8 | 31297VUX4 | 75,953.84 | | | 74,375.42 | 76,556.11 |
| | | FED HM LN PC POOL SB0450 | 2.000 | 12/01/2035 | | |
| | | FR 12/35 FIXED 2 | | | | |
| | | 1,061,530.86 | | | 976,442.55 | 949,070.86 |
| HZQ4 | 3132CWQB3 | 1,061,530.86 | | | 976,442.55 | 949,070.86 |
| | | FED HM LN PC POOL SD0897 | 2.000 | 02/01/2052 | | |
| | | FR 02/52 FIXED 2 | | | | |
| | | 2,246,128.90 | | | 1,970,627.15 | 1,768,976.93 |
| HZV8 | 3132DM7J8 | 2,246,128.90 | | | 1,970,627.15 | 1,768,976.93 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|--------------|----------------------|
| | | FED HM LN PC POOL SD1382 | FR 08/52 FIXED 4 | 4.000 | 08/01/2052 | |
| | | | 499,000.64 | | 470,931.84 | 457,120.72 |
| HZV8 | 3132DNRB1 | | 499,000.64 | | 470,931.84 | 457,120.72 |
| | | FED HM LN PC POOL SD3567 | FR 05/53 FIXED 4.5 | 4.500 | 05/01/2053 | |
| | | | 893,137.52 | | 832,013.43 | 841,792.64 |
| HZQ4 | 3132DQ6C5 | | 893,137.52 | | 832,013.43 | 841,792.64 |
| | | FED HM LN PC POOL SD6584 | FR 09/52 FIXED 3.5 | 3.500 | 09/01/2052 | |
| | | | 2,999,999.04 | | 2,745,233.49 | 2,653,865.15 |
| HZR4 | 3132DUJ57 | | 2,999,999.04 | | 2,745,233.49 | 2,653,865.15 |
| | | FED HM LN PC POOL SD8106 | FR 11/50 FIXED 2 | 2.000 | 11/01/2050 | |
| | | | 686,116.63 | | 573,979.44 | 538,332.43 |
| HZV8 | 3132DWAF0 | | 686,116.63 | | 573,979.44 | 538,332.43 |
| | | FED HM LN PC POOL SD8212 | FR 05/52 FIXED 2.5 | 2.500 | 05/01/2052 | |
| | | | 521,859.40 | | 433,143.30 | 425,596.40 |
| HZV8 | 3132DWDR1 | | 521,859.40 | | 433,143.30 | 425,596.40 |
| | | FED HM LN PC POOL SD8299 | FR 02/53 FIXED 5 | 5.000 | 02/01/2053 | |
| | | | 906,718.20 | | 908,276.61 | 877,435.81 |
| HZR4 | 3132DWGG2 | | 906,718.20 | | 908,276.61 | 877,435.81 |
| | | FED HM LN PC POOL SD8315 | FR 04/53 FIXED 5 | 5.000 | 04/01/2053 | |
| | | | 1,407,581.31 | | 1,410,000.60 | 1,361,542.55 |
| HZR4 | 3132DWGY3 | | 1,407,581.31 | | 1,410,000.60 | 1,361,542.55 |
| | | FED HM LN PC POOL SD8323 | FR 05/53 FIXED 5 | 5.000 | 05/01/2053 | |
| | | | 372,110.90 | | 372,750.47 | 359,461.45 |
| HZR4 | 3132DWG80 | | 372,110.90 | | 372,750.47 | 359,461.45 |
| | | FED HM LN PC POOL SD8329 | FR 06/53 FIXED 5 | 5.000 | 06/01/2053 | |
| | | | 1,906,716.35 | | 1,895,006.93 | 1,843,392.62 |
| HZR4 | 3132DWHE6 | | 1,433,065.92 | | 1,435,529.00 | 1,385,472.54 |
| HZV8 | 3132DWHE6 | | 473,650.43 | | 459,477.93 | 457,920.08 |
| | | FED HM LN PC POOL SD8372 | FR 11/53 FIXED 5.5 | 5.500 | 11/01/2053 | |
| | | | 1,635,289.45 | | 1,604,470.75 | 1,615,349.61 |
| HZV8 | 3132DWJR5 | | 1,635,289.45 | | 1,604,470.75 | 1,615,349.61 |
| | | FED HM LN PC POOL SC0104 | FR 08/35 FIXED 3.5 | 3.500 | 08/01/2035 | |
| | | | 257,838.48 | | 278,949.01 | 247,517.08 |
| HZQ4 | 3132D9DH4 | | 257,838.48 | | 278,949.01 | 247,517.08 |
| | | FED HM LN PC POOL SD3609 | FR 04/52 FIXED 2.5 | 2.500 | 04/01/2052 | |
| | | | 113,855.01 | | 89,411.77 | 93,124.62 |
| HZV8 | 3132E0AJ1 | | 113,855.01 | | 89,411.77 | 93,124.62 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|---------------------|----------|------------------|----------------------|
| | | FED HM LN PC POOL Q61709 | FG 02/49 FIXED 4.5 | | 4.500 02/01/2049 | |
| | | | 92,285.11 | | 95,947.70 | 88,178.47 |
| HZQ4 | 3132VM3T0 | 92,285.11 | | | 95,947.70 | 88,178.47 |
| | | FED HM LN PC POOL Q61754 | FG 01/49 FIXED 5 | | 5.000 01/01/2049 | |
| | | | 149,887.71 | | 159,677.27 | 147,711.64 |
| HZQ4 | 3132VM5Q4 | 149,887.71 | | | 159,677.27 | 147,711.64 |
| | | FED HM LN PC POOL Q42657 | FG 08/46 FIXED 3.5 | | 3.500 08/01/2046 | |
| | | | 448,912.88 | | 475,707.35 | 403,268.24 |
| HZQ4 | 3132WF5T2 | 448,912.88 | | | 475,707.35 | 403,268.24 |
| | | FED HM LN PC POOL G67707 | FG 01/48 FIXED 3.5 | | 3.500 01/01/2048 | |
| | | | 939,619.86 | | 940,207.10 | 847,084.10 |
| HZV8 | 3132XCR49 | 939,619.86 | | | 940,207.10 | 847,084.10 |
| | | FED HM LN PC POOL G67709 | FG 03/48 FIXED 3.5 | | 3.500 03/01/2048 | |
| | | | 618,691.64 | | 617,017.98 | 556,925.75 |
| HZV8 | 3132XCR64 | 618,691.64 | | | 617,017.98 | 556,925.75 |
| | | FED HM LN PC POOL G67710 | FG 03/48 FIXED 3.5 | | 3.500 03/01/2048 | |
| | | | 657,090.63 | | 658,621.14 | 590,304.29 |
| HZV8 | 3132XCR72 | 657,090.63 | | | 658,621.14 | 590,304.29 |
| | | FED HM LN PC POOL G67711 | FG 03/48 FIXED 4 | | 4.000 03/01/2048 | |
| | | | 601,119.77 | | 613,671.42 | 559,721.21 |
| HZV8 | 3132XCR80 | 601,119.77 | | | 613,671.42 | 559,721.21 |
| | | FED HM LN PC POOL G67714 | FG 07/48 FIXED 4 | | 4.000 07/01/2048 | |
| | | | 300,585.85 | | 304,460.15 | 279,862.04 |
| HZV8 | 3132XCSB2 | 300,585.85 | | | 304,460.15 | 279,862.04 |
| | | FED HM LN PC POOL G67717 | FG 11/48 FIXED 4 | | 4.000 11/01/2048 | |
| | | | 647,913.60 | | 664,921.34 | 603,241.65 |
| HZV8 | 3132XCSE6 | 647,913.60 | | | 664,921.34 | 603,241.65 |
| | | FED HM LN PC POOL WN1157 | FR 11/28 FIXED 1.8 | | 1.800 11/01/2028 | |
| | | | 1,200,000.00 | | 1,019,718.75 | 1,076,467.90 |
| HZQ4 | 3132XFJB5 | 1,200,000.00 | | | 1,019,718.75 | 1,076,467.90 |
| | | FED HM LN PC POOL WN2428 | FR 04/28 FIXED 4.84 | | 4.840 04/01/2028 | |
| | | | 800,000.00 | | 784,187.50 | 799,360.18 |
| HZR4 | 3132XGVW3 | 800,000.00 | | | 784,187.50 | 799,360.18 |
| | | FED HM LN PC POOL QA6989 | FR 02/50 FIXED 4 | | 4.000 02/01/2050 | |
| | | | 1,108,875.59 | | 1,194,813.44 | 1,026,155.36 |
| HZQ4 | 3133A1XS6 | 1,108,875.59 | | | 1,194,813.44 | 1,026,155.36 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|--------------|----------------------|
| | | FED HM LN PC POOL QF2362 | FR 11/52 FIXED 4 | 4.000 | 11/01/2052 | |
| | | | | | 459,427.70 | 419,945.65 |
| HZV8 | 3133BPTT5 | | | | 459,427.70 | 420,709.65 |
| | | FED HM LN PC POOL QD6942 | FR 02/52 FIXED 3 | 3.000 | 02/01/2052 | |
| | | | | | 539,644.13 | 430,893.19 |
| HZR4 | 3133B4WB7 | | | | 539,644.13 | 458,657.67 |
| | | FED HM LN PC POOL QD7088 | FR 02/52 FIXED 2 | 2.000 | 02/01/2052 | |
| | | | | | 974,112.95 | 902,100.89 |
| HZV8 | 3133B42V6 | | | | 974,112.95 | 766,906.76 |
| | | FED HM LN PC POOL QD7874 | FR 02/52 FIXED 3 | 3.000 | 02/01/2052 | |
| | | | | | 314,100.88 | 250,802.19 |
| HZR4 | 3133B5XB3 | | | | 314,100.88 | 267,064.19 |
| | | FED HM LN PC POOL QD8207 | FR 03/52 FIXED 2 | 2.000 | 03/01/2052 | |
| | | | | | 556,512.76 | 436,427.73 |
| HZV8 | 3133B6DL1 | | | | 556,512.76 | 434,003.89 |
| | | FED HM LN PC POOL QD8452 | FR 03/52 FIXED 2.5 | 2.500 | 03/01/2052 | |
| | | | | | 766,402.80 | 707,485.58 |
| HZV8 | 3133B6L99 | | | | 766,402.80 | 627,960.74 |
| | | FED HM LN PC POOL QG0601 | FR 04/53 FIXED 4.5 | 4.500 | 04/01/2053 | |
| | | | | | 568,354.95 | 543,578.21 |
| HZV8 | 3133C0U26 | | | | 568,354.95 | 535,139.59 |
| | | FED HM LN PC POOL RA4201 | FR 12/50 FIXED 2 | 2.000 | 12/01/2050 | |
| | | | | | 1,033,476.27 | 872,803.04 |
| HZV8 | 3133KKU23 | | | | 1,033,476.27 | 810,230.55 |
| | | FED HM LN PC POOL RA5552 | FR 07/51 FIXED 3 | 3.000 | 07/01/2051 | |
| | | | | | 124,897.73 | 102,455.19 |
| HZV8 | 3133KMEZ4 | | | | 124,897.73 | 107,072.18 |
| | | FED HM LN PC POOL RA6493 | FR 12/51 FIXED 2.5 | 2.500 | 12/01/2051 | |
| | | | | | 1,162,458.18 | 1,053,386.89 |
| HZV8 | 3133KNGA5 | | | | 1,162,458.18 | 947,786.02 |
| | | FED HM LN PC POOL RA6528 | FR 02/52 FIXED 2.5 | 2.500 | 02/01/2052 | |
| | | | | | 289,472.12 | 261,452.13 |
| HZV8 | 3133KNHD8 | | | | 289,472.12 | 236,572.08 |
| | | FED HM LN PC POOL RA6909 | FR 03/52 FIXED 3.5 | 3.500 | 03/01/2052 | |
| | | | | | 864,466.96 | 791,054.80 |
| HZR4 | 3133KNVA8 | | | | 864,466.96 | 764,811.38 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|--------------|----------------------|
| | | FED HM LN PC POOL RA6953 | FR 03/52 FIXED 3 | 3.000 | 03/01/2052 | |
| | | | 297,977.48 | | 272,742.51 | 253,395.44 |
| HZV8 | 3133KNWN9 | 297,977.48 | | | 272,742.51 | 253,395.44 |
| | | FED HM LN PC POOL RA7026 | FR 03/52 FIXED 3 | 3.000 | 03/01/2052 | |
| | | | 797,700.83 | | 677,360.19 | 679,724.00 |
| HZR4 | 3133KNYX5 | 797,700.83 | | | 677,360.19 | 679,724.00 |
| | | FED HM LN PC POOL RA8573 | FR 06/53 FIXED 5 | 5.000 | 06/01/2053 | |
| | | | 1,286,461.99 | | 1,244,802.71 | 1,243,577.59 |
| HZR4 | 3133KQQ25 | 1,286,461.99 | | | 1,244,802.71 | 1,243,577.59 |
| | | FED HM LN PC POOL G60238 | FG 10/45 FIXED 3.5 | 3.500 | 10/01/2045 | |
| | | | 173,321.24 | | 182,041.46 | 156,622.91 |
| HZV8 | 31335AHP6 | 173,321.24 | | | 182,041.46 | 156,622.91 |
| | | FED HM LN PC POOL G61160 | FG 11/45 FIXED 4.5 | 4.500 | 11/01/2045 | |
| | | | 131,922.37 | | 141,713.48 | 126,882.54 |
| HZQ4 | 31335BJD9 | 131,922.37 | | | 141,713.48 | 126,882.54 |
| | | FED HM LN PC POOL QA5096 | FR 12/49 FIXED 4 | 4.000 | 12/01/2049 | |
| | | | 109,301.38 | | 114,595.68 | 101,221.89 |
| HZQ4 | 31346YUV3 | 109,301.38 | | | 114,595.68 | 101,221.89 |
| | | FANNIE MAE | FNR 2013 17 YM | 4.000 | 03/25/2033 | |
| | | | 140,862.08 | | 148,433.42 | 137,719.17 |
| HZQ4 | 3136ACJP7 | 140,862.08 | | | 148,433.42 | 137,719.17 |
| | | FANNIEMAE ACES | FNA 2022 M2S A1 | 1.000 | 05/25/2032 | |
| | | | 943,912.54 | | 894,925.27 | 909,804.35 |
| HZQ4 | 3136BPGK1 | 943,912.54 | | | 894,925.27 | 909,804.35 |
| | | FANNIE MAE | FNR 2019 7 CA | 3.500 | 11/25/2057 | |
| | | | 464,822.47 | | 495,816.67 | 438,560.33 |
| HZQ4 | 3136B32G4 | 464,822.47 | | | 495,816.67 | 438,560.33 |
| | | FREDDIE MAC | FHR 3911 B | 3.500 | 08/15/2026 | |
| | | | 48,050.32 | | 49,191.51 | 47,558.20 |
| HZQ4 | 3137ADZD2 | 48,050.32 | | | 49,191.51 | 47,558.20 |
| | | FREDDIE MAC | FHR 3768 CB | 3.500 | 12/15/2025 | |
| | | | 26,093.35 | | 26,316.58 | 25,911.60 |
| HZQ4 | 3137A4BE6 | 26,093.35 | | | 26,316.58 | 25,911.60 |
| | | FREDDIE MAC | FHR 3806 L | 3.500 | 02/15/2026 | |
| | | | 103,415.18 | | 101,847.79 | 102,566.56 |
| HZQ4 | 3137A6YW6 | 103,415.18 | | | 101,847.79 | 102,566.56 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|----------------------|----------------------|
| | | FREDDIE MAC | | | |
| | | FHR 3800 CB | 3.500 | 02/15/2026 | |
| | | 42,166.73 | | 42,166.73 | 41,881.73 |
| HZQ4 | 3137A7GE4 | 42,166.73 | | 42,166.73 | 41,881.73 |
| | | FNMA POOL 254548 | | | |
| | | FN 12/32 FIXED 5.5 | 5.500 | 12/01/2032 | |
| | | 100,892.57 | | 111,234.06 | 102,917.37 |
| HZV8 | 31371KWH0 | 100,892.57 | | 111,234.06 | 102,917.37 |
| | | FNMA POOL AI0009 | | | |
| | | FN 06/41 FIXED 4.5 | 4.500 | 06/01/2041 | |
| | | 14,310.60 | | 15,377.19 | 13,858.77 |
| HZR4 | 3138ADAK1 | 14,310.60 | | 15,377.19 | 13,858.77 |
| | | FNMA POOL AH3740 | | | |
| | | FN 01/41 FIXED 3.5 | 3.500 | 01/01/2041 | |
| | | 78,935.96 | | 79,589.66 | 71,967.70 |
| HZR4 | 3138A5EN8 | 78,935.96 | | 79,589.66 | 71,967.70 |
| | | FNMA POOL AL0851 | | | |
| | | FN 10/40 FIXED VAR | 1.000 | 10/01/2040 | |
| | | 71,965.34 | | 79,083.14 | 74,616.55 |
| HZV8 | 3138EG5M2 | 71,965.34 | | 79,083.14 | 74,616.55 |
| | | FNMA POOL AL2171 | | | |
| | | FN 06/42 FIXED VAR | 1.000 | 06/01/2042 | |
| | | 343,964.87 | | 356,541.07 | 321,142.81 |
| HZR4 | 3138EJMV7 | 343,964.87 | | 356,541.07 | 321,142.81 |
| | | FNMA POOL AL2382 | | | |
| | | FN 02/42 FIXED VAR | 1.000 | 02/01/2042 | |
| | | 791,920.92 | | 820,875.53 | 746,600.85 |
| HZR4 | 3138EJUG1 | 791,920.92 | | 820,875.53 | 746,600.85 |
| | | FNMA POOL AL4045 | | | |
| | | FN 06/42 FIXED VAR | 1.000 | 06/01/2042 | |
| | | 234,430.83 | | 243,222.00 | 230,380.19 |
| HZQ4 | 3138ELP72 | 234,430.83 | | 243,222.00 | 230,380.19 |
| | | FNMA POOL AL5548 | | | |
| | | FN 05/38 FLOATING VAR | 1.000 | 05/01/2038 | |
| | | 116,469.09 | | 122,638.29 | 120,849.73 |
| HZR4 | 3138ENEW5 | 116,469.09 | | 122,638.29 | 120,849.73 |
| | | FNMA POOL AK3107 | | | |
| | | FN 02/42 FIXED 4 | 4.000 | 02/01/2042 | |
| | | 236,739.98 | | 245,395.78 | 223,289.56 |
| HZR4 | 3138E7NZ3 | 236,739.98 | | 245,395.78 | 223,289.56 |
| | | FNMA POOL AN7943 | | | |
| | | FN 01/28 FIXED 3.1 | 3.100 | 01/01/2028 | |
| | | 931,182.66 | | 912,559.04 | 891,105.89 |
| HZQ4 | 3138LLZH1 | 931,182.66 | | 912,559.04 | 891,105.89 |
| | | FNMA POOL FN0004 | | | |
| | | FN 12/20 VARIABLE | 1.000 | 12/01/2020 | |
| | | 1,579.03 | | 0.00 | 0.00 |
| HZV8 | 3138NJAE8 | 1,579.03 | | 0.00 | 0.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|------------|----------------------|
| | | FNMA POOL AS1287 | | | | |
| | | FN 11/33 FIXED 4 | 4.000 | 11/01/2033 | | |
| | | 91,386.95 | | | 96,713.11 | 88,233.92 |
| HZQ4 | 3138WAND5 | 91,386.95 | | | 96,713.11 | 88,233.92 |
| | | FNMA POOL AS6198 | | | | |
| | | FN 11/45 FIXED 3.5 | 3.500 | 11/01/2045 | | |
| | | 603,702.85 | | | 634,925.56 | 541,632.77 |
| HZR4 | 3138WF3G9 | 603,702.85 | | | 634,925.56 | 541,632.77 |
| | | FNMA POOL AS9749 | | | | |
| | | FN 06/47 FIXED 4 | 4.000 | 06/01/2047 | | |
| | | 50,562.03 | | | 53,240.23 | 46,919.25 |
| HZV8 | 3138WKZP3 | 50,562.03 | | | 53,240.23 | 46,919.25 |
| | | FNMA POOL AS9830 | | | | |
| | | FN 06/47 FIXED 4 | 4.000 | 06/01/2047 | | |
| | | 48,663.43 | | | 51,229.67 | 45,126.79 |
| HZV8 | 3138WK4Q5 | 48,663.43 | | | 51,229.67 | 45,126.79 |
| | | FNMA POOL AS9972 | | | | |
| | | FN 07/47 FIXED 4 | 4.000 | 07/01/2047 | | |
| | | 44,892.89 | | | 47,295.35 | 41,630.27 |
| HZV8 | 3138WLCJ0 | 44,892.89 | | | 47,295.35 | 41,630.27 |
| | | FNMA POOL AW3297 | | | | |
| | | FN 06/34 FIXED 4.5 | 4.500 | 06/01/2034 | | |
| | | 70,254.10 | | | 77,059.98 | 68,805.72 |
| HZQ4 | 3138XSUX3 | 70,254.10 | | | 77,059.98 | 68,805.72 |
| | | FANNIE MAE | | | | |
| | | FNR 2004 66 PO | 0.010 | 08/25/2018 | | |
| | | 71,028.74 | | | 0.00 | 0.00 |
| HZV8 | 31394AF92 | 71,028.74 | | | 0.00 | 0.00 |
| | | FANNIE MAE | | | | |
| | | FNR 2005 30 UG | 5.000 | 04/25/2035 | | |
| | | 59,332.71 | | | 65,154.74 | 59,495.28 |
| HZQ4 | 31394C5E8 | 59,332.71 | | | 65,154.74 | 59,495.28 |
| | | FANNIE MAE | | | | |
| | | FNR 2006 2 NO | 0.010 | 12/25/2033 | | |
| | | 54,036.63 | | | 0.00 | 0.00 |
| HZV8 | 31394VD80 | 54,036.63 | | | 0.00 | 0.00 |
| | | FHLMC STRUCTURED PASS THROUGH | | | | |
| | | FSPC T 61 1A1 | 1.000 | 07/25/2044 | | |
| | | 133,016.49 | | | 130,387.82 | 127,645.95 |
| HZR4 | 31395A3J2 | 133,016.49 | | | 130,387.82 | 127,645.95 |
| | | FANNIE MAE | | | | |
| | | FNR 2006 46 FW | 1.000 | 06/25/2036 | | |
| | | 111,823.60 | | | 111,928.42 | 110,564.16 |
| HZQ4 | 31395D7E3 | 111,823.60 | | | 111,928.42 | 110,564.16 |
| | | FANNIE MAE | | | | |
| | | FNR 2006 112 QC | 5.500 | 11/25/2036 | | |
| | | 93,230.63 | | | 105,292.38 | 95,310.78 |
| HZQ4 | 31396LPU8 | 93,230.63 | | | 105,292.38 | 95,310.78 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|----------|----------------------|
| | FANNIE MAE | FNR 2007 88 FW | 1.000 | 09/25/2037 | | |
| | | 78,503.76 | | 78,675.47 | | 77,833.21 |
| HZQ4 | 31396XVC5 | 78,503.76 | | 78,675.47 | | 77,833.21 |
| | FANNIE MAE | FNR 2008 2 PH | 5.500 | 02/25/2038 | | |
| | | 454,826.35 | | 513,385.24 | | 453,000.22 |
| HZQ4 | 31396YFD9 | 454,826.35 | | 513,385.24 | | 453,000.22 |
| | FREDDIE MAC | FHR 3210 FA | 1.000 | 09/15/2036 | | |
| | | 44,036.10 | | 44,063.60 | | 43,456.81 |
| HZQ4 | 31397BDF5 | 44,036.10 | | 44,063.60 | | 43,456.81 |
| | FREDDIE MAC | FHR 3611 FH | 1.000 | 07/15/2034 | | |
| | | 38,181.10 | | 38,586.79 | | 38,202.41 |
| HZQ4 | 31398LRJ9 | 38,181.10 | | 38,586.79 | | 38,202.41 |
| | FANNIE MAE | FNR 2010 15 FD | 1.000 | 03/25/2040 | | |
| | | 38,374.83 | | 38,734.59 | | 38,383.41 |
| HZQ4 | 31398MQQ2 | 38,374.83 | | 38,734.59 | | 38,383.41 |
| | FANNIE MAE | FNR 2010 111 AM | 5.500 | 10/25/2040 | | |
| | | 143,656.61 | | 162,780.86 | | 146,819.99 |
| HZQ4 | 31398NXS8 | 143,656.61 | | 162,780.86 | | 146,819.99 |
| | FANNIE MAE | FNR 2010 123 FL | 1.000 | 11/25/2040 | | |
| | | 82,117.34 | | 82,220.00 | | 81,269.35 |
| HZQ4 | 31398N2W3 | 82,117.34 | | 82,220.00 | | 81,269.35 |
| | FANNIE MAE | FNR 2010 85 NJ | 4.500 | 08/25/2040 | | |
| | | 51,176.75 | | 53,543.68 | | 49,070.07 |
| HZQ4 | 31398TRN3 | 51,176.75 | | 53,543.68 | | 49,070.07 |
| | FNMA POOL BD5046 | FN 02/47 FIXED 3.5 | 3.500 | 02/01/2047 | | |
| | | 243,316.32 | | 251,129.03 | | 218,298.26 |
| HZV8 | 3140FCTC2 | 243,316.32 | | 251,129.03 | | 218,298.26 |
| | FNMA POOL BF0141 | FN 09/56 FIXED 5.5 | 5.500 | 09/01/2056 | | |
| | | 653,836.22 | | 778,882.39 | | 667,757.83 |
| HZQ4 | 3140FXEP3 | 653,836.22 | | 778,882.39 | | 667,757.83 |
| | FNMA POOL BF0341 | FN 01/59 FIXED 5.5 | 5.500 | 01/01/2059 | | |
| | | 330,147.16 | | 394,267.92 | | 330,454.36 |
| HZQ4 | 3140FXLX8 | 330,147.16 | | 394,267.92 | | 330,454.36 |
| | FNMA POOL BF0669 | FN 06/52 FIXED 4 | 4.000 | 06/01/2052 | | |
| | | 535,534.91 | | 513,109.37 | | 497,369.03 |
| HZQ4 | 3140FXW73 | 535,534.91 | | 513,109.37 | | 497,369.03 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FNMA POOL BD0326 | 4.000 | 06/01/2046 | | |
| | | | | | 228,177.70 | 212,761.89 |
| HZQ4 | 3140F7LG2 | | | | 228,177.70 | 212,761.89 |
| | | FNMA POOL BJ9442 | 4.000 | 03/01/2048 | | |
| | | | | | 325,361.98 | 302,949.69 |
| HZQ4 | 3140HBP44 | | | | 325,361.98 | 302,949.69 |
| | | FNMA POOL BK8753 | 4.500 | 06/01/2049 | | |
| | | | | | 114,567.22 | 108,907.96 |
| HZQ4 | 3140HNWP3 | | | | 114,567.22 | 108,907.96 |
| | | FNMA POOL BK8769 | 3.500 | 10/01/2049 | | |
| | | | | | 159,354.86 | 143,071.56 |
| HZQ4 | 3140HNW73 | | | | 159,354.86 | 143,071.56 |
| | | FNMA POOL BK9240 | 5.000 | 07/01/2048 | | |
| | | | | | 114,169.86 | 113,709.73 |
| HZQ4 | 3140HPS9 | | | | 114,169.86 | 113,709.73 |
| | | FNMA POOL BL0531 | 3.820 | 07/01/2027 | | |
| | | | | | 915,625.68 | 892,349.40 |
| HZQ4 | 3140HRSV6 | | | | 915,625.68 | 892,349.40 |
| | | FNMA POOL BL1673 | 3.600 | 07/01/2025 | | |
| | | | | | 1,477,628.12 | 1,466,858.19 |
| HZQ4 | 3140HS2F7 | | | | 1,477,628.12 | 1,466,858.19 |
| | | FNMA POOL BL6257 | 2.130 | 11/01/2028 | | |
| | | | | | 988,196.16 | 898,367.71 |
| HZQ4 | 3140HX5T3 | | | | 988,196.16 | 898,367.71 |
| | | FNMA POOL BL6552 | 1.800 | 03/01/2026 | | |
| | | | | | 1,050,000.00 | 1,016,219.53 |
| HZQ4 | 3140HYH68 | | | | 1,050,000.00 | 1,016,219.53 |
| | | FNMA POOL BM5430 | 1.000 | 01/01/2049 | | |
| | | | | | 315,025.80 | 310,310.44 |
| HZQ4 | 3140JAA81 | | | | 315,025.80 | 310,310.44 |
| | | FNMA POOL BM6492 | 1.000 | 11/01/2032 | | |
| | | | | | 1,402,167.80 | 1,112,463.27 |
| HZQ4 | 3140JBGA8 | | | | 1,402,167.80 | 1,112,463.27 |
| | | FNMA POOL BN3057 | 4.500 | 01/01/2049 | | |
| | | | | | 108,944.32 | 103,829.70 |
| HZQ4 | 3140JKMF0 | | | | 108,944.32 | 103,829.70 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|------------|----------------------|
| | | FNMA POOL BN4355 | | | | |
| | | FN 02/49 FIXED 4 | 4.000 | 02/01/2049 | | |
| | | 135,358.16 | | | 139,048.74 | 125,929.72 |
| HZV8 | 3140JLZV9 | 135,358.16 | | | 139,048.74 | 125,929.72 |
| | | FNMA POOL BN4653 | | | | |
| | | FN 12/48 FIXED 5 | 5.000 | 12/01/2048 | | |
| | | 319,279.70 | | | 338,286.81 | 316,244.11 |
| HZQ4 | 3140JME32 | 319,279.70 | | | 338,286.81 | 316,244.11 |
| | | FNMA POOL BN4920 | | | | |
| | | FN 12/48 FIXED 5 | 5.000 | 12/01/2048 | | |
| | | 243,491.30 | | | 257,796.42 | 239,326.80 |
| HZQ4 | 3140JMPE6 | 243,491.30 | | | 257,796.42 | 239,326.80 |
| | | FNMA POOL BN4979 | | | | |
| | | FN 01/49 FIXED 4.5 | 4.500 | 01/01/2049 | | |
| | | 96,647.01 | | | 100,739.38 | 93,037.40 |
| HZQ4 | 3140JMQ96 | 96,647.01 | | | 100,739.38 | 93,037.40 |
| | | FNMA POOL BN6264 | | | | |
| | | FN 04/49 FIXED 4 | 4.000 | 04/01/2049 | | |
| | | 141,250.28 | | | 145,686.39 | 132,023.19 |
| HZV8 | 3140JN6A3 | 141,250.28 | | | 145,686.39 | 132,023.19 |
| | | FNMA POOL BN6959 | | | | |
| | | FN 02/49 FIXED 4.5 | 4.500 | 02/01/2049 | | |
| | | 112,406.01 | | | 117,587.23 | 107,152.68 |
| HZQ4 | 3140JPWV3 | 112,406.01 | | | 117,587.23 | 107,152.68 |
| | | FNMA POOL BN7379 | | | | |
| | | FN 02/49 FIXED 4.5 | 4.500 | 02/01/2049 | | |
| | | 502,512.58 | | | 526,303.43 | 486,395.88 |
| HZQ4 | 3140JQFV0 | 502,512.58 | | | 526,303.43 | 486,395.88 |
| | | FNMA POOL BN9168 | | | | |
| | | FN 04/49 FIXED 4 | 4.000 | 04/01/2049 | | |
| | | 142,746.09 | | | 147,140.01 | 132,558.50 |
| HZQ4 | 3140JSFJ3 | 142,746.09 | | | 147,140.01 | 132,558.50 |
| | | FNMA POOL BN9185 | | | | |
| | | FN 07/49 FIXED 4 | 4.000 | 07/01/2049 | | |
| | | 408,996.42 | | | 427,912.52 | 379,901.09 |
| HZQ4 | 3140JSF38 | 408,996.42 | | | 427,912.52 | 379,901.09 |
| | | FNMA POOL BN9585 | | | | |
| | | FN 04/49 FIXED 4.5 | 4.500 | 04/01/2049 | | |
| | | 580,194.99 | | | 610,655.23 | 555,159.55 |
| HZQ4 | 3140JSUK3 | 580,194.99 | | | 610,655.23 | 555,159.55 |
| | | FNMA POOL BO1362 | | | | |
| | | FN 06/49 FIXED 4 | 4.000 | 06/01/2049 | | |
| | | 405,573.03 | | | 424,964.48 | 379,740.85 |
| HZQ4 | 3140JVQQ8 | 405,573.03 | | | 424,964.48 | 379,740.85 |
| | | FNMA POOL BO4410 | | | | |
| | | FN 08/50 FIXED 3 | 3.000 | 08/01/2050 | | |
| | | 606,171.45 | | | 648,982.33 | 520,416.86 |
| HZQ4 | 3140JY3U8 | 606,171.45 | | | 648,982.33 | 520,416.86 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|------------|----------------------|
| | | FNMA POOL BL9252 | 1.370 | 03/01/2030 | | |
| | | | | | 968,946.05 | 820,415.24 |
| HZQ4 | 3140J2H66 | 965,476.39 | | | 968,946.05 | 820,415.24 |
| | | FNMA POOL BM3288 | 1.000 | 12/01/2046 | | |
| | | | | | 273,101.16 | 235,002.67 |
| HZV8 | 3140J7UN3 | 259,748.49 | | | 273,101.16 | 235,002.67 |
| | | FNMA POOL BM3500 | 1.000 | 09/01/2047 | | |
| | | | | | 143,605.82 | 130,347.50 |
| HZQ4 | 3140J73J2 | 138,020.30 | | | 143,605.82 | 130,347.50 |
| | | FNMA POOL BP4357 | 3.000 | 02/01/2050 | | |
| | | | | | 530,622.24 | 450,575.97 |
| HZQ4 | 3140KBZX5 | 507,393.14 | | | 530,622.24 | 450,575.97 |
| | | FNMA POOL BP6362 | 3.000 | 04/01/2050 | | |
| | | | | | 491,583.52 | 396,756.32 |
| HZQ4 | 3140KEB80 | 461,716.27 | | | 491,583.52 | 396,756.32 |
| | | FNMA POOL BP6450 | 2.500 | 07/01/2040 | | |
| | | | | | 795,138.87 | 770,714.98 |
| HZQ4 | 3140KEEY0 | 892,787.51 | | | 795,138.87 | 770,714.98 |
| | | FNMA POOL BQ4113 | 3.000 | 09/01/2050 | | |
| | | | | | 369,721.13 | 299,689.91 |
| HZQ4 | 3140KPSB0 | 348,947.83 | | | 369,721.13 | 299,689.91 |
| | | FNMA POOL BQ4912 | 2.000 | 09/01/2050 | | |
| | | | | | 720,832.61 | 695,727.54 |
| HZV8 | 3140KQN64 | 886,667.07 | | | 720,832.61 | 695,727.54 |
| | | FNMA POOL BS0132 | 0.970 | 07/01/2027 | | |
| | | | | | 936,115.50 | 855,880.22 |
| HZQ4 | 3140LAEE1 | 935,530.79 | | | 936,115.50 | 855,880.22 |
| | | FNMA POOL BS0154 | 1.275 | 04/01/2030 | | |
| | | | | | 933,848.68 | 783,950.14 |
| HZQ4 | 3140LAE43 | 933,265.38 | | | 933,848.68 | 783,950.14 |
| | | FNMA POOL BS0448 | 1.270 | 12/01/2029 | | |
| | | | | | 794,045.62 | 671,809.80 |
| HZQ4 | 3140LAQA6 | 793,425.77 | | | 794,045.62 | 671,809.80 |
| | | FNMA POOL BS4030 | 1.960 | 01/01/2032 | | |
| | | | | | 683,375.00 | 670,491.46 |
| HZQ4 | 3140LEPQ4 | 800,000.00 | | | 683,375.00 | 670,491.46 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|----------------------|------------|--------------|----------------------|
| | | FNMA POOL BS4505 | FN 01/32 FIXED 1.93 | 01/01/2032 | 1.930 | |
| | | | 1,000,000.00 | | 794,687.50 | 834,102.33 |
| HZQ4 | 3140LFAF1 | 1,000,000.00 | | | 794,687.50 | 834,102.33 |
| | | FNMA POOL BS4525 | FN 01/32 FIXED 1.94 | 01/01/2032 | 1.940 | |
| | | | 889,000.00 | | 775,860.85 | 733,804.56 |
| HZQ4 | 3140LFA38 | 889,000.00 | | | 775,860.85 | 733,804.56 |
| | | FNMA POOL BS6079 | FN 07/29 FIXED 3.515 | 07/01/2029 | 3.515 | |
| | | | 700,000.00 | | 675,417.97 | 668,036.01 |
| HZQ4 | 3140LGXH0 | 700,000.00 | | | 675,417.97 | 668,036.01 |
| | | FNMA POOL BS9022 | FN 07/30 FIXED 4.46 | 07/01/2030 | 4.460 | |
| | | | 675,000.00 | | 661,869.14 | 664,475.78 |
| HZQ4 | 3140LLAY7 | 675,000.00 | | | 661,869.14 | 664,475.78 |
| | | FNMA POOL BU9074 | FN 01/52 FIXED 2 | 01/01/2052 | 2.000 | |
| | | | 2,288,919.60 | | 2,004,592.85 | 1,798,244.50 |
| HZV8 | 3140MBCL4 | 2,288,919.60 | | | 2,004,592.85 | 1,798,244.50 |
| | | FNMA POOL BV3930 | FN 02/52 FIXED 3 | 02/01/2052 | 3.000 | |
| | | | 877,613.90 | | 893,966.31 | 748,028.64 |
| HZQ4 | 3140MHLL1 | 877,613.90 | | | 893,966.31 | 748,028.64 |
| | | FNMA POOL BV3972 | FN 03/52 FIXED 3.5 | 03/01/2052 | 3.500 | |
| | | | 35,532.36 | | 32,514.88 | 31,460.46 |
| HZR4 | 3140MHMW6 | 35,532.36 | | | 32,514.88 | 31,460.46 |
| | | FNMA POOL BV4149 | FN 03/52 FIXED 3 | 03/01/2052 | 3.000 | |
| | | | 940,433.86 | | 750,914.39 | 800,970.48 |
| HZR4 | 3140MHTF6 | 940,433.86 | | | 750,914.39 | 800,970.48 |
| | | FNMA POOL BV4199 | FN 03/52 FIXED 3 | 03/01/2052 | 3.000 | |
| | | | 1,817,215.92 | | 1,451,004.32 | 1,546,595.07 |
| HZR4 | 3140MHUZ0 | 1,817,215.92 | | | 1,451,004.32 | 1,546,595.07 |
| | | FNMA POOL BV7761 | FN 03/52 FIXED 2.5 | 03/01/2052 | 2.500 | |
| | | | 525,549.03 | | 481,103.21 | 430,196.41 |
| HZV8 | 3140MMTT5 | 525,549.03 | | | 481,103.21 | 430,196.41 |
| | | FNMA POOL BV8459 | FN 04/52 FIXED 3 | 04/01/2052 | 3.000 | |
| | | | 690,772.65 | | 634,620.40 | 587,759.44 |
| HZV8 | 3140MNMH6 | 690,772.65 | | | 634,620.40 | 587,759.44 |
| | | FNMA POOL BV8515 | FN 05/52 FIXED 3 | 05/01/2052 | 3.000 | |
| | | | 1,030,846.61 | | 950,351.96 | 876,696.73 |
| HZV8 | 3140MNN93 | 1,030,846.61 | | | 950,351.96 | 876,696.73 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FNMA POOL BW4042 | 5.000 | 07/01/2052 | | |
| | | | | | 544,085.98 | 566,529.52 |
| HZQ4 | 3140MVP44 | | | | 544,085.98 | 526,976.87 |
| | | FNMA POOL BU2084 | 2.500 | 10/01/2051 | | |
| | | | | | 737,186.03 | 759,416.79 |
| HZQ4 | 3140M3J68 | | | | 737,186.03 | 605,121.15 |
| | | FNMA POOL BU2088 | 3.000 | 10/01/2051 | | |
| | | | | | 494,615.70 | 523,017.48 |
| HZQ4 | 3140M3KA7 | | | | 494,615.70 | 429,584.74 |
| | | FNMA POOL BX7765 | 5.000 | 03/01/2053 | | |
| | | | | | 202,249.76 | 194,728.59 |
| HZV8 | 3140NCTX7 | | | | 202,249.76 | 196,190.04 |
| | | FNMA POOL BW9903 | 4.500 | 10/01/2052 | | |
| | | | | | 430,606.20 | 414,441.65 |
| HZV8 | 3140N3AD1 | | | | 430,606.20 | 405,767.47 |
| | | FNMA POOL BX0467 | 4.500 | 12/01/2052 | | |
| | | | | | 213,424.75 | 203,187.02 |
| HZV8 | 3140N4QV2 | | | | 213,424.75 | 200,834.57 |
| | | FNMA POOL CA4363 | 4.000 | 10/01/2049 | | |
| | | | | | 125,237.41 | 130,579.57 |
| HZQ4 | 3140QBZ50 | | | | 125,237.41 | 116,033.19 |
| | | FNMA POOL CA5689 | 3.000 | 05/01/2050 | | |
| | | | | | 864,285.71 | 914,927.46 |
| HZV8 | 3140QDKB9 | | | | 864,285.71 | 747,286.63 |
| | | FNMA POOL CA6361 | 2.500 | 07/01/2050 | | |
| | | | | | 1,284,358.80 | 1,056,786.46 |
| HZQ4 | 3140QEB76 | | | | 1,284,358.80 | 1,065,268.20 |
| | | FNMA POOL CA8110 | 2.000 | 12/01/2050 | | |
| | | | | | 701,710.83 | 582,858.57 |
| HZV8 | 3140QGAL1 | | | | 701,710.83 | 550,160.97 |
| | | FNMA POOL CA9306 | 3.000 | 02/01/2051 | | |
| | | | | | 270,672.29 | 216,125.50 |
| HZR4 | 3140QHKU8 | | | | 270,672.29 | 231,832.41 |
| | | FNMA POOL CB0610 | 2.500 | 05/01/2051 | | |
| | | | | | 515,992.74 | 443,592.50 |
| HZV8 | 3140QKVC9 | | | | 515,992.74 | 428,437.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FNMA POOL CB0613 | | | | |
| | | FN 05/51 FIXED 3 | 3.000 | 05/01/2051 | | |
| | | 656,196.05 | | | 524,444.19 | 558,184.48 |
| HZR4 | 3140QKVF2 | 656,196.05 | | | 524,444.19 | 558,184.48 |
| | | FNMA POOL CB2079 | | | | |
| | | FN 11/51 FIXED 2 | 2.000 | 11/01/2051 | | |
| | | 1,270,140.32 | | | 1,163,914.91 | 999,996.63 |
| HZV8 | 3140QMJZ8 | 1,270,140.32 | | | 1,163,914.91 | 999,996.63 |
| | | FNMA POOL CB2096 | | | | |
| | | FN 11/51 FIXED 3 | 3.000 | 11/01/2051 | | |
| | | 941,617.52 | | | 859,299.54 | 799,489.13 |
| HZV8 | 3140QMKJ2 | 941,617.52 | | | 859,299.54 | 799,489.13 |
| | | FNMA POOL CB2666 | | | | |
| | | FN 01/52 FIXED 3 | 3.000 | 01/01/2052 | | |
| | | 5,157,459.47 | | | 4,209,171.89 | 4,392,646.34 |
| HZR4 | 3140QM6C3 | 5,157,459.47 | | | 4,209,171.89 | 4,392,646.34 |
| | | FNMA POOL CB2667 | | | | |
| | | FN 01/52 FIXED 3 | 3.000 | 01/01/2052 | | |
| | | 454,900.81 | | | 363,227.62 | 386,855.29 |
| HZR4 | 3140QM6D1 | 454,900.81 | | | 363,227.62 | 386,855.29 |
| | | FNMA POOL CB2802 | | | | |
| | | FN 02/52 FIXED 2 | 2.000 | 02/01/2052 | | |
| | | 309,099.11 | | | 252,785.12 | 243,627.32 |
| HZV8 | 3140QNDG4 | 309,099.11 | | | 252,785.12 | 243,627.32 |
| | | FNMA POOL CB3013 | | | | |
| | | FN 03/52 FIXED 2 | 2.000 | 03/01/2052 | | |
| | | 1,532,455.83 | | | 1,422,490.15 | 1,203,928.75 |
| HZV8 | 3140QNK35 | 1,532,455.83 | | | 1,422,490.15 | 1,203,928.75 |
| | | FNMA POOL CA1710 | | | | |
| | | FN 05/48 FIXED 4.5 | 4.500 | 05/01/2048 | | |
| | | 151,712.39 | | | 157,757.19 | 144,448.01 |
| HZV8 | 3140Q83U7 | 151,712.39 | | | 157,757.19 | 144,448.01 |
| | | FNMA POOL CA2208 | | | | |
| | | FN 08/48 FIXED 4.5 | 4.500 | 08/01/2048 | | |
| | | 173,797.61 | | | 180,281.08 | 165,015.59 |
| HZV8 | 3140Q9N25 | 173,797.61 | | | 180,281.08 | 165,015.59 |
| | | FNMA POOL FM9576 | | | | |
| | | FN 11/51 FIXED VAR | 1.000 | 11/01/2051 | | |
| | | 2,150,327.51 | | | 1,909,087.65 | 1,689,376.04 |
| HZV8 | 3140XDUA2 | 2,150,327.51 | | | 1,909,087.65 | 1,689,376.04 |
| | | FNMA POOL FM9672 | | | | |
| | | FN 12/51 FIXED VAR | 1.000 | 12/01/2051 | | |
| | | 1,121,004.06 | | | 1,013,983.21 | 914,137.52 |
| HZV8 | 3140XDXA9 | 1,121,004.06 | | | 1,013,983.21 | 914,137.52 |
| | | FNMA POOL FS0139 | | | | |
| | | FN 01/52 FIXED VAR | 1.000 | 01/01/2052 | | |
| | | 969,685.07 | | | 888,549.71 | 797,793.45 |
| HZV8 | 3140XFEM9 | 969,685.07 | | | 888,549.71 | 797,793.45 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FNMA POOL FS0288 | 1.000 | 01/01/2052 | | |
| | | | | | 1,113,190.02 | 1,020,960.50 |
| HZV8 | 3140XFKA8 | 1,113,190.02 | | | 1,020,960.50 | 874,551.04 |
| | | FNMA POOL FS2638 | 1.000 | 04/01/2052 | | |
| | | | | | 856,236.57 | 773,021.09 |
| HZV8 | 3140XH4Y0 | 856,236.57 | | | 773,021.09 | 704,024.11 |
| | | FNMA POOL FS3160 | 1.000 | 06/01/2052 | | |
| | | | | | 618,530.67 | 564,989.09 |
| HZV8 | 3140XJQN6 | 618,530.67 | | | 564,989.09 | 530,137.40 |
| | | FNMA POOL FS3498 | 1.000 | 07/01/2052 | | |
| | | | | | 1,055,657.70 | 894,999.77 |
| HZV8 | 3140XJ3G6 | 1,055,657.70 | | | 894,999.77 | 937,052.49 |
| | | FNMA POOL FS4978 | 1.000 | 04/01/2053 | | |
| | | | | | 393,130.52 | 378,326.69 |
| HZV8 | 3140XLQ84 | 393,130.52 | | | 378,326.69 | 380,707.45 |
| | | FNMA POOL FS5555 | 1.000 | 07/01/2052 | | |
| | | | | | 320,407.16 | 271,995.64 |
| HZV8 | 3140XME51 | 320,407.16 | | | 271,995.64 | 283,877.03 |
| | | FNMA POOL FS5646 | 1.000 | 07/01/2053 | | |
| | | | | | 429,466.86 | 412,992.79 |
| HZV8 | 3140XMHY5 | 429,466.86 | | | 412,992.79 | 415,991.63 |
| | | FNMA POOL FS5710 | 1.000 | 07/01/2053 | | |
| | | | | | 454,520.65 | 439,038.54 |
| HZV8 | 3140XMKY1 | 454,520.65 | | | 439,038.54 | 440,157.51 |
| | | FNMA POOL FS7061 | 1.000 | 04/01/2052 | | |
| | | | | | 4,627,659.08 | 3,993,344.39 |
| HZR4 | 3140XNZ31 | 4,627,659.08 | | | 3,993,344.39 | 3,928,554.00 |
| | | FNMA POOL FS7754 | 1.000 | 07/01/2053 | | |
| | | | | | 310,264.32 | 282,049.66 |
| HZV8 | 3140XPTL3 | 310,264.32 | | | 282,049.66 | 283,776.94 |
| | | FNMA POOL FM2096 | 1.000 | 11/01/2049 | | |
| | | | | | 618,873.12 | 649,913.49 |
| HZQ4 | 3140X5KJ1 | 618,873.12 | | | 649,913.49 | 554,827.66 |
| | | FNMA POOL 734223 | 5.500 | 06/01/2033 | | |
| | | | | | 155,058.05 | 158,183.41 |
| HZV8 | 31402NVQ8 | 155,058.05 | | | 158,183.41 | 154,636.48 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------------------|----------------------|
| | | FNMA POOL 797657 | FN 09/35 FIXED 5 | 5.000 09/01/2035 | |
| | | | 42,700.98 | 42,223.93 | 42,326.42 |
| HZV8 | 31405SE67 | 42,700.98 | | 42,223.93 | 42,326.42 |
| | | FNMA POOL AB4698 | FN 03/42 FIXED 4 | 4.000 03/01/2042 | |
| | | | 257,574.90 | 267,233.95 | 242,941.63 |
| HZR4 | 31417BGG6 | 257,574.90 | | 267,233.95 | 242,941.63 |
| | | FNMA POOL AB4955 | FN 04/42 FIXED 4 | 4.000 04/01/2042 | |
| | | | 361,780.50 | 375,347.27 | 341,229.54 |
| HZR4 | 31417BQH3 | 361,780.50 | | 375,347.27 | 341,229.54 |
| | | FNMA POOL AB8562 | FN 02/43 FIXED 3 | 3.000 02/01/2043 | |
| | | | 693,087.18 | 666,663.21 | 610,709.87 |
| HZV8 | 31417FQQ4 | 693,087.18 | | 666,663.21 | 610,709.87 |
| | | FNMA POOL MA1253 | FN 11/42 FIXED 4 | 4.000 11/01/2042 | |
| | | | 42,604.73 | 43,323.68 | 39,920.35 |
| HZV8 | 31418AMB1 | 42,604.73 | | 43,323.68 | 39,920.35 |
| | | FNMA POOL MA1373 | FN 03/43 FIXED 3.5 | 3.500 03/01/2043 | |
| | | | 65,398.00 | 68,606.59 | 59,237.05 |
| HZV8 | 31418AQ35 | 65,398.00 | | 68,606.59 | 59,237.05 |
| | | FNMA POOL MA1490 | FN 07/33 FIXED 3 | 3.000 07/01/2033 | |
| | | | 408,898.62 | 407,301.37 | 384,626.05 |
| HZV8 | 31418AUQ9 | 408,898.62 | | 407,301.37 | 384,626.05 |
| | | FNMA POOL MA1546 | FN 08/43 FIXED 3.5 | 3.500 08/01/2043 | |
| | | | 204,186.00 | 204,217.88 | 184,948.23 |
| HZV8 | 31418AWG9 | 204,186.00 | | 204,217.88 | 184,948.23 |
| | | FNMA POOL MA1584 | FN 09/33 FIXED 3.5 | 3.500 09/01/2033 | |
| | | | 306,942.93 | 317,446.14 | 293,233.72 |
| HZV8 | 31418AXN3 | 306,942.93 | | 317,446.14 | 293,233.72 |
| | | FNMA POOL MA2863 | FN 01/47 FIXED 3 | 3.000 01/01/2047 | |
| | | | 254,901.58 | 244,994.29 | 220,838.66 |
| HZV8 | 31418CFD1 | 254,901.58 | | 244,994.29 | 220,838.66 |
| | | FNMA POOL MA2864 | FN 01/47 FIXED 3.5 | 3.500 01/01/2047 | |
| | | | 267,421.02 | 276,404.68 | 240,953.83 |
| HZV8 | 31418CFE9 | 267,421.02 | | 276,404.68 | 240,953.83 |
| | | FNMA POOL MA2896 | FN 02/47 FIXED 3.5 | 3.500 02/01/2047 | |
| | | | 32,608.82 | 33,699.83 | 29,255.90 |
| HZV8 | 31418CGE8 | 32,608.82 | | 33,699.83 | 29,255.90 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FNMA POOL MA2995 | 4.000 | 05/01/2047 | | |
| | | | | | 285,244.96 | 300,075.48 |
| HZV8 | 31418CKH6 | | | | 285,244.96 | 264,486.43 |
| | | FNMA POOL MA3057 | 3.500 | 07/01/2047 | | |
| | | | | | 307,684.83 | 307,131.97 |
| HZV8 | 31418CMF8 | | | | 307,684.83 | 276,045.92 |
| | | FNMA POOL MA3309 | 3.500 | 03/01/2038 | | |
| | | | | | 109,695.50 | 109,986.89 |
| HZV8 | 31418CVB7 | | | | 109,695.50 | 102,692.99 |
| | | FNMA POOL MA4013 | 2.500 | 05/01/2035 | | |
| | | | | | 556,010.28 | 515,091.40 |
| HZQ4 | 31418DN73 | | | | 556,010.28 | 506,834.95 |
| | | FNMA POOL MA4176 | 2.000 | 11/01/2040 | | |
| | | | | | 558,398.62 | 575,935.82 |
| HZV8 | 31418DUA8 | | | | 558,398.62 | 466,144.23 |
| | | FNMA POOL MA4237 | 2.000 | 01/01/2051 | | |
| | | | | | 818,046.76 | 673,802.12 |
| HZV8 | 31418DV74 | | | | 818,046.76 | 638,088.40 |
| | | FNMA POOL MA4333 | 2.000 | 05/01/2041 | | |
| | | | | | 126,897.14 | 128,969.14 |
| HZV8 | 31418DY71 | | | | 126,897.14 | 105,883.01 |
| | | FNMA POOL MA4357 | 3.000 | 06/01/2051 | | |
| | | | | | 673,347.14 | 552,355.08 |
| HZV8 | 31418DZX3 | | | | 673,347.14 | 575,685.49 |
| | | FNMA POOL MA4379 | 2.500 | 07/01/2051 | | |
| | | | | | 205,646.56 | 161,496.81 |
| HZV8 | 31418D2M3 | | | | 205,646.56 | 168,845.44 |
| | | FNMA POOL MA4414 | 2.500 | 09/01/2051 | | |
| | | | | | 404,175.95 | 317,404.42 |
| HZV8 | 31418D3Y6 | | | | 404,175.95 | 332,521.69 |
| | | FNMA POOL MA4493 | 2.500 | 12/01/2051 | | |
| | | | | | 1,748,966.85 | 1,599,437.99 |
| HZV8 | 31418D7F3 | | | | 1,748,966.85 | 1,429,686.80 |
| | | FNMA POOL MA4512 | 2.500 | 01/01/2052 | | |
| | | | | | 1,469,529.68 | 1,353,689.42 |
| HZV8 | 31418EAN0 | | | | 1,469,529.68 | 1,200,800.90 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|---------------|----------------------|
| | | FNMA POOL MA4563 | 2.500 | 03/01/2052 | | |
| | | | | | 927,808.44 | 817,919.66 |
| HZV8 | 31418EB90 | 1,002,528.13 | | | 927,808.44 | 817,919.66 |
| | | FNMA POOL MA4578 | 2.500 | 04/01/2052 | | |
| | | | | | 911,356.94 | 880,019.23 |
| HZV8 | 31418ECQ1 | 1,076,556.03 | | | 911,356.94 | 880,019.23 |
| | | FNMA POOL MA4784 | 4.500 | 10/01/2052 | | |
| | | | | | 821,330.41 | 813,934.48 |
| HZV8 | 31418EJ68 | 863,888.49 | | | 821,330.41 | 813,934.48 |
| | | FNMA POOL MA4894 | 6.000 | 01/01/2053 | | |
| | | | | | 10,415,894.38 | 10,332,529.54 |
| HZR4 | 31418ENL0 | 10,271,451.99 | | | 10,415,894.38 | 10,332,529.54 |
| | | FNMA POOL MA4918 | 5.000 | 02/01/2053 | | |
| | | | | | 889,487.02 | 859,284.16 |
| HZR4 | 31418EPC8 | 887,960.85 | | | 889,487.02 | 859,284.16 |
| | | FNMA POOL MA4978 | 5.000 | 04/01/2053 | | |
| | | | | | 893,473.23 | 860,928.87 |
| HZR4 | 31418EQ86 | 891,940.21 | | | 893,473.23 | 860,928.87 |
| | | FNMA POOL MA5009 | 5.000 | 05/01/2053 | | |
| | | | | | 907,455.76 | 875,275.42 |
| HZR4 | 31418ER77 | 905,898.74 | | | 907,455.76 | 875,275.42 |
| | | FNMA POOL MA5038 | 5.000 | 06/01/2053 | | |
| | | | | | 1,296,546.41 | 1,250,952.19 |
| HZR4 | 31418ES43 | 1,294,321.79 | | | 1,296,546.41 | 1,250,952.19 |
| | | FREDDIE MAC SCRT | 3.500 | 06/25/2057 | | |
| | | | | | 935,903.44 | 816,021.49 |
| HZQ4 | 35563PCM9 | 922,208.86 | | | 935,903.44 | 816,021.49 |
| | | FREDDIE MAC SCRT | 3.500 | 06/25/2057 | | |
| | | | | | 755,068.73 | 675,559.24 |
| HZQ4 | 35563PDB2 | 733,485.29 | | | 755,068.73 | 675,559.24 |
| | | FREDDIE MAC SCRT | 3.500 | 05/25/2057 | | |
| | | | | | 807,080.09 | 720,881.06 |
| HZQ4 | 35563PEL9 | 781,212.03 | | | 807,080.09 | 720,881.06 |
| | | FREDDIE MAC SCRT | 4.000 | 11/25/2057 | | |
| | | | | | 625,666.47 | 532,468.58 |
| HZQ4 | 35563PPF9 | 573,923.66 | | | 625,666.47 | 532,468.58 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|------------|----------------------|
| | | GNMA II POOL AO9702 | G2 04/36 FIXED 3 | 3.000 | 04/20/2036 | |
| | | | 449,983.88 | | 466,295.79 | 413,443.48 |
| HZQ4 | 3617AAX74 | 449,983.88 | | | 466,295.79 | 413,443.48 |
| | | GNMA II POOL BB8795 | G2 01/48 FIXED 4 | 4.000 | 01/20/2048 | |
| | | | 350,498.38 | | 369,994.87 | 322,912.64 |
| HZQ4 | 3617B0XY6 | 350,498.38 | | | 369,994.87 | 322,912.64 |
| | | GNMA II POOL CO4826 | G2 06/52 FIXED 5 | 5.000 | 06/20/2052 | |
| | | | 541,991.10 | | 557,742.72 | 526,389.06 |
| HZQ4 | 3617FGLF1 | 541,991.10 | | | 557,742.72 | 526,389.06 |
| | | GNMA II POOL CO4847 | G2 07/52 FIXED 5 | 5.000 | 07/20/2052 | |
| | | | 549,872.10 | | 569,375.54 | 534,043.24 |
| HZQ4 | 3617FGL46 | 549,872.10 | | | 569,375.54 | 534,043.24 |
| | | GNMA II POOL BI6898 | G2 03/49 FIXED 4.5 | 4.500 | 03/20/2049 | |
| | | | 171,646.36 | | 179,853.22 | 162,573.81 |
| HZQ4 | 3617HGUX0 | 171,646.36 | | | 179,853.22 | 162,573.81 |
| | | GNMA II POOL BJ1334 | G2 01/49 FIXED 5 | 5.000 | 01/20/2049 | |
| | | | 244,607.79 | | 258,978.50 | 238,369.19 |
| HZQ4 | 3617HNPT0 | 244,607.79 | | | 258,978.50 | 238,369.19 |
| | | GNMA II POOL BJ9628 | G2 03/49 FIXED 5 | 5.000 | 03/20/2049 | |
| | | | 170,245.37 | | 182,109.34 | 167,228.00 |
| HZQ4 | 3617HXVV6 | 170,245.37 | | | 182,109.34 | 167,228.00 |
| | | GNMA II POOL BH3133 | G2 12/48 FIXED 5 | 5.000 | 12/20/2048 | |
| | | | 246,468.04 | | 263,566.79 | 240,206.83 |
| HZQ4 | 3617H0PS2 | 246,468.04 | | | 263,566.79 | 240,206.83 |
| | | GNMA II POOL BI0416 | G2 11/48 FIXED 4.5 | 4.500 | 11/20/2048 | |
| | | | 135,275.85 | | 144,068.77 | 128,924.92 |
| HZQ4 | 3617H9N97 | 135,275.85 | | | 144,068.77 | 128,924.92 |
| | | GNMA II POOL BL9351 | G2 07/49 FIXED 5 | 5.000 | 07/20/2049 | |
| | | | 259,712.85 | | 281,463.80 | 257,884.91 |
| HZQ4 | 3617JNL88 | 259,712.85 | | | 281,463.80 | 257,884.91 |
| | | GNMA POOL BM1957 | GN 05/49 FIXED 5 | 5.000 | 05/15/2049 | |
| | | | 229,553.55 | | 248,922.15 | 224,028.71 |
| HZQ4 | 3617JSE69 | 229,553.55 | | | 248,922.15 | 224,028.71 |
| | | GNMA POOL BM2141 | GN 07/49 FIXED 5 | 5.000 | 07/15/2049 | |
| | | | 195,073.52 | | 213,514.06 | 193,118.99 |
| HZQ4 | 3617JSLW4 | 195,073.52 | | | 213,514.06 | 193,118.99 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|------------|----------------------|
| | | GNMA II POOL BK7169 | G2 12/48 FIXED 5 | 5.000 | 12/20/2048 | |
| | | | 99,757.24 | | 105,321.83 | 98,025.46 |
| HZQ4 | 3617J76E7 | 99,757.24 | | | 105,321.83 | 98,025.46 |
| | | GNMA II POOL BK7188 | G2 02/49 FIXED 4.5 | 4.500 | 02/20/2049 | |
| | | | 159,550.11 | | 166,979.16 | 152,760.61 |
| HZQ4 | 3617J76Z0 | 159,550.11 | | | 166,979.16 | 152,760.61 |
| | | GNMA II POOL BN7049 | G2 08/49 FIXED 4.5 | 4.500 | 08/20/2049 | |
| | | | 489,688.68 | | 528,710.76 | 468,687.37 |
| HZQ4 | 3617KAZN6 | 489,688.68 | | | 528,710.76 | 468,687.37 |
| | | GNMA II POOL BM9714 | G2 09/49 FIXED 4.5 | 4.500 | 09/20/2049 | |
| | | | 41,327.66 | | 44,085.00 | 40,179.04 |
| HZQ4 | 3617K1YK3 | 41,327.66 | | | 44,085.00 | 40,179.04 |
| | | GNMA II POOL BN1499 | G2 06/49 FIXED 5 | 5.000 | 06/20/2049 | |
| | | | 304,540.87 | | 327,738.32 | 297,720.26 |
| HZQ4 | 3617K4UY1 | 304,540.87 | | | 327,738.32 | 297,720.26 |
| | | GNMA II POOL BQ3224 | G2 09/49 FIXED 4.5 | 4.500 | 09/20/2049 | |
| | | | 576,858.04 | | 625,530.44 | 549,625.36 |
| HZQ4 | 3617LMSM9 | 576,858.04 | | | 625,530.44 | 549,625.36 |
| | | GNMA II POOL BR3906 | G2 07/50 FIXED 3.5 | 3.500 | 07/20/2050 | |
| | | | 90,829.56 | | 98,947.44 | 81,212.12 |
| HZQ4 | 3617M2KT5 | 90,829.56 | | | 98,947.44 | 81,212.12 |
| | | GNMA II POOL BR3907 | G2 07/50 FIXED 4 | 4.000 | 07/20/2050 | |
| | | | 198,324.42 | | 220,511.97 | 183,182.70 |
| HZQ4 | 3617M2KU2 | 198,324.42 | | | 220,511.97 | 183,182.70 |
| | | GNMA II POOL BV2374 | G2 06/50 FIXED 3.5 | 3.500 | 06/20/2050 | |
| | | | 453,109.10 | | 492,189.73 | 405,022.36 |
| HZQ4 | 3617NFT74 | 453,109.10 | | | 492,189.73 | 405,022.36 |
| | | GNMA II POOL BU3174 | G2 06/50 FIXED 4 | 4.000 | 06/20/2050 | |
| | | | 458,728.97 | | 505,175.28 | 435,160.50 |
| HZQ4 | 3617N4Q31 | 458,728.97 | | | 505,175.28 | 435,160.50 |
| | | GNMA II POOL BU7557 | G2 08/50 FIXED 4 | 4.000 | 08/20/2050 | |
| | | | 437,927.32 | | 491,573.42 | 405,425.65 |
| HZQ4 | 3617N9ME0 | 437,927.32 | | | 491,573.42 | 405,425.65 |
| | | GNMA II POOL BU7574 | G2 07/50 FIXED 4 | 4.000 | 07/20/2050 | |
| | | | 504,807.94 | | 561,283.31 | 466,264.33 |
| HZQ4 | 3617N9MX8 | 504,807.94 | | | 561,283.31 | 466,264.33 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|------------|----------------------|
| | | GNMA II POOL BU7583 | G2 05/50 FIXED 4 | 4.000 | 05/20/2050 | |
| | | | | | 600,383.88 | 553,061.03 |
| HZQ4 | 3617N9M83 | 600,383.88 | | | 661,172.74 | 553,061.03 |
| | | GNMA II POOL BZ4367 | G2 07/51 FIXED 3 | 3.000 | 07/20/2051 | |
| | | | | | 545,821.38 | 473,174.95 |
| HZQ4 | 3617QYZ81 | 545,821.38 | | | 580,361.66 | 473,174.95 |
| | | GNMA II POOL BW7419 | G2 08/50 FIXED 3.5 | 3.500 | 08/20/2050 | |
| | | | | | 564,020.35 | 506,251.28 |
| HZQ4 | 3617Q0G45 | 564,020.35 | | | 621,127.39 | 506,251.28 |
| | | GNMA II POOL CD6059 | G2 08/51 FIXED 3.5 | 3.500 | 08/20/2051 | |
| | | | | | 815,713.89 | 729,160.57 |
| HZQ4 | 3617VGGWU8 | 815,713.89 | | | 889,892.86 | 729,160.57 |
| | | GNMA II POOL CE8616 | G2 08/51 FIXED 3.5 | 3.500 | 08/20/2051 | |
| | | | | | 567,742.80 | 500,489.08 |
| HZQ4 | 3617VXSD4 | 567,742.80 | | | 619,549.34 | 500,489.08 |
| | | GNMA II POOL CC5371 | G2 05/52 FIXED 5 | 5.000 | 05/20/2052 | |
| | | | | | 455,382.88 | 442,554.10 |
| HZQ4 | 3617V36G7 | 455,382.88 | | | 466,767.46 | 442,554.10 |
| | | GNMA II POOL CH3012 | G2 11/51 FIXED 3 | 3.000 | 11/20/2051 | |
| | | | | | 654,895.98 | 573,800.46 |
| HZQ4 | 3617WUKZ8 | 654,895.98 | | | 688,152.43 | 573,800.46 |
| | | GNMA II POOL CI9257 | G2 11/51 FIXED 3.5 | 3.500 | 11/20/2051 | |
| | | | | | 593,713.44 | 530,713.46 |
| HZQ4 | 3617XEJA0 | 593,713.44 | | | 638,056.42 | 530,713.46 |
| | | GNMA II POOL CK2672 | G2 02/52 FIXED 3.5 | 3.500 | 02/20/2052 | |
| | | | | | 709,310.26 | 636,340.17 |
| HZQ4 | 3617XW6H9 | 709,310.26 | | | 748,987.32 | 636,340.17 |
| | | GNMA II POOL CK2715 | G2 02/52 FIXED 3.5 | 3.500 | 02/20/2052 | |
| | | | | | 642,200.04 | 566,133.82 |
| HZQ4 | 3617XXAQ2 | 642,200.04 | | | 666,784.26 | 566,133.82 |
| | | GNMA II POOL CL7224 | G2 09/49 FIXED 5 | 5.000 | 09/20/2049 | |
| | | | | | 397,839.65 | 387,102.24 |
| HZQ4 | 3617YFAZ0 | 397,839.65 | | | 422,020.85 | 387,102.24 |
| | | GNMA II POOL CM1195 | G2 04/52 FIXED 4.5 | 4.500 | 04/20/2052 | |
| | | | | | 420,347.77 | 395,256.14 |
| HZQ4 | 3617YLKG8 | 420,347.77 | | | 433,483.63 | 395,256.14 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|------------|------------|----------------------|
| | | GNMA II POOL CM1196 | G2 05/52 FIXED 5 | 05/20/2052 | 5.000 | |
| | | | 602,124.42 | | 627,056.16 | 578,953.41 |
| HZQ4 | 3617YLNK6 | 602,124.42 | | | 627,056.16 | 578,953.41 |
| | | GNMA II POOL CM2222 | G2 03/52 FIXED 3.5 | 03/20/2052 | 3.500 | |
| | | | 537,777.61 | | 541,726.91 | 479,733.23 |
| HZQ4 | 3617YMPF3 | 537,777.61 | | | 541,726.91 | 479,733.23 |
| | | GNMA II POOL CM2279 | G2 04/52 FIXED 4 | 04/20/2052 | 4.000 | |
| | | | 680,317.88 | | 696,794.32 | 630,150.29 |
| HZQ4 | 3617YMQ88 | 680,317.88 | | | 696,794.32 | 630,150.29 |
| | | GNMA II POOL CM2283 | G2 04/52 FIXED 4 | 04/20/2052 | 4.000 | |
| | | | 711,724.46 | | 726,403.79 | 655,613.31 |
| HZQ4 | 3617YMRC8 | 711,724.46 | | | 726,403.79 | 655,613.31 |
| | | GNMA II POOL CK4561 | G2 06/52 FIXED 5 | 06/20/2052 | 5.000 | |
| | | | 459,844.07 | | 471,771.26 | 448,587.90 |
| HZQ4 | 3617Y0B66 | 459,844.07 | | | 471,771.26 | 448,587.90 |
| | | GNMA II POOL CK7137 | G2 01/52 FIXED 4 | 01/20/2052 | 4.000 | |
| | | | 467,783.59 | | 500,528.41 | 425,278.75 |
| HZQ4 | 3617Y24W3 | 467,783.59 | | | 500,528.41 | 425,278.75 |
| | | GNMA II POOL AA7291 | G2 08/32 FIXED 3 | 08/20/2032 | 3.000 | |
| | | | 189,895.32 | | 196,779.04 | 179,246.60 |
| HZQ4 | 36178FC46 | 189,895.32 | | | 196,779.04 | 179,246.60 |
| | | GNMA II POOL MA0699 | G2 01/43 FIXED 3.5 | 01/20/2043 | 3.500 | |
| | | | 33,558.41 | | 34,245.29 | 30,644.84 |
| HZV8 | 36179MX47 | 33,558.41 | | | 34,245.29 | 30,644.84 |
| | | GNMA II POOL MA1157 | G2 07/43 FIXED 3.5 | 07/20/2043 | 3.500 | |
| | | | 228,496.93 | | 231,388.84 | 208,703.74 |
| HZV8 | 36179NJA7 | 228,496.93 | | | 231,388.84 | 208,703.74 |
| | | GNMA II POOL MA3454 | G2 02/46 FIXED 3.5 | 02/20/2046 | 3.500 | |
| | | | 297,524.60 | | 321,233.61 | 269,436.58 |
| HZV8 | 36179RZT9 | 297,524.60 | | | 321,233.61 | 269,436.58 |
| | | GNMA II POOL MA3521 | G2 03/46 FIXED 3.5 | 03/20/2046 | 3.500 | |
| | | | 177,787.12 | | 188,289.79 | 161,542.72 |
| HZV8 | 36179R4E6 | 177,787.12 | | | 188,289.79 | 161,542.72 |
| | | GNMA II POOL MA3662 | G2 05/46 FIXED 3 | 05/20/2046 | 3.000 | |
| | | | 226,821.74 | | 240,041.19 | 199,626.68 |
| HZV8 | 36179SB71 | 226,821.74 | | | 240,041.19 | 199,626.68 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------|----------|------------|----------------------|
| | | GNMA II POOL MA3803 | G2 07/46 FIXED 3.5 | 3.500 | 07/20/2046 | |
| | | | 108,768.33 | | 115,455.88 | 98,358.94 |
| HZV8 | 36179SGL5 | 108,768.33 | | | 115,455.88 | 98,358.94 |
| | | GNMA II POOL MA4003 | G2 10/46 FIXED 3 | 3.000 | 10/20/2046 | |
| | | | 161,804.65 | | 164,810.03 | 141,964.11 |
| HZR4 | 36179SNU7 | 161,804.65 | | | 164,810.03 | 141,964.11 |
| | | GNMA II POOL MA4068 | G2 11/46 FIXED 3 | 3.000 | 11/20/2046 | |
| | | | 148,782.36 | | 151,545.88 | 130,769.10 |
| HZR4 | 36179SQV2 | 148,782.36 | | | 151,545.88 | 130,769.10 |
| | | GNMA II POOL MA4126 | G2 12/46 FIXED 3 | 3.000 | 12/20/2046 | |
| | | | 655,110.07 | | 663,311.74 | 575,859.77 |
| HZV8 | 36179SSP3 | 655,110.07 | | | 663,311.74 | 575,859.77 |
| | | GNMA II POOL MA4127 | G2 12/46 FIXED 3.5 | 3.500 | 12/20/2046 | |
| | | | 462,381.63 | | 481,238.11 | 417,442.29 |
| HZV8 | 36179SSQ1 | 462,381.63 | | | 481,238.11 | 417,442.29 |
| | | GNMA II POOL MA4381 | G2 04/47 FIXED 3 | 3.000 | 04/20/2047 | |
| | | | 184,102.26 | | 187,521.83 | 161,649.70 |
| HZR4 | 36179S2N6 | 184,102.26 | | | 187,521.83 | 161,649.70 |
| | | GNMA II POOL MA4451 | G2 05/47 FIXED 3.5 | 3.500 | 05/20/2047 | |
| | | | 140,622.65 | | 145,423.57 | 127,164.00 |
| HZV8 | 36179S5L7 | 140,622.65 | | | 145,423.57 | 127,164.00 |
| | | GNMA II POOL MA4510 | G2 06/47 FIXED 3.5 | 3.500 | 06/20/2047 | |
| | | | 150,413.16 | | 152,634.11 | 135,734.71 |
| HZV8 | 36179TAK1 | 150,413.16 | | | 152,634.11 | 135,734.71 |
| | | GNMA II POOL MA4511 | G2 06/47 FIXED 4 | 4.000 | 06/20/2047 | |
| | | | 132,933.08 | | 136,780.86 | 124,125.18 |
| HZV8 | 36179TAL9 | 132,933.08 | | | 136,780.86 | 124,125.18 |
| | | GNMA II POOL MA4513 | G2 06/47 FIXED 5 | 5.000 | 06/20/2047 | |
| | | | 49,205.00 | | 51,765.20 | 48,560.06 |
| HZV8 | 36179TAN5 | 49,205.00 | | | 51,765.20 | 48,560.06 |
| | | GNMA II POOL MA4589 | G2 07/47 FIXED 5 | 5.000 | 07/20/2047 | |
| | | | 63,899.78 | | 68,512.54 | 63,062.07 |
| HZV8 | 36179TC29 | 63,899.78 | | | 68,512.54 | 63,062.07 |
| | | GNMA II POOL MA4652 | G2 08/47 FIXED 3.5 | 3.500 | 08/20/2047 | |
| | | | 140,810.16 | | 144,268.73 | 127,179.60 |
| HZV8 | 36179TEZ4 | 140,810.16 | | | 144,268.73 | 127,179.60 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | GNMA II POOL MA4901 | 4.000 | 12/20/2047 | | |
| | | | | | 5,698.75 | 5,153.98 |
| HZV8 | 36179TNS0 | 5,521.86 | | | 5,698.75 | 5,153.98 |
| | | GNMA II POOL MA4963 | 4.000 | 01/20/2048 | | |
| | | | | | 65,211.32 | 58,796.28 |
| HZV8 | 36179TQQ1 | 63,053.71 | | | 65,211.32 | 58,796.28 |
| | | GNMA II POOL MA5399 | 4.500 | 08/20/2048 | | |
| | | | | | 326,172.85 | 301,827.34 |
| HZV8 | 36179T7L3 | 314,847.65 | | | 326,172.85 | 301,827.34 |
| | | GNMA II POOL MA5466 | 4.000 | 09/20/2048 | | |
| | | | | | 316,954.98 | 287,561.59 |
| HZV8 | 36179UCB6 | 308,510.76 | | | 316,954.98 | 287,561.59 |
| | | GNMA II POOL MA5467 | 4.500 | 09/20/2048 | | |
| | | | | | 56,328.19 | 52,188.49 |
| HZV8 | 36179UCC4 | 54,439.80 | | | 56,328.19 | 52,188.49 |
| | | GNMA II POOL MA5528 | 4.000 | 10/20/2048 | | |
| | | | | | 360,931.77 | 326,772.63 |
| HZV8 | 36179UD90 | 351,605.98 | | | 360,931.77 | 326,772.63 |
| | | GNMA II POOL MA5597 | 5.000 | 11/20/2048 | | |
| | | | | | 57,030.73 | 53,649.07 |
| HZV8 | 36179UGE6 | 54,615.68 | | | 57,030.73 | 53,649.07 |
| | | GNMA II POOL MA6030 | 3.500 | 07/20/2049 | | |
| | | | | | 33,152.40 | 28,341.70 |
| HZV8 | 36179UVX7 | 32,432.79 | | | 33,152.40 | 28,341.70 |
| | | GNMA II POOL MA6209 | 3.000 | 10/20/2049 | | |
| | | | | | 80,665.73 | 68,307.72 |
| HZV8 | 36179U3S9 | 80,164.72 | | | 80,665.73 | 68,307.72 |
| | | GNMA II POOL MA7418 | 2.500 | 06/20/2051 | | |
| | | | | | 942,637.43 | 906,702.14 |
| HZV8 | 36179WG36 | 1,084,660.10 | | | 942,637.43 | 906,702.14 |
| | | GNMA II POOL MA7534 | 2.500 | 08/20/2051 | | |
| | | | | | 1,865,950.81 | 1,505,764.01 |
| HZQ4 | 36179WLP1 | 1,802,782.98 | | | 1,865,950.81 | 1,505,764.01 |
| | | GNMA II POOL MA7589 | 2.500 | 09/20/2051 | | |
| | | | | | 8,873,155.09 | 8,535,446.02 |
| HZR4 | 36179WNE4 | 10,219,128.47 | | | 7,926,266.35 | 7,635,998.58 |
| HZV8 | 36179WNE4 | 9,142,258.10 | | | 946,888.74 | 899,447.44 |
| | | 1,076,870.37 | | | | |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|---------------------|----------|--------------|----------------------|
| | | GNMA II POOL MA7705 | G2 11/51 FIXED 2.5 | 2.500 | 11/20/2051 | |
| | | | | | 173,120.38 | 144,596.92 |
| HZV8 | 36179WR26 | 173,120.38 | | | 150,777.02 | 144,596.92 |
| | | GNMA II POOL MA7767 | G2 12/51 FIXED 2.5 | 2.500 | 12/20/2051 | |
| | | | | | 1,012,270.10 | 845,484.74 |
| HZV8 | 36179WTY4 | 1,012,270.10 | | | 850,623.21 | 845,484.74 |
| | | GNMA II POOL MA7937 | G2 03/52 FIXED 3 | 3.000 | 03/20/2052 | |
| | | | | | 2,135,575.93 | 1,851,527.57 |
| HZR4 | 36179WZA9 | 2,135,575.93 | | | 1,894,072.33 | 1,851,527.57 |
| | | GNMA II POOL MA7987 | G2 04/52 FIXED 2.5 | 2.500 | 04/20/2052 | |
| | | | | | 647,731.18 | 540,989.55 |
| HZV8 | 36179W2U1 | 647,731.18 | | | 544,144.80 | 540,989.55 |
| | | GNMA II POOL MA8201 | G2 08/52 FIXED 4.5 | 4.500 | 08/20/2052 | |
| | | | | | 444,324.54 | 421,042.90 |
| HZV8 | 36179XDE3 | 444,324.54 | | | 423,514.18 | 421,042.90 |
| | | GNMA II POOL CS4575 | G2 04/53 FIXED 6.5 | 6.500 | 04/20/2053 | |
| | | | | | 751,474.22 | 775,659.97 |
| HZQ4 | 3618AXCL4 | 751,474.22 | | | 793,040.13 | 775,659.97 |
| | | GNMA II POOL AD0027 | G2 07/33 FIXED 3.75 | 3.750 | 07/20/2033 | |
| | | | | | 225,410.29 | 216,337.61 |
| HZQ4 | 36180BA43 | 225,410.29 | | | 234,004.03 | 216,337.61 |
| | | GNMA II POOL AK8805 | G2 04/45 FIXED 4.25 | 4.250 | 04/20/2045 | |
| | | | | | 244,741.97 | 230,326.47 |
| HZQ4 | 36183SYA3 | 244,741.97 | | | 252,696.09 | 230,326.47 |
| | | GNMA II POOL AY2385 | G2 08/47 FIXED 4.25 | 4.250 | 08/20/2047 | |
| | | | | | 455,925.38 | 427,461.00 |
| HZQ4 | 36196RUJ5 | 455,925.38 | | | 490,119.77 | 427,461.00 |
| | | GNMA II POOL AY2388 | G2 09/47 FIXED 4.25 | 4.250 | 09/20/2047 | |
| | | | | | 514,339.96 | 481,944.55 |
| HZQ4 | 36196RUM8 | 514,339.96 | | | 550,665.19 | 481,944.55 |
| | | GNMA II POOL AY2414 | G2 10/48 FIXED 4.5 | 4.500 | 10/20/2048 | |
| | | | | | 580,880.16 | 552,730.19 |
| HZQ4 | 36196RVF2 | 580,880.16 | | | 611,376.39 | 552,730.19 |
| | | GNMA II POOL AY5134 | G2 08/37 FIXED 4 | 4.000 | 08/20/2037 | |
| | | | | | 401,498.70 | 384,313.54 |
| HZQ4 | 36196UV32 | 401,498.70 | | | 432,614.87 | 384,313.54 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|---------------------|------------------|----------|----------------------|
| | | GNMA II POOL 742763 | G2 11/34 FIXED 5.25 | 5.250 11/20/2034 | | |
| | | | 171,833.51 | 184,506.25 | | 171,324.75 |
| HZQ4 | 3620AXFC7 | 171,833.51 | | 184,506.25 | | 171,324.75 |
| | | GNMA II POOL 002699 | G2 01/29 FIXED 6 | 6.000 01/20/2029 | | |
| | | | 2,751.45 | 2,598.44 | | 2,826.21 |
| HZV8 | 36202C7L1 | 2,751.45 | | 2,598.44 | | 2,826.21 |
| | | GNMA POOL 431445 | GN 10/26 FIXED 7.75 | 7.750 10/15/2026 | | |
| | | | 155.65 | 160.44 | | 155.61 |
| HZV8 | 36207GHW2 | 155.65 | | 160.44 | | 155.61 |
| | | GNMA II POOL 784602 | G2 05/38 FIXED 4 | 4.000 05/20/2038 | | |
| | | | 518,454.42 | 541,784.87 | | 497,114.44 |
| HZQ4 | 3622AAAB0 | 518,454.42 | | 541,784.87 | | 497,114.44 |
| | | GNMA POOL 613869 | GN 09/33 FIXED 4.5 | 4.500 09/15/2033 | | |
| | | | 113,466.11 | 107,385.03 | | 111,261.31 |
| HZV8 | 36290N6E7 | 113,466.11 | | 107,385.03 | | 111,261.31 |
| | | GNMA POOL 615490 | GN 08/33 FIXED 4.5 | 4.500 08/15/2033 | | |
| | | | 8,799.78 | 8,328.18 | | 8,599.90 |
| HZV8 | 36290RXT5 | 8,799.78 | | 8,328.18 | | 8,599.90 |
| | | GNMA POOL 620940 | GN 09/33 FIXED 4.5 | 4.500 09/15/2033 | | |
| | | | 13,086.86 | 12,395.55 | | 12,861.60 |
| HZR4 | 36290XZD5 | 13,086.86 | | 12,395.55 | | 12,861.60 |
| | | GNMA II POOL 631655 | G2 09/34 FIXED 6.5 | 6.500 09/20/2034 | | |
| | | | 56,363.15 | 59,357.40 | | 56,283.25 |
| HZV8 | 36291LWQ4 | 56,363.15 | | 59,357.40 | | 56,283.25 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 14 PB | 5.400 03/20/2037 | | | |
| | | | 181,412.18 | 203,181.66 | | 183,151.83 |
| HZQ4 | 38373MXR6 | 181,412.18 | | 203,181.66 | | 183,151.83 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KE | 5.000 03/16/2034 | | | |
| | | | 186,550.27 | 209,752.46 | | 185,645.09 |
| HZQ4 | 38374FTH7 | 186,550.27 | | 209,752.46 | | 185,645.09 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2004 34 JA | 5.500 05/20/2034 | | | |
| | | | 275,176.22 | 305,531.58 | | 276,838.83 |
| HZQ4 | 38374GZU9 | 275,176.22 | | 305,531.58 | | 276,838.83 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2008 1 PB | 5.250 01/20/2038 | | | |
| | | | 84,150.99 | 92,026.99 | | 84,250.78 |
| HZQ4 | 38375PCJ8 | 84,150.99 | | 92,026.99 | | 84,250.78 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------------------------|----------------------|----------------------|
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 61 OW | 0.010 | 11/16/2035 | |
| | | 28,340.09 | | 0.00 | 0.00 |
| HZV8 | 38376FEG3 | 28,340.09 | | 0.00 | 0.00 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UF | 1.000 | 08/16/2039 | |
| | | 124,892.15 | | 127,077.76 | 125,914.45 |
| HZQ4 | 38376FRF1 | 124,892.15 | | 127,077.76 | 125,914.45 |
| | | TENN VALLEY AUTHORITY | SR UNSECURED 04/36 5.88 | 5.880 04/01/2036 | |
| | | 82,000.00 | | 109,658.52 | 88,825.22 |
| HZQ4 | 880591CS9 | 82,000.00 | | 109,658.52 | 88,825.22 |
| | | UNITED STATES OF AMER TREAS | 01/16 0.00000 | 0.010 01/07/2016 | |
| | | 6,265,000.00 | | 0.00 | 0.00 |
| HZV8 | 912796FP9 | 6,265,000.00 | | 0.00 | 0.00 |
| | | WI TREASURY SEC | 03/16 0.00000 | 0.010 03/03/2016 | |
| | | 4,125,000.00 | | 0.00 | 0.00 |
| HZV8 | 912796FZ7 | 4,125,000.00 | | 0.00 | 0.00 |
| | | TREASURY BILL | 02/16 0.00000 | 0.010 02/18/2016 | |
| | | 7,000,000.00 | | 0.00 | 0.00 |
| HZV8 | 912796HC6 | 7,000,000.00 | | 0.00 | 0.00 |
| | | TREASURY BILL | 02/16 0.00000 | 0.010 02/25/2016 | |
| | | 5,965,000.00 | | 0.00 | 0.00 |
| HZV8 | 912796HD4 | 5,965,000.00 | | 0.00 | 0.00 |
| | | US TREASURY N/B | 08/25 6.875 | 6.875 08/15/2025 | |
| | | 1,500,000.00 | | 1,959,960.94 | 1,527,656.25 |
| HZQ4 | 912810EV6 | 1,500,000.00 | | 1,959,960.94 | 1,527,656.25 |
| | | US TREASURY N/B | 02/26 6 | 6.000 02/15/2026 | |
| | | 1,474,000.00 | | 1,914,818.13 | 1,504,113.36 |
| HZQ4 | 912810EW4 | 1,474,000.00 | | 1,914,818.13 | 1,504,113.36 |
| | | US TREASURY N/B | 08/40 3.875 | 3.875 08/15/2040 | |
| | | 1,825,000.00 | | 1,731,072.27 | 1,643,925.78 |
| HZQ4 | 912810QK7 | 1,825,000.00 | | 1,731,072.27 | 1,643,925.78 |
| | | US TREASURY N/B | 08/43 3.625 | 3.625 08/15/2043 | |
| | | 1,000,000.00 | | 1,124,179.69 | 848,007.81 |
| HZQ4 | 912810RC4 | 1,000,000.00 | | 1,124,179.69 | 848,007.81 |
| | | US TREASURY N/B | 08/43 4.375 | 4.375 08/15/2043 | |
| | | 200,000.00 | | 194,546.88 | 188,382.81 |
| HZR4 | 912810TU2 | 200,000.00 | | 194,546.88 | 188,382.81 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------|----------|------------------|----------------------|
| | | US TREASURY N/B | 08/30 0.625 | | 0.625 08/15/2030 | |
| | | | 2,000,000.00 | | 1,866,171.88 | 1,623,984.38 |
| HZQ4 | 91282CAE1 | 2,000,000.00 | | | 1,866,171.88 | 1,623,984.38 |
| | | US TREASURY N/B | 11/30 0.875 | | 0.875 11/15/2030 | |
| | | | 1,000,000.00 | | 947,500.00 | 818,085.94 |
| HZQ4 | 91282CAV3 | 1,000,000.00 | | | 947,500.00 | 818,085.94 |
| | | US TREASURY N/B | 02/32 1.875 | | 1.875 02/15/2032 | |
| | | | 3,000,000.00 | | 2,717,812.50 | 2,523,164.07 |
| HZQ4 | 91282CDY4 | 3,000,000.00 | | | 2,717,812.50 | 2,523,164.07 |
| | | US TREASURY N/B | 05/32 2.875 | | 2.875 05/15/2032 | |
| | | | 3,000,000.00 | | 2,961,796.88 | 2,694,257.82 |
| HZQ4 | 91282CEP2 | 3,000,000.00 | | | 2,961,796.88 | 2,694,257.82 |
| | | US TREASURY N/B | 05/29 2.75 | | 2.750 05/31/2029 | |
| | | | 3,000,000.00 | | 2,909,531.25 | 2,804,531.25 |
| HZQ4 | 91282CES6 | 3,000,000.00 | | | 2,909,531.25 | 2,804,531.25 |
| | | US TREASURY N/B | 05/27 2.625 | | 2.625 05/31/2027 | |
| | | | 5,000,000.00 | | 4,692,773.44 | 4,812,890.60 |
| HZQ4 | 91282CET4 | 5,000,000.00 | | | 4,692,773.44 | 4,812,890.60 |
| | | US TREASURY N/B | 06/25 2.875 | | 2.875 06/15/2025 | |
| | | | 6,000,000.00 | | 5,960,266.55 | 5,963,765.64 |
| HZQ4 | 91282CEU1 | 6,000,000.00 | | | 5,960,266.55 | 5,963,765.64 |
| | | US TREASURY N/B | 07/27 2.75 | | 2.750 07/31/2027 | |
| | | | 1,000,000.00 | | 930,351.56 | 962,968.75 |
| HZQ4 | 91282CFB2 | 1,000,000.00 | | | 930,351.56 | 962,968.75 |
| | | US TREASURY N/B | 09/25 3.5 | | 3.500 09/15/2025 | |
| | | | 3,000,000.00 | | 2,913,046.88 | 2,984,033.19 |
| HZQ4 | 91282CFK2 | 3,000,000.00 | | | 2,913,046.88 | 2,984,033.19 |
| | | US TREASURY N/B | 12/27 3.875 | | 3.875 12/31/2027 | |
| | | | 1,500,000.00 | | 1,451,425.78 | 1,482,597.66 |
| HZQ4 | 91282CGC9 | 1,500,000.00 | | | 1,451,425.78 | 1,482,597.66 |
| | | US TREASURY N/B | 02/26 4 | | 4.000 02/15/2026 | |
| | | | 3,000,000.00 | | 2,956,289.06 | 2,992,031.25 |
| HZQ4 | 91282CGL9 | 3,000,000.00 | | | 2,956,289.06 | 2,992,031.25 |
| | | US TREASURY N/B | 02/33 3.5 | | 3.500 02/15/2033 | |
| | | | 2,000,000.00 | | 2,000,078.13 | 1,860,703.12 |
| HZQ4 | 91282CGM7 | 2,000,000.00 | | | 2,000,078.13 | 1,860,703.12 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|---------------|----------|------------------|----------------------|
| | | US TREASURY N/B | 04/30 3.5 | | 3.500 04/30/2030 | |
| | | | 3,000,000.00 | | 2,839,101.56 | 2,870,507.82 |
| HZQ4 | 91282CGZ8 | 3,000,000.00 | | | 2,839,101.56 | 2,870,507.82 |
| | | US TREASURY N/B | 08/33 3.875 | | 3.875 08/15/2033 | |
| | | | 24,100,000.00 | | 23,545,996.99 | 22,939,246.15 |
| HZR4 | 91282CHT1 | 24,100,000.00 | | | 23,545,996.99 | 22,939,246.15 |
| | | US TREASURY N/B | 10/30 4.875 | | 4.875 10/31/2030 | |
| | | | 600,000.00 | | 613,546.87 | 613,171.87 |
| HZR4 | 91282CJG7 | 600,000.00 | | | 613,546.87 | 613,171.87 |
| | | US TREASURY N/B | 11/33 4.5 | | 4.500 11/15/2033 | |
| | | | 1,000,000.00 | | 983,710.94 | 995,625.00 |
| HZQ4 | 91282CJJ1 | 1,000,000.00 | | | 983,710.94 | 995,625.00 |
| | | US TREASURY N/B | 11/30 4.375 | | 4.375 11/30/2030 | |
| | | | 8,000,000.00 | | 8,015,625.00 | 7,970,000.00 |
| HZR4 | 91282CJM4 | 8,000,000.00 | | | 8,015,625.00 | 7,970,000.00 |
| | | US TREASURY N/B | 02/34 4 | | 4.000 02/15/2034 | |
| | | | 12,800,000.00 | | 12,598,456.99 | 12,256,499.97 |
| HZR4 | 91282CJZ5 | 12,800,000.00 | | | 12,598,456.99 | 12,256,499.97 |
| | | US TREASURY N/B | 08/25 2 | | 2.000 08/15/2025 | |
| | | | 18,200.00 | | 17,112.98 | 17,947.33 |
| HZQ4 | 912828K74 | 18,200.00 | | | 17,112.98 | 17,947.33 |
| | | US TREASURY N/B | 11/25 2.25 | | 2.250 11/15/2025 | |
| | | | 550,000.00 | | 574,492.19 | 540,585.55 |
| HZQ4 | 912828M56 | 550,000.00 | | | 574,492.19 | 540,585.55 |
| | | US TREASURY N/B | 02/26 1.625 | | 1.625 02/15/2026 | |
| | | | 2,513,800.00 | | 2,535,938.81 | 2,441,921.03 |
| HZQ4 | 912828P46 | 2,513,800.00 | | | 2,535,938.81 | 2,441,921.03 |
| | | US TREASURY N/B | 02/27 2.25 | | 2.250 02/15/2027 | |
| | | | 4,283,000.00 | | 4,124,809.69 | 4,109,839.64 |
| HZQ4 | 912828V98 | 4,283,000.00 | | | 4,124,809.69 | 4,109,839.64 |
| | | US TREASURY N/B | 10/26 1.625 | | 1.625 10/31/2026 | |
| | | | 3,000,000.00 | | 2,728,359.38 | 2,862,773.43 |
| HZQ4 | 912828YQ7 | 3,000,000.00 | | | 2,728,359.38 | 2,862,773.43 |
| | | US TREASURY N/B | 02/25 1.125 | | 1.125 02/28/2025 | |
| | | | 3,500,000.00 | | 3,244,472.66 | 3,482,199.21 |
| HZQ4 | 912828ZC7 | 3,500,000.00 | | | 3,244,472.66 | 3,482,199.21 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|---------------|----------|------------------|----------------------|
| | | US TREASURY N/B | 05/30 0.625 | | 0.625 05/15/2030 | |
| | | | 2,000,000.00 | | 1,878,984.37 | 1,640,859.38 |
| HZQ4 | 912828ZQ6 | 2,000,000.00 | | | 1,878,984.37 | 1,640,859.38 |
| | | US TREASURY N/B | 05/27 0.5 | | 0.500 05/31/2027 | |
| | | | 5,000,000.00 | | 4,382,031.25 | 4,571,289.05 |
| HZQ4 | 912828ZS2 | 5,000,000.00 | | | 4,382,031.25 | 4,571,289.05 |
| | | US TREASURY N/B | 01/25 2.5 | | 2.500 01/31/2025 | |
| | | | 3,000,000.00 | | 2,976,328.13 | 2,995,537.77 |
| HZQ4 | 9128283V0 | 3,000,000.00 | | | 2,976,328.13 | 2,995,537.77 |
| | | US TREASURY N/B | 03/25 2.625 | | 2.625 03/31/2025 | |
| | | | 2,000,000.00 | | 1,959,218.75 | 1,992,109.38 |
| HZQ4 | 9128284F4 | 2,000,000.00 | | | 1,959,218.75 | 1,992,109.38 |
| | | US TREASURY N/B | 05/28 2.875 | | 2.875 05/15/2028 | |
| | | | 394,600.00 | | 392,144.66 | 376,873.83 |
| HZQ4 | 9128284N7 | 394,600.00 | | | 392,144.66 | 376,873.83 |
| | | US TREASURY N/B | 05/25 2.875 | | 2.875 05/31/2025 | |
| | | | 388,000.00 | | 386,886.87 | 385,753.84 |
| HZQ4 | 9128284R8 | 388,000.00 | | | 386,886.87 | 385,753.84 |
| | | US TREASURY N/B | 08/28 2.875 | | 2.875 08/15/2028 | |
| | | | 1,500,000.00 | | 1,696,406.25 | 1,426,699.22 |
| HZQ4 | 9128284V9 | 1,500,000.00 | | | 1,696,406.25 | 1,426,699.22 |
| | | US TREASURY N/B | 02/29 2.625 | | 2.625 02/15/2029 | |
| | | | 3,000,000.00 | | 3,391,132.81 | 2,804,414.07 |
| HZQ4 | 9128286B1 | 3,000,000.00 | | | 3,391,132.81 | 2,804,414.07 |
| | | US TREASURY N/B | 02/26 2.5 | | 2.500 02/28/2026 | |
| | | | 1,400,000.00 | | 1,477,984.38 | 1,372,492.18 |
| HZQ4 | 9128286F2 | 1,400,000.00 | | | 1,477,984.38 | 1,372,492.18 |
| | | US TREASURY N/B | 03/26 2.25 | | 2.250 03/31/2026 | |
| | | | 3,500,000.00 | | 3,636,308.59 | 3,415,371.09 |
| HZQ4 | 9128286L9 | 3,500,000.00 | | | 3,636,308.59 | 3,415,371.09 |
| | | STRIPS | 08/14 0.00000 | | 0.010 08/15/2014 | |
| | | | 1,500,000.00 | | 0.00 | 0.00 |
| HZQ4 | 912833DG2 | 1,500,000.00 | | | 0.00 | 0.00 |
| | | STRIPS | 11/20 0.00000 | | 0.010 11/15/2020 | |
| | | | 345,000.00 | | 0.00 | 0.00 |
| HZQ4 | 912833LB4 | 345,000.00 | | | 0.00 | 0.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|----------------|----------|----------------|----------------------|
| | | STRIPS | 02/25 0.00000 | 0.010 | 02/15/2025 | |
| | | | 400,000.00 | | 341,704.00 | 397,977.08 |
| HZQ4 | 912833LU2 | 400,000.00 | | | 341,704.00 | 397,977.08 |
| | | STRIPS | 11/27 0.00000 | 0.010 | 11/15/2027 | |
| | | | 1,000,000.00 | | 738,500.00 | 881,164.96 |
| HZQ4 | 912833QB9 | 1,000,000.00 | | | 738,500.00 | 881,164.96 |
| | | STRIPS | 11/28 0.00000 | 0.010 | 11/15/2028 | |
| | | | 500,000.00 | | 336,780.00 | 420,550.67 |
| HZQ4 | 912833WR7 | 500,000.00 | | | 336,780.00 | 420,550.67 |
| | | STRIPS | 05/30 0.00000 | 0.010 | 05/15/2030 | |
| | | | 500,000.00 | | 265,715.00 | 391,412.24 |
| HZQ4 | 912833XU9 | 500,000.00 | | | 265,715.00 | 391,412.24 |
| | | STRIPS | 02/30 0.00000 | 0.010 | 02/15/2030 | |
| | | | 1,000,000.00 | | 414,180.00 | 792,380.86 |
| HZQ4 | 912833XX3 | 1,000,000.00 | | | 414,180.00 | 792,380.86 |
| | | STRIPS | 08/31 0.00000 | 0.010 | 08/15/2031 | |
| | | | 1,000,000.00 | | 381,000.00 | 734,204.16 |
| HZQ4 | 9128334S6 | 1,000,000.00 | | | 381,000.00 | 734,204.16 |
| | | STRIPS | 05/31 0.00000 | 0.010 | 05/15/2031 | |
| | | | 1,500,000.00 | | 987,315.00 | 1,115,105.16 |
| HZQ4 | 9128337P9 | 1,500,000.00 | | | 987,315.00 | 1,115,105.16 |
| | | STRIPS | 11/31 0.00000 | 0.010 | 11/15/2031 | |
| | | | 500,000.00 | | 249,310.00 | 362,466.60 |
| HZQ4 | 9128337Q7 | 500,000.00 | | | 249,310.00 | 362,466.60 |
| | | | 364,488,176.35 | | 327,510,855.06 | 312,377,367.25 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------------------------|------------------------|---|------------------------------|----------|------------------|----------------------|
| CORP. DEBT INSTR. - PREFERRED | | | | | | |
| | | SOUTHERN CO GAS CAPITAL | COMPANY GUAR 06/26 3.25 | | 3.250 06/15/2026 | |
| | | | 23,000.00 | | 22,907.54 | 22,525.84 |
| HZQ4 | 001192AM5 | | 23,000.00 | | 22,907.54 | 22,525.84 |
| | | COREBRIDGE GLOB FUNDING | SECURED 144A 09/28 5.9 | | 5.900 09/19/2028 | |
| | | | 95,000.00 | | 94,910.70 | 97,665.39 |
| HZQ4 | 00138CAV0 | | 95,000.00 | | 94,910.70 | 97,665.39 |
| | | AMSR TRUST | AMSR 2021 SFR2 A 144A | | 1.527 08/17/2038 | |
| | | | 539,875.73 | | 460,075.35 | 513,961.37 |
| HZQ4 | 00179VAA4 | | 539,875.73 | | 460,075.35 | 513,961.37 |
| | | ABBOTT LABORATORIES | SR UNSECURED 09/25 3.875 | | 3.875 09/15/2025 | |
| | | | 65,000.00 | | 66,415.66 | 64,712.93 |
| HZQ4 | 002824BM1 | | 65,000.00 | | 66,415.66 | 64,712.93 |
| | | ABBVIE INC | SR UNSECURED 05/25 3.6 | | 3.600 05/14/2025 | |
| | | | 175,000.00 | | 173,075.05 | 174,276.96 |
| HZQ4 | 00287YAAQ2 | | 175,000.00 | | 173,075.05 | 174,276.96 |
| | | ACADEMIC LOAN FUNDING TRUST | ALFT 2012 1A A2 144A | | 1.000 12/27/2044 | |
| | | | 239,589.36 | | 221,995.12 | 236,379.99 |
| HZV8 | 00400VAB3 | | 239,589.36 | | 221,995.12 | 236,379.99 |
| | | AIR CANADA 2017 1AA PTT | PASS THRU CE 144A 07/31 3.3 | | 3.300 07/15/2031 | |
| | | | 44,339.20 | | 44,339.20 | 41,012.93 |
| HZQ4 | 00908PAA5 | | 44,339.20 | | 44,339.20 | 41,012.93 |
| | | AIR CANADA 2017 1A PTT | PASS THRU CE 144A 07/31 3.55 | | 3.550 07/15/2031 | |
| | | | 63,737.60 | | 63,737.60 | 58,439.92 |
| HZQ4 | 00908PAB3 | | 63,737.60 | | 63,737.60 | 58,439.92 |
| | | AMER AIRLINE 16 3 AA PTT | PASS THRU CE 04/30 3 | | 3.000 04/15/2030 | |
| | | | 82,861.44 | | 82,526.57 | 77,277.03 |
| HZQ4 | 023771R91 | | 82,861.44 | | 82,526.57 | 77,277.03 |
| | | AMERICAN EXPRESS CO | SR UNSECURED 05/26 VAR | | 1.000 05/01/2026 | |
| | | | 300,000.00 | | 300,000.00 | 300,079.70 |
| HZQ4 | 025816DE6 | | 300,000.00 | | 300,000.00 | 300,079.70 |
| | | AMERICAN HOMES 4 RENT | AH4R 2015 SFR1 A 144A | | 3.467 04/17/2052 | |
| | | | 261,489.48 | | 262,633.32 | 260,227.82 |
| HZQ4 | 02666AAA6 | | 261,489.48 | | 262,633.32 | 260,227.82 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|--------------------------------|---|-------|----------------------|----------------------|
| | APPLE INC | SR UNSECURED 02/26 3.25 | 3.250 | 02/23/2026 | |
| | | 80,000.00 | | 82,386.40 | 79,035.22 |
| HZQ4 | 037833BY5 | 80,000.00 | | 82,386.40 | 79,035.22 |
| | ARBOR REALTY COLLATERALIZED LO | ARCLO 2022 FL1 A 144A | 1.000 | 01/15/2037 | |
| | | 288,994.27 | | 279,872.88 | 288,633.06 |
| HZR4 | 03880XAA4 | 288,994.27 | | 279,872.88 | 288,633.06 |
| | AREIT CRE TRUST | AREIT 2023 CRE8 A 144A | 1.000 | 08/17/2041 | |
| | | 788,771.75 | | 784,827.89 | 789,758.03 |
| HZR4 | 04002BAA3 | 788,771.75 | | 784,827.89 | 789,758.03 |
| | AREIT CRE TRUST | AREIT 2021 CRE5 A 144A | 1.000 | 11/17/2038 | |
| | | 114,193.05 | | 109,107.89 | 113,999.63 |
| HZR4 | 04002PAA2 | 114,193.05 | | 109,107.89 | 113,999.63 |
| | ASTRAZENECA PLC | SR UNSECURED 04/26 0.7 | 0.700 | 04/08/2026 | |
| | | 600,000.00 | | 597,570.00 | 572,456.16 |
| HZQ4 | 046353AV0 | 600,000.00 | | 597,570.00 | 572,456.16 |
| | AVALONBAY COMMUNITIES | SR UNSECURED 06/25 3.45 | 3.450 | 06/01/2025 | |
| | | 30,000.00 | | 29,101.20 | 29,837.80 |
| HZQ4 | 05348EAV1 | 30,000.00 | | 29,101.20 | 29,837.80 |
| | AVALONBAY COMMUNITIES | SR UNSECURED 10/26 2.9 | 2.900 | 10/15/2026 | |
| | | 33,000.00 | | 32,897.37 | 31,989.19 |
| HZQ4 | 05348EAY5 | 33,000.00 | | 32,897.37 | 31,989.19 |
| | BPCE SA | 144A 01/26 1 | 1.000 | 01/20/2026 | |
| | | 400,000.00 | | 398,156.00 | 384,565.70 |
| HZR4 | 05578AAP3 | 400,000.00 | | 398,156.00 | 384,565.70 |
| | BRIGHTSPIRE CAPITAL, INC | BRSP 2021 FL1 A 144A | 1.000 | 08/19/2038 | |
| | | 188,198.65 | | 188,198.65 | 187,682.74 |
| HZR4 | 05591XAA9 | 188,198.65 | | 188,198.65 | 187,682.74 |
| | BPCRE HOLDER LLC | BPCRE 2022 FL2 A 144A | 1.000 | 01/16/2037 | |
| | | 83,743.47 | | 82,906.03 | 83,804.69 |
| HZR4 | 05602FAA5 | 83,743.47 | | 82,906.03 | 83,804.69 |
| | BANCO SANTANDER SA | 09/27 VAR | 1.000 | 09/14/2027 | |
| | | 200,000.00 | | 200,000.00 | 189,056.85 |
| HZQ4 | 05964HAN5 | 200,000.00 | | 200,000.00 | 189,056.85 |
| | BANK OF AMERICA CORP | SR UNSECURED 01/26 VAR | 1.000 | 01/23/2026 | |
| | | 90,000.00 | | 90,000.00 | 89,915.03 |
| HZQ4 | 06051GGZ6 | 90,000.00 | | 90,000.00 | 89,915.03 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|--------------|----------|----------------------|
| | BANK OF AMERICA CORP | SR UNSECURED 12/28 VAR | 1.000 | 12/20/2028 | | |
| | | 450,000.00 | | 506,137.50 | | 431,280.35 |
| HZQ4 | 06051GHD4 | 450,000.00 | | 506,137.50 | | 431,280.35 |
| | BANK OF AMERICA CORP | SR UNSECURED 06/26 VAR | 1.000 | 06/19/2026 | | |
| | | 160,000.00 | | 162,475.20 | | 157,385.28 |
| HZQ4 | 06051GJD2 | 160,000.00 | | 162,475.20 | | 157,385.28 |
| | BANK OF AMERICA CORP | SR UNSECURED 02/28 VAR | 1.000 | 02/04/2028 | | |
| | | 1,222,000.00 | | 1,196,166.92 | | 1,165,200.69 |
| HZQ4 | 06051GKJ7 | 1,222,000.00 | | 1,196,166.92 | | 1,165,200.69 |
| | BANK OF AMERICA CORP | SR UNSECURED 07/33 VAR | 1.000 | 07/22/2033 | | |
| | | 1,200,000.00 | | 1,230,900.00 | | 1,176,506.15 |
| HZR4 | 06051GKY4 | 1,200,000.00 | | 1,230,900.00 | | 1,176,506.15 |
| | BANK OF AMERICA CORP | SR UNSECURED 01/27 VAR | 1.000 | 01/20/2027 | | |
| | | 336,000.00 | | 336,000.00 | | 336,957.97 |
| HZQ4 | 06051GLE7 | 336,000.00 | | 336,000.00 | | 336,957.97 |
| | BANK OF NY MELLON CORP | SR UNSECURED 04/27 VAR | 1.000 | 04/26/2027 | | |
| | | 190,000.00 | | 190,000.00 | | 190,817.23 |
| HZQ4 | 06406RBQ9 | 190,000.00 | | 190,000.00 | | 190,817.23 |
| | BANK OF NOVA SCOTIA | SR UNSECURED 04/25 3.45 | 3.450 | 04/11/2025 | | |
| | | 270,000.00 | | 269,694.90 | | 268,916.65 |
| HZQ4 | 06417XAH4 | 270,000.00 | | 269,694.90 | | 268,916.65 |
| | BANK OF AMERICA NA | SR UNSECURED 08/25 5.65 | 5.650 | 08/18/2025 | | |
| | | 300,000.00 | | 300,000.00 | | 301,634.77 |
| HZQ4 | 06428CAC8 | 300,000.00 | | 300,000.00 | | 301,634.77 |
| | BLUEMOUNTAIN CLO LTD | BLUEM 2018 3A A1R 144A | 1.000 | 10/25/2030 | | |
| | | 674,990.87 | | 674,990.87 | | 676,024.28 |
| HZR4 | 09630AAN6 | 674,990.87 | | 674,990.87 | | 676,024.28 |
| | BNP PARIBAS | 144A 01/28 VAR | 1.000 | 01/20/2028 | | |
| | | 400,000.00 | | 400,000.00 | | 380,156.86 |
| HZQ4 | 09659W2T0 | 400,000.00 | | 400,000.00 | | 380,156.86 |
| | BNP PARIBAS | REGS 01/27 VAR | 1.000 | 01/13/2027 | | |
| | | 800,000.00 | | 706,088.00 | | 770,076.72 |
| HZR4 | 09659X2N1 | 800,000.00 | | 706,088.00 | | 770,076.72 |
| | BRIDGE TRUST | BRDGE 2022 SFR1 A 144A | 3.400 | 11/17/2037 | | |
| | | 1,498,833.88 | | 1,378,651.49 | | 1,474,275.19 |
| HZQ4 | 10805VAA5 | 1,498,833.88 | | 1,378,651.49 | | 1,474,275.19 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|------------|----------------------|
| | | BRITISH AIR 18 1 AA PTT | | | | |
| | | PASS THRU CE 144A 03/33 3.8 | 3.800 | 03/20/2033 | | |
| | | 51,422.57 | | | 51,422.57 | 49,221.85 |
| HZQ4 | 11042TAA1 | 51,422.57 | | | 51,422.57 | 49,221.85 |
| | | BROOKFIELD FINANCE INC | | | | |
| | | COMPANY GUAR 01/28 3.9 | 3.900 | 01/25/2028 | | |
| | | 63,000.00 | | | 62,782.02 | 61,284.30 |
| HZQ4 | 11271LAC6 | 63,000.00 | | | 62,782.02 | 61,284.30 |
| | | BURLINGTN NORTH SANTA FE | | | | |
| | | SR UNSECURED 04/25 3 | 3.000 | 04/01/2025 | | |
| | | 100,000.00 | | | 97,715.00 | 99,600.78 |
| HZQ4 | 12189LAV3 | 100,000.00 | | | 97,715.00 | 99,600.78 |
| | | CME GROUP INC | | | | |
| | | SR UNSECURED 03/25 3 | 3.000 | 03/15/2025 | | |
| | | 85,000.00 | | | 84,839.35 | 84,696.76 |
| HZQ4 | 12572QAG0 | 85,000.00 | | | 84,839.35 | 84,696.76 |
| | | CNA FINANCIAL CORP | | | | |
| | | SR UNSECURED 03/26 4.5 | 4.500 | 03/01/2026 | | |
| | | 41,000.00 | | | 42,851.15 | 40,871.18 |
| HZQ4 | 126117AT7 | 41,000.00 | | | 42,851.15 | 40,871.18 |
| | | CARLYLE GLOBAL MARKET STRATEGI | | | | |
| | | CGMS 2014 2RA A1 144A | 1.000 | 05/15/2031 | | |
| | | 232,979.36 | | | 232,292.07 | 233,336.75 |
| HZR4 | 14314LAC9 | 232,979.36 | | | 232,292.07 | 233,336.75 |
| | | CHEVRON PHILLIPS CHEM CO | | | | |
| | | SR UNSECURED 144A 12/26 3.4 | 3.400 | 12/01/2026 | | |
| | | 45,000.00 | | | 44,882.10 | 43,922.26 |
| HZQ4 | 166754AP6 | 45,000.00 | | | 44,882.10 | 43,922.26 |
| | | CIT EDUCATION LOAN TRUST | | | | |
| | | CITEL 2007 1 A 144A | 1.000 | 03/25/2042 | | |
| | | 44,056.82 | | | 39,981.56 | 43,356.17 |
| HZV8 | 17284LAA2 | 44,056.82 | | | 39,981.56 | 43,356.17 |
| | | CITIGROUP INC | | | | |
| | | SR UNSECURED 04/29 VAR | 1.000 | 04/23/2029 | | |
| | | 83,000.00 | | | 96,095.74 | 80,517.63 |
| HZQ4 | 172967LW9 | 83,000.00 | | | 96,095.74 | 80,517.63 |
| | | CNO GLOBAL FUNDING | | | | |
| | | SECURED 144A 10/26 1.75 | 1.750 | 10/07/2026 | | |
| | | 150,000.00 | | | 149,979.00 | 141,816.86 |
| HZQ4 | 18977W2A7 | 150,000.00 | | | 149,979.00 | 141,816.86 |
| | | CNO GLOBAL FUNDING | | | | |
| | | SECURED 144A 01/29 2.65 | 2.650 | 01/06/2029 | | |
| | | 150,000.00 | | | 149,781.00 | 135,654.87 |
| HZQ4 | 18977W2C3 | 150,000.00 | | | 149,781.00 | 135,654.87 |
| | | COMCAST CORP | | | | |
| | | COMPANY GUAR 03/26 3.15 | 3.150 | 03/01/2026 | | |
| | | 101,000.00 | | | 94,938.99 | 99,452.68 |
| HZQ4 | 20030NBS9 | 101,000.00 | | | 94,938.99 | 99,452.68 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|-------------------------------|---|-------|----------------------|----------------------|
| | CREDIT AGRICOLE SA | 144A 07/26 5.589 | 5.589 | 07/05/2026 | |
| | | 410,000.00 | | 410,000.00 | 414,697.14 |
| HZQ4 | 22534PAE3 | 410,000.00 | | 410,000.00 | 414,697.14 |
| | UBS GROUP AG | SR UNSECURED 144A 02/27 VAR | 1.000 | 02/02/2027 | |
| | | 950,000.00 | | 849,328.50 | 912,879.77 |
| HZR4 | 225401AT5 | 950,000.00 | | 849,328.50 | 912,879.77 |
| | UBS GROUP AG | SR UNSECURED 144A 05/32 VAR | 1.000 | 05/14/2032 | |
| | | 700,000.00 | | 700,000.00 | 609,248.50 |
| HZR4 | 225401AU2 | 700,000.00 | | 700,000.00 | 609,248.50 |
| | UBS GROUP AG | SR UNSECURED 144A 07/26 VAR | 1.000 | 07/15/2026 | |
| | | 375,000.00 | | 375,000.00 | 377,676.11 |
| HZQ4 | 225401AY4 | 375,000.00 | | 375,000.00 | 377,676.11 |
| | MERCEDES BENZ FIN NA | COMPANY GUAR 144A 03/25 2.125 | 2.125 | 03/10/2025 | |
| | | 300,000.00 | | 308,202.00 | 298,622.52 |
| HZQ4 | 233851DZ4 | 300,000.00 | | 308,202.00 | 298,622.52 |
| | DAIMLER TRUCK FINAN NA | COMPANY GUAR 144A 12/26 2 | 2.000 | 12/14/2026 | |
| | | 200,000.00 | | 199,130.00 | 189,493.31 |
| HZR4 | 233853AF7 | 200,000.00 | | 199,130.00 | 189,493.31 |
| | DANSKE BANK A/S | 144A 03/30 VAR | 1.000 | 03/01/2030 | |
| | | 204,000.00 | | 205,189.32 | 206,812.63 |
| HZQ4 | 23636ABH3 | 204,000.00 | | 205,189.32 | 206,812.63 |
| | DRYDEN SENIOR LOAN FUND | DRSLF 2017 47A A1R 144A | 1.000 | 04/15/2028 | |
| | | 91,384.64 | | 91,384.64 | 91,395.33 |
| HZR4 | 26245EAJ8 | 91,384.64 | | 91,384.64 | 91,395.33 |
| | EIDP INC | SR UNSECURED 05/26 4.5 | 4.500 | 05/15/2026 | |
| | | 125,000.00 | | 124,840.00 | 124,872.90 |
| HZQ4 | 263534CQ0 | 125,000.00 | | 124,840.00 | 124,872.90 |
| | ECMC GROUP STUDENT LOAN TRUST | ECMC 2017 2A A 144A | 1.000 | 05/25/2067 | |
| | | 254,130.18 | | 254,130.18 | 253,817.29 |
| HZR4 | 26828VAA4 | 254,130.18 | | 254,130.18 | 253,817.29 |
| | ECMC GROUP STUDENT LOAN TRUST | ECMC 2019 1A A1B 144A | 1.000 | 07/25/2069 | |
| | | 707,094.66 | | 704,147.49 | 706,215.81 |
| HZR4 | 26829XAB7 | 707,094.66 | | 704,147.49 | 706,215.81 |
| | ECMC GROUP STUDENT LOAN TRUST | ECMC 2021 1A A1B 144A | 1.000 | 11/25/2070 | |
| | | 340,848.62 | | 340,848.62 | 337,287.77 |
| HZR4 | 26833RAB4 | 340,848.62 | | 340,848.62 | 337,287.77 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-----------------------------|----------|------------------|----------------------|
| | | ERP OPERATING LP | SR UNSECURED 11/26 2.85 | | 2.850 11/01/2026 | |
| | | | 46,000.00 | | 45,696.86 | 44,535.33 |
| HZQ4 | 26884ABF9 | 46,000.00 | | | 45,696.86 | 44,535.33 |
| | | EAST OHIO GAS CO/THE | SR UNSECURED 144A 06/25 1.3 | | 1.300 06/15/2025 | |
| | | | 500,000.00 | | 499,495.00 | 491,413.77 |
| HZR4 | 27409LAA1 | 500,000.00 | | | 499,495.00 | 491,413.77 |
| | | ECOLAB INC | SR UNSECURED 12/27 3.25 | | 3.250 12/01/2027 | |
| | | | 52,000.00 | | 51,841.40 | 50,079.36 |
| HZQ4 | 278865BD1 | 52,000.00 | | | 51,841.40 | 50,079.36 |
| | | ENTERGY MISSISSIPPI LLC | 1ST MORTGAGE 06/28 2.85 | | 2.850 06/01/2028 | |
| | | | 37,000.00 | | 36,988.16 | 34,714.12 |
| HZQ4 | 29364NAT5 | 37,000.00 | | | 36,988.16 | 34,714.12 |
| | | ENTERGY LOUISIANA LLC | COLLATERAL T 10/26 2.4 | | 2.400 10/01/2026 | |
| | | | 36,000.00 | | 35,847.72 | 34,658.20 |
| HZQ4 | 29364WAY4 | 36,000.00 | | | 35,847.72 | 34,658.20 |
| | | ENTERPRISE PRODUCTS OPER | COMPANY GUAR 02/27 3.95 | | 3.950 02/15/2027 | |
| | | | 25,000.00 | | 24,940.00 | 24,646.33 |
| HZQ4 | 29379VBL6 | 25,000.00 | | | 24,940.00 | 24,646.33 |
| | | META PLATFORMS INC | SR UNSECURED 08/31 4.55 | | 4.550 08/15/2031 | |
| | | | 200,000.00 | | 199,904.00 | 196,731.98 |
| HZQ4 | 30303M8T2 | 200,000.00 | | | 199,904.00 | 196,731.98 |
| | | F+G GLOBAL FUNDING | SECURED 144A 04/27 2.3 | | 2.300 04/11/2027 | |
| | | | 200,000.00 | | 199,774.00 | 187,389.98 |
| HZQ4 | 30321L2D3 | 200,000.00 | | | 199,774.00 | 187,389.98 |
| | | FIRSTKEY HOMES TRUST | FKH 2020 SFR2 A 144A | | 1.266 10/19/2037 | |
| | | | 916,132.03 | | 847,815.76 | 893,170.55 |
| HZQ4 | 33767JAA0 | 916,132.03 | | | 847,815.76 | 893,170.55 |
| | | FORTRESS CBO INVESTMENTS LTD | FORT 2022 FL3 A 144A | | 1.000 02/23/2039 | |
| | | | 278,263.13 | | 278,263.13 | 272,786.61 |
| HZR4 | 34706CAA7 | 278,263.13 | | | 278,263.13 | 272,786.61 |
| | | GA GLOBAL FUNDING TRUST | SECURED 144A 01/27 2.25 | | 2.250 01/06/2027 | |
| | | | 900,000.00 | | 899,748.00 | 851,592.47 |
| HZR4 | 36143L2G9 | 900,000.00 | | | 899,748.00 | 851,592.47 |
| | | GAIF BOND ISSUER P/L | COMPANY GUAR 144A 09/26 3.4 | | 3.400 09/30/2026 | |
| | | | 79,000.00 | | 78,820.67 | 76,914.61 |
| HZQ4 | 361435AA8 | 79,000.00 | | | 78,820.67 | 76,914.61 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|--|---|-------|----------------------|----------------------|
| | GILEAD SCIENCES INC | SR UNSECURED 02/25 3.5 | 3.500 | 02/01/2025 | |
| | | 20,000.00 | | 19,977.60 | 19,973.01 |
| HZQ4 | 375558AZ6 | 20,000.00 | | 19,977.60 | 19,973.01 |
| | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 3 A4 | | 4.220 | 10/20/2028 | |
| | | 250,000.00 | | 249,980.75 | 247,588.50 |
| HZQ4 | 38012QAE8 | 250,000.00 | | 249,980.75 | 247,588.50 |
| | GM FINANCIAL SECURITIZED TERM GMCAR 2023 1 A3 | | 4.660 | 02/16/2028 | |
| | | 558,793.20 | | 558,707.98 | 559,328.30 |
| HZQ4 | 38013JAD5 | 558,793.20 | | 558,707.98 | 559,328.30 |
| | GOLDMAN SACHS GROUP INC | SR UNSECURED 05/25 3.75 | 3.750 | 05/22/2025 | |
| | | 142,000.00 | | 146,316.80 | 141,480.53 |
| HZQ4 | 38148LAE6 | 142,000.00 | | 146,316.80 | 141,480.53 |
| | GOLDMAN SACHS BANK USA | SR UNSECURED 05/27 VAR | 1.000 | 05/21/2027 | |
| | | 388,000.00 | | 388,000.00 | 391,029.03 |
| HZQ4 | 38151LAG5 | 388,000.00 | | 388,000.00 | 391,029.03 |
| | HILTON GRAND VACATIONS TRUST | HGVT 2018 AA A 144A | 3.540 | 02/25/2032 | |
| | | 35,533.68 | | 35,532.86 | 35,336.98 |
| HZQ4 | 43284BAA0 | 35,533.68 | | 35,532.86 | 35,336.98 |
| | HOME DEPOT INC | SR UNSECURED 09/26 2.125 | 2.125 | 09/15/2026 | |
| | | 26,000.00 | | 25,715.04 | 25,017.22 |
| HZQ4 | 437076BN1 | 26,000.00 | | 25,715.04 | 25,017.22 |
| | HYUNDAI CAPITAL AMERICA | SR UNSECURED 144A 02/27 3 | 3.000 | 02/10/2027 | |
| | | 200,000.00 | | 209,051.27 | 192,076.20 |
| HZQ4 | 44891ABG1 | 200,000.00 | | 209,051.27 | 192,076.20 |
| | HYUNDAI AUTO RECEIVABLES TRUST HART 2023 B A3 | | 5.480 | 04/17/2028 | |
| | | 721,000.00 | | 720,968.71 | 728,878.37 |
| HZQ4 | 44933XAD9 | 721,000.00 | | 720,968.71 | 728,878.37 |
| | JPMORGAN CHASE + CO | SR UNSECURED 02/28 VAR | 1.000 | 02/01/2028 | |
| | | 1,000,000.00 | | 1,081,860.00 | 978,868.88 |
| HZR4 | 46625HRY8 | 1,000,000.00 | | 1,081,860.00 | 978,868.88 |
| | JPMORGAN CHASE + CO | SR UNSECURED 07/28 VAR | 1.000 | 07/25/2028 | |
| | | 900,000.00 | | 900,000.00 | 899,927.33 |
| HZR4 | 46647PDG8 | 900,000.00 | | 900,000.00 | 899,927.33 |
| | JERSEY CENTRAL PWR + LT | SR UNSECURED 144A 01/26 4.3 | 4.300 | 01/15/2026 | |
| | | 100,000.00 | | 111,663.00 | 99,482.09 |
| HZR4 | 476556DC6 | 100,000.00 | | 111,663.00 | 99,482.09 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-----------------------------|----------|------------------|----------------------|
| | | KELLANOVA | SR UNSECURED 11/27 3.4 | | 3.400 11/15/2027 | |
| | | | 48,000.00 | | 47,870.88 | 46,322.68 |
| HZQ4 | 487836BU1 | | 48,000.00 | | 47,870.88 | 46,322.68 |
| | | KENVUE INC | COMPANY GUAR 03/26 5.35 | | 5.350 03/22/2026 | |
| | | | 180,000.00 | | 179,897.40 | 181,660.29 |
| HZQ4 | 49177JAD4 | | 180,000.00 | | 179,897.40 | 181,660.29 |
| | | KEYSPAN GAS EAST CORP | UNSECURED 144A 08/26 2.742 | | 2.742 08/15/2026 | |
| | | | 83,000.00 | | 83,000.00 | 80,018.47 |
| HZQ4 | 49338CAB9 | | 83,000.00 | | 83,000.00 | 80,018.47 |
| | | LLOYDS BANKING GROUP PLC | SR UNSECURED 03/28 4.375 | | 4.375 03/22/2028 | |
| | | | 200,000.00 | | 199,294.00 | 195,338.21 |
| HZQ4 | 539439AR0 | | 200,000.00 | | 199,294.00 | 195,338.21 |
| | | MVW OWNER TRUST | MVWOT 2024 2A A 144A | | 4.430 03/20/2042 | |
| | | | 671,686.86 | | 671,599.07 | 657,606.56 |
| HZQ4 | 55389QAA5 | | 671,686.86 | | 671,599.07 | 657,606.56 |
| | | MVW OWNER TRUST | MVWOT 2022 2A A 144A | | 6.110 10/21/2041 | |
| | | | 232,517.96 | | 232,480.82 | 236,127.87 |
| HZQ4 | 55400VAA9 | | 232,517.96 | | 232,480.82 | 236,127.87 |
| | | MET TOWER GLOBAL FUNDING | SECURED 144A 09/26 1.25 | | 1.250 09/14/2026 | |
| | | | 300,000.00 | | 299,724.00 | 283,755.89 |
| HZR4 | 58989V2D5 | | 300,000.00 | | 299,724.00 | 283,755.89 |
| | | MID ATLANTIC INTERSTATE | SR UNSECURED 144A 05/28 4.1 | | 4.100 05/15/2028 | |
| | | | 40,000.00 | | 39,990.00 | 38,822.78 |
| HZQ4 | 59524QAA3 | | 40,000.00 | | 39,990.00 | 38,822.78 |
| | | MIDAMERICAN ENERGY CO | 1ST MORTGAGE 05/27 3.1 | | 3.100 05/01/2027 | |
| | | | 77,000.00 | | 76,975.36 | 74,484.46 |
| HZQ4 | 595620AQ8 | | 77,000.00 | | 76,975.36 | 74,484.46 |
| | | mitsubishi UFJ FIN GRP | SR UNSECURED 04/26 VAR | | 1.000 04/17/2026 | |
| | | | 500,000.00 | | 500,000.00 | 498,250.33 |
| HZQ4 | 606822CF9 | | 500,000.00 | | 500,000.00 | 498,250.33 |
| | | mitsubishi UFJ FIN GRP | SR UNSECURED 04/26 VAR | | 1.000 04/17/2026 | |
| | | | 500,000.00 | | 500,000.00 | 501,664.35 |
| HZR4 | 606822CZ5 | | 500,000.00 | | 500,000.00 | 501,664.35 |
| | | MIZUHO FINANCIAL GROUP | SR UNSECURED 05/34 VAR | | 1.000 05/27/2034 | |
| | | | 900,000.00 | | 897,993.00 | 917,603.89 |
| HZR4 | 60687YCT4 | | 900,000.00 | | 897,993.00 | 917,603.89 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|--------------------------------|---|-------|----------------------|----------------------|
| | MORGAN STANLEY BANK NA | SR UNSECURED 07/25 5.479 | 5.479 | 07/16/2025 | |
| | | 500,000.00 | | 500,000.00 | 501,804.30 |
| HZQ4 | 61690U7U8 | 500,000.00 | | 500,000.00 | 501,804.30 |
| | MORGAN STANLEY | SR UNSECURED 07/25 4 | 4.000 | 07/23/2025 | |
| | | 47,000.00 | | 48,636.85 | 46,806.93 |
| HZQ4 | 6174468C6 | 47,000.00 | | 48,636.85 | 46,806.93 |
| | MORGAN STANLEY | SR UNSECURED 04/26 VAR | 1.000 | 04/28/2026 | |
| | | 500,000.00 | | 526,455.00 | 495,537.01 |
| HZQ4 | 6174468Q5 | 500,000.00 | | 526,455.00 | 495,537.01 |
| | MORGAN STANLEY | SR UNSECURED 01/26 3.875 | 3.875 | 01/27/2026 | |
| | | 120,000.00 | | 123,037.20 | 119,112.32 |
| HZQ4 | 61746BDZ6 | 120,000.00 | | 123,037.20 | 119,112.32 |
| | MORGAN STANLEY | SR UNSECURED 07/26 3.125 | 3.125 | 07/27/2026 | |
| | | 100,000.00 | | 98,514.00 | 97,677.95 |
| HZQ4 | 61761J3R8 | 100,000.00 | | 98,514.00 | 97,677.95 |
| | NASSAU 2017 II LTD | NCC 2017 IIA AL 144A | 1.000 | 01/15/2030 | |
| | | 23,986.11 | | 23,918.95 | 23,989.16 |
| HZR4 | 631709AA0 | 23,986.11 | | 23,918.95 | 23,989.16 |
| | NATIONWIDE BLDG SOCIETY | 144A 07/27 4.85 | 4.850 | 07/27/2027 | |
| | | 200,000.00 | | 194,280.00 | 200,087.69 |
| HZQ4 | 63861VAH0 | 200,000.00 | | 194,280.00 | 200,087.69 |
| | NY STATE ELECTRIC + GAS | SR UNSECURED 144A 12/26 3.25 | 3.250 | 12/01/2026 | |
| | | 37,000.00 | | 36,734.34 | 35,854.29 |
| HZQ4 | 649840CQ6 | 37,000.00 | | 36,734.34 | 35,854.29 |
| | NORDEA BANK ABP | 144A 09/26 1.5 | 1.500 | 09/30/2026 | |
| | | 300,000.00 | | 299,640.00 | 283,800.07 |
| HZQ4 | 65559CAE1 | 300,000.00 | | 299,640.00 | 283,800.07 |
| | ONEMAIN DIRECT AUTO RECEIVABLE | ODART 2021 1A A 144A | 0.870 | 07/14/2028 | |
| | | 225,924.44 | | 206,297.25 | 222,603.53 |
| HZQ4 | 682687AA6 | 225,924.44 | | 206,297.25 | 222,603.53 |
| | PNC FINANCIAL SERVICES | SR UNSECURED 01/34 VAR | 1.000 | 01/24/2034 | |
| | | 35,000.00 | | 35,000.00 | 34,124.01 |
| HZQ4 | 693475BM6 | 35,000.00 | | 35,000.00 | 34,124.01 |
| | PNC FINANCIAL SERVICES | SR UNSECURED 01/28 VAR | 1.000 | 01/21/2028 | |
| | | 56,000.00 | | 56,000.00 | 56,475.34 |
| HZQ4 | 693475BV6 | 56,000.00 | | 56,000.00 | 56,475.34 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|--|------------------------------|----------------------|----------------------|
| | | PACIFIC LIFE GF II | SECURED 144A 08/26 5.5 | 5.500 08/28/2026 | |
| | | | 195,000.00 | 194,931.75 | 197,649.09 |
| HZQ4 | 6944PL2W8 | | 195,000.00 | 194,931.75 | 197,649.09 |
| | | PEACEHEALTH OBLIGATED GR | SR UNSECURED 11/25 1.375 | 1.375 11/15/2025 | |
| | | | 200,000.00 | 200,000.00 | 193,797.54 |
| HZR4 | 70462GAB4 | | 200,000.00 | 200,000.00 | 193,797.54 |
| | | FIRSTENERGY PENN ELECTRI | SR UNSECURED 144A 03/28 3.25 | 3.250 03/15/2028 | |
| | | | 38,000.00 | 37,946.04 | 36,059.49 |
| HZQ4 | 708696BY4 | | 38,000.00 | 37,946.04 | 36,059.49 |
| | | PEPSICO INC | SR UNSECURED 10/26 2.375 | 2.375 10/06/2026 | |
| | | | 150,000.00 | 135,735.00 | 144,938.63 |
| HZQ4 | 713448DN5 | | 150,000.00 | 135,735.00 | 144,938.63 |
| | | PHILLIPS 66 CO | COMPANY GUAR 02/25 3.605 | 3.605 02/15/2025 | |
| | | | 50,000.00 | 49,311.28 | 49,903.21 |
| HZQ4 | 718547AD4 | | 50,000.00 | 49,311.28 | 49,903.21 |
| | | PHILLIPS 66 CO | COMPANY GUAR 10/26 3.55 | 3.550 10/01/2026 | |
| | | | 37,000.00 | 36,061.90 | 36,335.80 |
| HZQ4 | 718547AF9 | | 37,000.00 | 36,061.90 | 36,335.80 |
| | | PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 2A A3 144A | 5.790 01/22/2029 | | |
| | | | 400,000.00 | 399,974.16 | 403,398.76 |
| HZQ4 | 732916AD3 | | 400,000.00 | 399,974.16 | 403,398.76 |
| | | PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 1A A4 144A | 4.660 02/20/2030 | | |
| | | | 565,000.00 | 564,895.31 | 563,446.36 |
| HZQ4 | 73328AAE9 | | 565,000.00 | 564,895.31 | 563,446.36 |
| | | PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A | 4.260 09/20/2030 | | |
| | | | 355,000.00 | 354,976.64 | 352,478.65 |
| HZQ4 | 73328NAF8 | | 355,000.00 | 354,976.64 | 352,478.65 |
| | | PRINCIPAL FINANCIAL GRP | COMPANY GUAR 11/26 3.1 | 3.100 11/15/2026 | |
| | | | 200,000.00 | 186,534.00 | 194,230.55 |
| HZQ4 | 74251VAM4 | | 200,000.00 | 186,534.00 | 194,230.55 |
| | | PROCTER + GAMBLE ESOP | COMPANY GUAR 01/21 9.36 | 9.360 01/01/2021 | |
| | | | 3,799.00 | 0.00 | 0.00 |
| HZQ4 | 742741AA9 | | 3,799.00 | 0.00 | 0.00 |
| | | PROGRESS RESIDENTIAL TRUST | PROG 2021 SFR10 A 144A | 2.393 12/17/2040 | |
| | | | 271,524.01 | 271,513.66 | 247,793.46 |
| HZR4 | 74333WAA0 | | 271,524.01 | 271,513.66 | 247,793.46 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|---|---|-------|--------------|----------|----------------------|
| | PROLOGIS LP | SR UNSECURED 04/30 2.25 | 2.250 | 04/15/2030 | | |
| | | 24,000.00 | | 24,024.96 | | 20,992.68 |
| HZQ4 | 74340XBM2 | 24,000.00 | | 24,024.96 | | 20,992.68 |
| | PROLOGIS LP | SR UNSECURED 06/26 3.25 | 3.250 | 06/30/2026 | | |
| | | 21,000.00 | | 20,804.70 | | 20,611.06 |
| HZQ4 | 74340XBU4 | 21,000.00 | | 20,804.70 | | 20,611.06 |
| | PROTECTIVE LIFE GLOBAL | SECURED 144A 04/26 1.618 | 1.618 | 04/15/2026 | | |
| | | 1,200,000.00 | | 1,200,000.00 | | 1,152,956.54 |
| HZR4 | 74368CBC7 | 1,200,000.00 | | 1,200,000.00 | | 1,152,956.54 |
| | PROV ST JOSEPH HLTH OBL | UNSECURED 10/26 2.746 | 2.746 | 10/01/2026 | | |
| | | 28,000.00 | | 28,000.00 | | 27,009.28 |
| HZQ4 | 743756AB4 | 28,000.00 | | 28,000.00 | | 27,009.28 |
| | PROV ST JOSEPH HLTH OBL | SR UNSECURED 10/33 5.403 | 5.403 | 10/01/2033 | | |
| | | 700,000.00 | | 700,000.00 | | 699,502.63 |
| HZR4 | 743820AC6 | 700,000.00 | | 700,000.00 | | 699,502.63 |
| | QUALCOMM INC | SR UNSECURED 05/28 1.3 | 1.300 | 05/20/2028 | | |
| | | 36,000.00 | | 34,943.65 | | 32,306.20 |
| HZQ4 | 747525BN2 | 36,000.00 | | 34,943.65 | | 32,306.20 |
| | QUALCOMM INC | SR UNSECURED 05/32 1.65 | 1.650 | 05/20/2032 | | |
| | | 109,000.00 | | 100,351.00 | | 87,037.07 |
| HZQ4 | 747525BP7 | 109,000.00 | | 100,351.00 | | 87,037.07 |
| | RAD CLO LTD | RAD 2019 5A AR 144A | 1.000 | 07/24/2032 | | |
| | | 846,447.88 | | 846,447.88 | | 846,822.86 |
| HZR4 | 74923EAA6 | 846,447.88 | | 846,447.88 | | 846,822.86 |
| | READYCAP COMMERCIAL MORTGAGE T RCMT 2022 FL8 A 144A | | 1.000 | 01/25/2037 | | |
| | | 456,243.19 | | 456,243.19 | | 455,816.60 |
| HZR4 | 75574PAA0 | 456,243.19 | | 456,243.19 | | 455,816.60 |
| | REALTY INCOME CORP | SR UNSECURED 01/27 3 | 3.000 | 01/15/2027 | | |
| | | 30,000.00 | | 29,601.30 | | 29,017.30 |
| HZQ4 | 756109AS3 | 30,000.00 | | 29,601.30 | | 29,017.30 |
| | REALTY INCOME CORP | SR UNSECURED 04/25 3.875 | 3.875 | 04/15/2025 | | |
| | | 65,000.00 | | 64,675.00 | | 64,841.78 |
| HZQ4 | 756109AV6 | 65,000.00 | | 64,675.00 | | 64,841.78 |
| | REALTY INCOME CORP | SR UNSECURED 01/26 5.05 | 5.050 | 01/13/2026 | | |
| | | 250,000.00 | | 249,045.00 | | 249,842.51 |
| HZQ4 | 756109BQ6 | 250,000.00 | | 249,045.00 | | 249,842.51 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|---|---|-------|----------------------|----------------------|
| | ROYAL BANK OF CANADA | SR UNSECURED 08/28 5.2 | 5.200 | 08/01/2028 | |
| | | 1,300,000.00 | | 1,299,402.00 | 1,310,430.34 |
| HZR4 | 78016HXS2 | 1,300,000.00 | | 1,299,402.00 | 1,310,430.34 |
| | SBNA AUTO LEASE TRUST | SBALT 2024 B A4 144A | 5.550 | 12/20/2028 | |
| | | 273,000.00 | | 272,948.29 | 277,259.65 |
| HZQ4 | 78437VAG5 | 273,000.00 | | 272,948.29 | 277,259.65 |
| | STARWOOD COMMERCIAL MORTGAGE T STWD 2022 FL3 A 144A | | 1.000 | 11/15/2038 | |
| | | 512,689.05 | | 512,689.05 | 508,860.34 |
| HZR4 | 78485KAA3 | 512,689.05 | | 512,689.05 | 508,860.34 |
| | SCENTRE GROUP TRUST 1/2 | COMPANY GUAR 144A 02/25 3.5 | 3.500 | 02/12/2025 | |
| | | 200,000.00 | | 208,031.00 | 199,581.24 |
| HZQ4 | 806213AB0 | 200,000.00 | | 208,031.00 | 199,581.24 |
| | SHELL INTERNATIONAL FIN | COMPANY GUAR 05/26 2.875 | 2.875 | 05/10/2026 | |
| | | 295,000.00 | | 294,032.40 | 288,407.56 |
| HZQ4 | 822582BT8 | 295,000.00 | | 294,032.40 | 288,407.56 |
| | SIERRA RECEIVABLES FUNDING CO | SRFC 2022 2A A 144A | 4.730 | 06/20/2040 | |
| | | 268,849.52 | | 268,833.14 | 266,918.97 |
| HZQ4 | 82650TAA5 | 268,849.52 | | 268,833.14 | 266,918.97 |
| | SIERRA RECEIVABLES FUNDING CO | SRFC 2020 2A A 144A | 1.330 | 07/20/2037 | |
| | | 66,251.28 | | 66,238.33 | 65,364.61 |
| HZQ4 | 826525AA5 | 66,251.28 | | 66,238.33 | 65,364.61 |
| | SIERRA RECEIVABLES FUNDING CO | SRFC 2022 3A A 144A | 5.830 | 07/20/2039 | |
| | | 311,333.50 | | 311,248.48 | 315,021.06 |
| HZQ4 | 826934AA9 | 311,333.50 | | 311,248.48 | 315,021.06 |
| | SOUTHERN CAL EDISON | 1ST REF MORT 03/28 3.65 | 3.650 | 03/01/2028 | |
| | | 80,000.00 | | 79,854.40 | 77,050.46 |
| HZQ4 | 842400GJ6 | 80,000.00 | | 79,854.40 | 77,050.46 |
| | SOUTHERN CAL EDISON | 1ST MORTGAGE 10/28 5.65 | 5.650 | 10/01/2028 | |
| | | 150,000.00 | | 149,799.00 | 153,534.28 |
| HZQ4 | 842400HY2 | 150,000.00 | | 149,799.00 | 153,534.28 |
| | SOUTHERN CALIF GAS CO | SR UNSECURED 04/27 2.95 | 2.950 | 04/15/2027 | |
| | | 1,600,000.00 | | 1,590,561.00 | 1,539,199.54 |
| HZR4 | 842434CW0 | 1,600,000.00 | | 1,590,561.00 | 1,539,199.54 |
| | SOUTHWESTERN ELEC POWER | SR UNSECURED 10/26 2.75 | 2.750 | 10/01/2026 | |
| | | 100,000.00 | | 99,896.00 | 96,445.87 |
| HZQ4 | 845437BP6 | 100,000.00 | | 99,896.00 | 96,445.87 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------------------------------|----------|------------------|----------------------|
| | | SUMITOMO MITSUI FINL GRP | SR UNSECURED 01/25 2.348 | | 2.348 01/15/2025 | |
| | | | 600,000.00 | | 635,196.00 | 599,465.51 |
| HZQ4 | 86562MBV1 | | 600,000.00 | | 635,196.00 | 599,465.51 |
| | | SUMITOMO MITSUI FINL GRP | SR UNSECURED 01/33 5.766 | | 5.766 01/13/2033 | |
| | | | 2,400,000.00 | | 2,428,532.00 | 2,468,854.97 |
| HZR4 | 86562MCS7 | | 2,400,000.00 | | 2,428,532.00 | 2,468,854.97 |
| | | TSMC ARIZONA CORP | COMPANY GUAR 04/27 3.875 | | 3.875 04/22/2027 | |
| | | | 270,000.00 | | 269,538.30 | 265,172.88 |
| HZQ4 | 872898AF8 | | 270,000.00 | | 269,538.30 | 265,172.88 |
| | | TEXAS INSTRUMENTS INC | SR UNSECURED 02/28 4.6 | | 4.600 02/15/2028 | |
| | | | 46,000.00 | | 47,105.84 | 46,082.74 |
| HZQ4 | 882508BV5 | | 46,000.00 | | 47,105.84 | 46,082.74 |
| | | TRAVELERS PPTY CASUALTY | COMPANY GUAR 04/26 7.75 | | 7.750 04/15/2026 | |
| | | | 65,000.00 | | 82,801.55 | 67,510.12 |
| HZQ4 | 893939AE8 | | 65,000.00 | | 82,801.55 | 67,510.12 |
| | | UBS GROUP AG | SR UNSECURED 144A 08/27 4.703 | | 4.703 08/05/2027 | |
| | | | 200,000.00 | | 197,520.00 | 199,107.43 |
| HZR4 | 902613AS7 | | 200,000.00 | | 197,520.00 | 199,107.43 |
| | | UNITED AIR 2018 1 AA PTT | PASS THRU CE 09/31 3.5 | | 3.500 09/01/2031 | |
| | | | 121,407.12 | | 121,407.12 | 113,357.65 |
| HZQ4 | 909318AA5 | | 121,407.12 | | 121,407.12 | 113,357.65 |
| | | UNITED AIR 2014 2 A PTT | PASS THRU CE 03/28 3.75 | | 3.750 03/03/2028 | |
| | | | 62,388.92 | | 64,724.75 | 61,155.53 |
| HZQ4 | 90932QAA4 | | 62,388.92 | | 64,724.75 | 61,155.53 |
| | | US BANCORP | SR UNSECURED 07/26 2.375 | | 2.375 07/22/2026 | |
| | | | 100,000.00 | | 99,268.00 | 96,661.53 |
| HZQ4 | 91159HHN3 | | 100,000.00 | | 99,268.00 | 96,661.53 |
| | | US BANCORP | SR UNSECURED 01/30 VAR | | 1.000 01/23/2030 | |
| | | | 21,000.00 | | 21,000.00 | 21,182.11 |
| HZQ4 | 91159HJQ4 | | 21,000.00 | | 21,000.00 | 21,182.11 |
| | | WELLS FARGO + COMPANY | SR UNSECURED 02/25 3 | | 3.000 02/19/2025 | |
| | | | 150,000.00 | | 152,141.25 | 149,655.06 |
| HZQ4 | 94974BGH7 | | 150,000.00 | | 152,141.25 | 149,655.06 |
| | | WELLS FARGO + COMPANY | SR UNSECURED 07/28 VAR | | 1.000 07/25/2028 | |
| | | | 2,100,000.00 | | 2,105,271.00 | 2,092,442.69 |
| HZR4 | 95000U3A9 | | 2,100,000.00 | | 2,105,271.00 | 2,092,442.69 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|--|-------|------------|------------------------|------------------------|
| | | WORLD FINANCIAL NETWORK CREDIT WFNMT 2024 A A | 5.470 | 02/15/2031 | | |
| | | 483,000.00 | | | 482,922.91 | 490,887.05 |
| HZQ4 | 981464HR4 | 483,000.00 | | | 482,922.91 | 490,887.05 |
| | | WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3 | 5.790 | 02/15/2029 | | |
| | | 500,000.00 | | | 499,917.20 | 508,772.70 |
| HZQ4 | 98164DAD9 | 500,000.00 | | | 499,917.20 | 508,772.70 |
| | | ----- 50,087,306.48 | | | ----- 49,799,648.86 | ----- 49,345,595.36 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------------------------|------------------------|---|-------|------------|------------|----------------------|
| CORP. DEBT INSTR. - ALL OTHER | | | | | | |
| | | ABN AMRO BANK NV | | | | |
| | | SUBORDINATED 144A 07/25 4.75 | 4.750 | 07/28/2025 | | |
| | | 200,000.00 | | | 204,230.00 | 199,197.84 |
| HZQ4 | 00080QAF2 | 200,000.00 | | | 204,230.00 | 199,197.84 |
| | | APA INFRASTRUCTURE LTD | | | | |
| | | COMPANY GUAR 144A 07/27 4.25 | 4.250 | 07/15/2027 | | |
| | | 85,000.00 | | | 84,409.25 | 83,622.90 |
| HZQ4 | 00205GAD9 | 85,000.00 | | | 84,409.25 | 83,622.90 |
| | | AT+T INC | | | | |
| | | SR UNSECURED 02/28 1.65 | 1.650 | 02/01/2028 | | |
| | | 295,000.00 | | | 294,628.30 | 268,236.66 |
| HZQ4 | 00206RKG6 | 295,000.00 | | | 294,628.30 | 268,236.66 |
| | | AT+T INC | | | | |
| | | SR UNSECURED 12/33 2.55 | 2.550 | 12/01/2033 | | |
| | | 35,000.00 | | | 35,770.11 | 28,211.11 |
| HZQ4 | 00206RMM1 | 35,000.00 | | | 35,770.11 | 28,211.11 |
| | | AERCAP IRELAND CAP/GLOBA | | | | |
| | | COMPANY GUAR 10/26 2.45 | 2.450 | 10/29/2026 | | |
| | | 190,000.00 | | | 189,680.80 | 181,879.64 |
| HZQ4 | 00774MAV7 | 190,000.00 | | | 189,680.80 | 181,879.64 |
| | | AERCAP IRELAND CAP/GLOBA | | | | |
| | | COMPANY GUAR 10/28 3 | 3.000 | 10/29/2028 | | |
| | | 150,000.00 | | | 149,727.00 | 138,860.25 |
| HZQ4 | 00774MAW5 | 150,000.00 | | | 149,727.00 | 138,860.25 |
| | | AERCAP IRELAND CAP/GLOBA | | | | |
| | | COMPANY GUAR 06/28 5.75 | 5.750 | 06/06/2028 | | |
| | | 300,000.00 | | | 297,093.00 | 305,742.67 |
| HZQ4 | 00774MBC8 | 300,000.00 | | | 297,093.00 | 305,742.67 |
| | | AIR CANADA 2013 1A PTT | | | | |
| | | PASS THRU CE 144A 11/26 4.125 | 4.125 | 11/15/2026 | | |
| | | 67,976.81 | | | 68,440.30 | 67,643.98 |
| HZQ4 | 009089AA1 | 67,976.81 | | | 68,440.30 | 67,643.98 |
| | | AIR LEASE CORP | | | | |
| | | SR UNSECURED 12/27 5.85 | 5.850 | 12/15/2027 | | |
| | | 300,000.00 | | | 296,967.00 | 307,486.02 |
| HZQ4 | 00914AAT9 | 300,000.00 | | | 296,967.00 | 307,486.02 |
| | | AMEREN CORP | | | | |
| | | SR UNSECURED 12/26 5.7 | 5.700 | 12/01/2026 | | |
| | | 123,000.00 | | | 122,841.33 | 124,994.56 |
| HZQ4 | 023608AP7 | 123,000.00 | | | 122,841.33 | 124,994.56 |
| | | AMER AIRLN 14 1 A PTT | | | | |
| | | PASS THRU CE 04/28 3.7 | 3.700 | 04/01/2028 | | |
| | | 36,196.04 | | | 37,010.45 | 35,188.19 |
| HZQ4 | 02377AAA6 | 36,196.04 | | | 37,010.45 | 35,188.19 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------------------------------|----------------------|----------------------|
| | | AMER AIRLN 13 1 A PASS T | AMER AIRLN 13 1 A PASS T | 4.000 01/15/2027 | |
| | | | | 34,695.64 | 35,795.49 |
| HZQ4 | 023772AB2 | 34,695.64 | | 35,795.49 | 34,309.51 |
| | | AMERICAN TOWER CORP | SR UNSECURED 10/26 3.375 | 3.375 10/15/2026 | |
| | | | | 31,000.00 | 30,691.24 |
| HZQ4 | 03027XAK6 | 31,000.00 | | 30,691.24 | 30,279.36 |
| | | AMERICAN TOWER CORP | SR UNSECURED 03/29 3.95 | 3.950 03/15/2029 | |
| | | | | 1,200,000.00 | 1,176,336.00 |
| HZR4 | 03027XAU4 | 1,200,000.00 | | 1,176,336.00 | 1,149,983.74 |
| | | AMERICAN TOWER CORP | SR UNSECURED 09/26 1.45 | 1.450 09/15/2026 | |
| | | | | 289,000.00 | 287,500.09 |
| HZQ4 | 03027XBR0 | 289,000.00 | | 287,500.09 | 273,213.72 |
| | | AMGEN INC | SR UNSECURED 03/25 5.25 | 5.250 03/02/2025 | |
| | | | | 500,000.00 | 499,670.00 |
| HZQ4 | 031162DM9 | 500,000.00 | | 499,670.00 | 500,273.68 |
| | | AMGEN INC | SR UNSECURED 03/28 5.15 | 5.150 03/02/2028 | |
| | | | | 1,500,000.00 | 1,497,390.00 |
| HZR4 | 031162DP2 | 1,500,000.00 | | 1,497,390.00 | 1,510,794.39 |
| | | AVIATION CAPITAL GROUP | SR UNSECURED 144A 08/25 4.125 | 4.125 08/01/2025 | |
| | | | | 1,000,000.00 | 986,750.00 |
| HZR4 | 05369AAD3 | 1,000,000.00 | | 986,750.00 | 994,167.94 |
| | | AVOLON HOLDINGS FNDG LTD | SR UNSECURED 144A 01/26 5.5 | 5.500 01/15/2026 | |
| | | | | 887,000.00 | 936,597.01 |
| HZQ4 | 05401AAK7 | 887,000.00 | | 936,597.01 | 889,403.74 |
| | | AVOLON HOLDINGS FNDG LTD | COMPANY GUAR 144A 04/26 4.25 | 4.250 04/15/2026 | |
| | | | | 180,000.00 | 179,955.00 |
| HZQ4 | 05401AAL5 | 180,000.00 | | 179,955.00 | 177,827.68 |
| | | AVOLON HOLDINGS FNDG LTD | COMPANY GUAR 144A 11/27 2.528 | 2.528 11/18/2027 | |
| | | | | 398,000.00 | 401,856.62 |
| HZQ4 | 05401AAR2 | 398,000.00 | | 401,856.62 | 369,021.11 |
| | | BPCE SA | 144A 01/27 VAR | 1.000 01/18/2027 | |
| | | | | 1,500,000.00 | 1,497,345.00 |
| HZQ4 | 05583JAN2 | 600,000.00 | | 597,345.00 | 604,692.76 |
| HZR4 | 05583JAN2 | 900,000.00 | | 900,000.00 | 907,039.14 |
| | | BANK OF AMERICA CORP | SUBORDINATED 04/25 3.95 | 3.950 04/21/2025 | |
| | | | | 144,000.00 | 143,575.20 |
| HZQ4 | 06051GFP9 | 144,000.00 | | 143,575.20 | 143,605.95 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | BANK OF IRELAND GROUP | | | | |
| | | SR UNSECURED 144A 09/26 VAR | 1.000 | 09/16/2026 | | |
| | | 290,000.00 | | | 290,000.00 | 292,383.09 |
| HZQ4 | 06279JAC3 | 290,000.00 | | | 290,000.00 | 292,383.09 |
| | | BARCLAYS PLC | | | | |
| | | SR UNSECURED 11/33 VAR | 1.000 | 11/02/2033 | | |
| | | 400,000.00 | | | 400,000.00 | 440,283.62 |
| HZR4 | 06738ECE3 | 400,000.00 | | | 400,000.00 | 440,283.62 |
| | | BARCLAYS PLC | | | | |
| | | SR UNSECURED 09/27 VAR | 1.000 | 09/13/2027 | | |
| | | 437,000.00 | | | 437,000.00 | 447,539.37 |
| HZQ4 | 06738ECJ2 | 437,000.00 | | | 437,000.00 | 447,539.37 |
| | | BARCLAYS PLC | | | | |
| | | SR UNSECURED 09/34 VAR | 1.000 | 09/13/2034 | | |
| | | 1,400,000.00 | | | 1,400,000.00 | 1,482,509.39 |
| HZR4 | 06738ECL7 | 1,400,000.00 | | | 1,400,000.00 | 1,482,509.39 |
| | | BOEING CO | | | | |
| | | SR UNSECURED 05/26 3.1 | 3.100 | 05/01/2026 | | |
| | | 250,000.00 | | | 251,195.00 | 243,704.51 |
| HZQ4 | 097023CH6 | 250,000.00 | | | 251,195.00 | 243,704.51 |
| | | BOEING CO | | | | |
| | | SR UNSECURED 02/26 2.196 | 2.196 | 02/04/2026 | | |
| | | 300,000.00 | | | 300,000.00 | 290,923.91 |
| HZQ4 | 097023DG7 | 300,000.00 | | | 300,000.00 | 290,923.91 |
| | | BRIXMOR OPERATING PART | | | | |
| | | SR UNSECURED 02/25 3.85 | 3.850 | 02/01/2025 | | |
| | | 60,000.00 | | | 59,743.20 | 59,920.87 |
| HZQ4 | 11120VAA1 | 60,000.00 | | | 59,743.20 | 59,920.87 |
| | | BROADCOM INC | | | | |
| | | SR UNSECURED 144A 11/35 3.137 | 3.137 | 11/15/2035 | | |
| | | 1,009,000.00 | | | 1,007,533.24 | 824,178.90 |
| HZR4 | 11135FBP5 | 1,009,000.00 | | | 1,007,533.24 | 824,178.90 |
| | | BROADCOM INC | | | | |
| | | SR UNSECURED 07/29 5.05 | 5.050 | 07/12/2029 | | |
| | | 183,000.00 | | | 182,760.27 | 183,644.18 |
| HZQ4 | 11135FBX8 | 183,000.00 | | | 182,760.27 | 183,644.18 |
| | | BROADCOM INC | | | | |
| | | SR UNSECURED 11/31 5.15 | 5.150 | 11/15/2031 | | |
| | | 65,000.00 | | | 64,894.70 | 65,454.53 |
| HZQ4 | 11135FBY6 | 65,000.00 | | | 64,894.70 | 65,454.53 |
| | | BUNGE LTD FINANCE CORP | | | | |
| | | COMPANY GUAR 08/25 1.63 | 1.630 | 08/17/2025 | | |
| | | 150,000.00 | | | 150,649.50 | 147,154.08 |
| HZQ4 | 120568BB5 | 150,000.00 | | | 150,649.50 | 147,154.08 |
| | | CMS ENERGY CORP | | | | |
| | | SR UNSECURED 02/27 2.95 | 2.950 | 02/15/2027 | | |
| | | 39,000.00 | | | 38,863.89 | 37,519.00 |
| HZQ4 | 125896BR0 | 39,000.00 | | | 38,863.89 | 37,519.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------------|----------|--------------|----------------------|
| | | CVS HEALTH CORP | SR UNSECURED 02/30 5.125 | 5.125 | 02/21/2030 | |
| | | 200,000.00 | | | 200,730.00 | 195,812.44 |
| HZQ4 | 126650DT4 | 200,000.00 | | | 200,730.00 | 195,812.44 |
| | | CVS HEALTH CORP | SR UNSECURED 06/29 5.4 | 5.400 | 06/01/2029 | |
| | | 800,000.00 | | | 799,224.00 | 800,366.72 |
| HZR4 | 126650EB2 | 800,000.00 | | | 799,224.00 | 800,366.72 |
| | | CAPITAL ONE FINANCIAL CO | SR UNSECURED 11/27 VAR | 1.000 | 11/02/2027 | |
| | | 30,000.00 | | | 26,249.10 | 28,343.21 |
| HZQ4 | 14040HCH6 | 30,000.00 | | | 26,249.10 | 28,343.21 |
| | | CAPITAL ONE FINANCIAL CO | SR UNSECURED 07/26 VAR | 1.000 | 07/24/2026 | |
| | | 50,000.00 | | | 50,004.50 | 49,962.20 |
| HZQ4 | 14040HCU7 | 50,000.00 | | | 50,004.50 | 49,962.20 |
| | | CAPITAL ONE FINANCIAL CO | SR UNSECURED 02/29 VAR | 1.000 | 02/01/2029 | |
| | | 1,100,000.00 | | | 1,100,000.00 | 1,107,551.90 |
| HZR4 | 14040HCX1 | 1,100,000.00 | | | 1,100,000.00 | 1,107,551.90 |
| | | CAPITAL ONE FINANCIAL CO | SR UNSECURED 10/31 VAR | 1.000 | 10/30/2031 | |
| | | 300,000.00 | | | 300,000.00 | 331,298.60 |
| HZR4 | 14040HDC6 | 300,000.00 | | | 300,000.00 | 331,298.60 |
| | | CAPITAL ONE FINANCIAL CO | SR UNSECURED 07/30 VAR | 1.000 | 07/26/2030 | |
| | | 200,000.00 | | | 200,000.00 | 200,593.46 |
| HZQ4 | 14040HDG7 | 200,000.00 | | | 200,000.00 | 200,593.46 |
| | | CITIGROUP INC | SUBORDINATED 09/25 5.5 | 5.500 | 09/13/2025 | |
| | | 97,000.00 | | | 97,000.00 | 97,388.74 |
| HZQ4 | 172967HB0 | 97,000.00 | | | 97,000.00 | 97,388.74 |
| | | CITIGROUP INC | SR UNSECURED 01/26 3.7 | 3.700 | 01/12/2026 | |
| | | 300,000.00 | | | 319,128.00 | 296,989.05 |
| HZR4 | 172967KG5 | 300,000.00 | | | 319,128.00 | 296,989.05 |
| | | CITIGROUP INC | SR UNSECURED 01/28 VAR | 1.000 | 01/10/2028 | |
| | | 600,000.00 | | | 686,364.00 | 588,203.35 |
| HZQ4 | 172967LD1 | 600,000.00 | | | 686,364.00 | 588,203.35 |
| | | CITIGROUP INC | SR UNSECURED 10/28 VAR | 1.000 | 10/27/2028 | |
| | | 205,000.00 | | | 214,249.75 | 197,283.38 |
| HZQ4 | 172967LS8 | 205,000.00 | | | 214,249.75 | 197,283.38 |
| | | CITIGROUP INC | SR UNSECURED 04/26 VAR | 1.000 | 04/08/2026 | |
| | | 800,000.00 | | | 864,552.00 | 796,161.72 |
| HZQ4 | 172967MQ1 | 800,000.00 | | | 864,552.00 | 796,161.72 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|------------------------------|----------|------------|----------------------|
| | | CLEVELAND ELECTRIC ILLUM | SR UNSECURED 144A 04/28 3.5 | 3.500 | 04/01/2028 | |
| | | | | | 62,000.00 | 61,816.48 |
| HZQ4 | 186108CK0 | | | | 62,000.00 | 61,816.48 |
| | | COOPERATIEVE RABOBANK UA | COMPANY GUAR 07/26 3.75 | 3.750 | 07/21/2026 | |
| | | | | | 250,000.00 | 259,950.00 |
| HZQ4 | 21684AAF3 | | | | 250,000.00 | 259,950.00 |
| | | COX COMMUNICATIONS INC | SR UNSECURED 144A 02/25 3.85 | 3.850 | 02/01/2025 | |
| | | | | | 100,000.00 | 99,827.00 |
| HZQ4 | 224044CE5 | | | | 100,000.00 | 99,827.00 |
| | | DTE ENERGY CO | SR UNSECURED 07/27 4.95 | 4.950 | 07/01/2027 | |
| | | | | | 90,000.00 | 89,892.90 |
| HZQ4 | 233331BM8 | | | | 90,000.00 | 89,892.90 |
| | | DELL INT LLC / EMC CORP | COMPANY GUAR 02/28 5.25 | 5.250 | 02/01/2028 | |
| | | | | | 31,000.00 | 30,986.05 |
| HZQ4 | 24703DBJ9 | | | | 31,000.00 | 30,986.05 |
| | | DELL INT LLC / EMC CORP | SR UNSECURED 06/26 6.02 | 6.020 | 06/15/2026 | |
| | | | | | 56,000.00 | 60,111.52 |
| HZQ4 | 24703TAD8 | | | | 56,000.00 | 60,111.52 |
| | | DEUTSCHE BANK NY | 01/29 VAR | 1.000 | 01/18/2029 | |
| | | | | | 900,000.00 | 906,651.00 |
| HZR4 | 251526CS6 | | | | 900,000.00 | 906,651.00 |
| | | DEUTSCHE BANK NY | 01/28 VAR | 1.000 | 01/07/2028 | |
| | | | | | 200,000.00 | 200,000.00 |
| HZQ4 | 25160PAH0 | | | | 200,000.00 | 200,000.00 |
| | | DOLLAR GENERAL CORP | SR UNSECURED 05/28 4.125 | 4.125 | 05/01/2028 | |
| | | | | | 43,000.00 | 42,956.57 |
| HZQ4 | 256677AF2 | | | | 43,000.00 | 42,956.57 |
| | | DOW CHEMICAL CO/THE | SR UNSECURED 11/29 7.375 | 7.375 | 11/01/2029 | |
| | | | | | 12,000.00 | 13,360.20 |
| HZQ4 | 260543BJ1 | | | | 12,000.00 | 13,360.20 |
| | | DUKE ENERGY CORP | SR UNSECURED 09/25 0.9 | 0.900 | 09/15/2025 | |
| | | | | | 800,000.00 | 799,608.00 |
| HZQ4 | 26441CBJ3 | | | | 800,000.00 | 799,608.00 |
| | | EQT CORP | SR UNSECURED 10/27 3.9 | 3.900 | 10/01/2027 | |
| | | | | | 50,000.00 | 49,959.00 |
| HZQ4 | 26884LAF6 | | | | 50,000.00 | 49,959.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|--------------------------|----------|------------------|----------------------|
| | | ENERGY TRANSFER LP | SR UNSECURED 05/28 4.95 | | 4.950 05/15/2028 | |
| | | | 45,000.00 | | 44,638.65 | 44,940.95 |
| HZQ4 | 292480AL4 | | 45,000.00 | | 44,638.65 | 44,940.95 |
| | | ENTERGY CORP | SR UNSECURED 09/26 2.95 | | 2.950 09/01/2026 | |
| | | | 700,000.00 | | 698,425.00 | 679,263.65 |
| HZR4 | 29364GAJ2 | | 700,000.00 | | 698,425.00 | 679,263.65 |
| | | EVERSOURCE ENERGY | SR UNSECURED 03/27 2.9 | | 2.900 03/01/2027 | |
| | | | 1,300,000.00 | | 1,298,726.00 | 1,248,027.88 |
| HZQ4 | 30040WAQ1 | | 400,000.00 | | 399,608.00 | 384,008.58 |
| HZR4 | 30040WAQ1 | | 900,000.00 | | 899,118.00 | 864,019.30 |
| | | CONSTELLATION EN GEN LLC | SR UNSECURED 06/25 3.25 | | 3.250 06/01/2025 | |
| | | | 400,000.00 | | 382,576.00 | 397,401.93 |
| HZQ4 | 30161MAS2 | | 400,000.00 | | 382,576.00 | 397,401.93 |
| | | EXTRA SPACE STORAGE LP | COMPANY GUAR 04/29 3.9 | | 3.900 04/01/2029 | |
| | | | 300,000.00 | | 299,655.00 | 286,907.90 |
| HZR4 | 30225VAH0 | | 300,000.00 | | 299,655.00 | 286,907.90 |
| | | FIFTH THIRD BANCORP | SR UNSECURED 03/28 3.95 | | 3.950 03/14/2028 | |
| | | | 80,000.00 | | 79,856.00 | 77,449.12 |
| HZQ4 | 316773CV0 | | 80,000.00 | | 79,856.00 | 77,449.12 |
| | | FORTIS INC | SR UNSECURED 10/26 3.055 | | 3.055 10/04/2026 | |
| | | | 31,000.00 | | 30,042.10 | 30,022.89 |
| HZQ4 | 349553AM9 | | 31,000.00 | | 30,042.10 | 30,022.89 |
| | | GENERAL MILLS INC | SR UNSECURED 04/28 4.2 | | 4.200 04/17/2028 | |
| | | | 45,000.00 | | 44,909.10 | 44,063.09 |
| HZQ4 | 370334CG7 | | 45,000.00 | | 44,909.10 | 44,063.09 |
| | | GENERAL MOTORS CO | SR UNSECURED 10/25 6.125 | | 6.125 10/01/2025 | |
| | | | 100,000.00 | | 120,537.00 | 100,770.70 |
| HZQ4 | 37045VAV2 | | 100,000.00 | | 120,537.00 | 100,770.70 |
| | | GILEAD SCIENCES INC | SR UNSECURED 03/26 3.65 | | 3.650 03/01/2026 | |
| | | | 56,000.00 | | 57,034.32 | 55,327.83 |
| HZQ4 | 375558BF9 | | 56,000.00 | | 57,034.32 | 55,327.83 |
| | | GOLDMAN SACHS GROUP INC | SUBORDINATED 10/25 4.25 | | 4.250 10/21/2025 | |
| | | | 50,000.00 | | 51,126.50 | 49,724.70 |
| HZQ4 | 38141GVR2 | | 50,000.00 | | 51,126.50 | 49,724.70 |
| | | GOLDMAN SACHS GROUP INC | SR UNSECURED 03/30 3.8 | | 3.800 03/15/2030 | |
| | | | 1,200,000.00 | | 1,167,312.00 | 1,126,178.82 |
| HZR4 | 38141GXH2 | | 1,200,000.00 | | 1,167,312.00 | 1,126,178.82 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|---------------------------|---|-------|----------------------|----------------------|
| | GOLDMAN SACHS GROUP INC | SR UNSECURED 08/28 VAR | 1.000 | 08/23/2028 | |
| | | 2,100,000.00 | | 2,071,986.00 | 2,075,599.26 |
| HZR4 | 38141GZU1 | 2,100,000.00 | | 2,071,986.00 | 2,075,599.26 |
| | GOODMAN US FIN THREE | COMPANY GUAR 144A 03/28 3.7 | 3.700 | 03/15/2028 | |
| | | 86,000.00 | | 85,682.66 | 81,917.43 |
| HZQ4 | 38239JAA9 | 86,000.00 | | 85,682.66 | 81,917.43 |
| | HALLIBURTON CO | SR UNSECURED 11/25 3.8 | 3.800 | 11/15/2025 | |
| | | 2,000.00 | | 2,110.70 | 1,983.23 |
| HZQ4 | 406216BG5 | 2,000.00 | | 2,110.70 | 1,983.23 |
| | L3HARRIS TECH INC | SR UNSECURED 04/25 3.832 | 3.832 | 04/27/2025 | |
| | | 50,000.00 | | 52,854.90 | 49,837.14 |
| HZQ4 | 413875AR6 | 50,000.00 | | 52,854.90 | 49,837.14 |
| | WELLTOWER OP LLC | COMPANY GUAR 06/25 4 | 4.000 | 06/01/2025 | |
| | | 50,000.00 | | 53,534.50 | 49,815.25 |
| HZQ4 | 42217KBF2 | 50,000.00 | | 53,534.50 | 49,815.25 |
| | HUMANA INC | SR UNSECURED 03/27 3.95 | 3.950 | 03/15/2027 | |
| | | 175,000.00 | | 188,616.75 | 171,637.55 |
| HZQ4 | 444859BF8 | 175,000.00 | | 188,616.75 | 171,637.55 |
| | IMPERIAL BRANDS FIN PLC | COMPANY GUAR 144A 07/27 6.125 | 6.125 | 07/27/2027 | |
| | | 400,000.00 | | 395,824.00 | 410,772.94 |
| HZR4 | 45262BAF0 | 400,000.00 | | 395,824.00 | 410,772.94 |
| | INTEL CORP | SR UNSECURED 02/34 5.15 | 5.150 | 02/21/2034 | |
| | | 200,000.00 | | 198,800.00 | 191,929.85 |
| HZR4 | 458140CL2 | 200,000.00 | | 198,800.00 | 191,929.85 |
| | JEFFERIES FIN GROUP INC | SR UNSECURED 06/27 6.45 | 6.450 | 06/08/2027 | |
| | | 52,000.00 | | 43,603.56 | 53,632.75 |
| HZQ4 | 472319AE2 | 52,000.00 | | 43,603.56 | 53,632.75 |
| | KEYCORP | SR UNSECURED 05/25 VAR | 1.000 | 05/23/2025 | |
| | | 76,000.00 | | 76,000.00 | 76,067.84 |
| HZQ4 | 49326EEL3 | 76,000.00 | | 76,000.00 | 76,067.84 |
| | KROGER CO | SR UNSECURED 09/34 5 | 5.000 | 09/15/2034 | |
| | | 55,000.00 | | 54,860.85 | 53,206.13 |
| HZQ4 | 501044DV0 | 55,000.00 | | 54,860.85 | 53,206.13 |
| | ESC LEHMAN BRTH HLDH PROD | | 1.000 | 12/31/2049 | |
| | | 300,000.00 | | 177,338.39 | 210.00 |
| HZR4 | 525ESC3F4 | 300,000.00 | | 177,338.39 | 210.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|--------------------------|---|-------|----------------------|----------------------|
| | LENNAR CORP | COMPANY GUAR 06/26 5.25 | 5.250 | 06/01/2026 | |
| | | 300,000.00 | | 347,730.00 | 301,434.32 |
| HZQ4 | 526057CT9 | 300,000.00 | | 347,730.00 | 301,434.32 |
| | LOWE S COS INC | SR UNSECURED 04/26 4.8 | 4.800 | 04/01/2026 | |
| | | 120,000.00 | | 119,979.60 | 120,195.73 |
| HZQ4 | 548661EP8 | 120,000.00 | | 119,979.60 | 120,195.73 |
| | MPLX LP | SR UNSECURED 03/27 4.125 | 4.125 | 03/01/2027 | |
| | | 36,000.00 | | 35,278.56 | 35,467.89 |
| HZQ4 | 55336VAK6 | 36,000.00 | | 35,278.56 | 35,467.89 |
| | MACQUARIE GROUP LTD | SR UNSECURED 144A 11/28 VAR | 1.000 | 11/28/2028 | |
| | | 190,000.00 | | 184,623.30 | 183,215.00 |
| HZQ4 | 55608JAK4 | 190,000.00 | | 184,623.30 | 183,215.00 |
| | MACQUARIE GROUP LTD | SR UNSECURED 144A 01/30 VAR | 1.000 | 01/15/2030 | |
| | | 150,000.00 | | 150,000.00 | 148,839.29 |
| HZQ4 | 55608JAP3 | 150,000.00 | | 150,000.00 | 148,839.29 |
| | MARATHON PETROLEUM CORP | SR UNSECURED 05/25 4.7 | 4.700 | 05/01/2025 | |
| | | 69,000.00 | | 77,049.65 | 68,922.76 |
| HZQ4 | 56585ABH4 | 69,000.00 | | 77,049.65 | 68,922.76 |
| | MARTIN MARIETTA MATERIAL | SR UNSECURED 06/27 3.45 | 3.450 | 06/01/2027 | |
| | | 63,000.00 | | 62,872.74 | 61,098.78 |
| HZQ4 | 573284AQ9 | 63,000.00 | | 62,872.74 | 61,098.78 |
| | MOSAIC CO | SR UNSECURED 11/27 4.05 | 4.050 | 11/15/2027 | |
| | | 56,000.00 | | 54,469.52 | 54,866.49 |
| HZQ4 | 61945CAG8 | 56,000.00 | | 54,469.52 | 54,866.49 |
| | NNN REIT INC | SR UNSECURED 12/26 3.6 | 3.600 | 12/15/2026 | |
| | | 49,000.00 | | 48,459.53 | 47,970.96 |
| HZQ4 | 637417AJ5 | 49,000.00 | | 48,459.53 | 47,970.96 |
| | NATWEST GROUP PLC | SR UNSECURED 11/26 VAR | 1.000 | 11/10/2026 | |
| | | 1,500,000.00 | | 1,500,000.00 | 1,531,141.97 |
| HZR4 | 639057AG3 | 1,500,000.00 | | 1,500,000.00 | 1,531,141.97 |
| | NATWEST GROUP PLC | SR UNSECURED 03/27 VAR | 1.000 | 03/02/2027 | |
| | | 500,000.00 | | 491,905.00 | 505,028.93 |
| HZQ4 | 639057AJ7 | 500,000.00 | | 491,905.00 | 505,028.93 |
| | NEXTERA ENERGY CAPITAL | COMPANY GUAR 09/25 5.749 | 5.749 | 09/01/2025 | |
| | | 132,000.00 | | 131,973.60 | 132,809.24 |
| HZQ4 | 65339KBS8 | 132,000.00 | | 131,973.60 | 132,809.24 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|-------------------------|---|-------|------------|----------|----------------------|
| | NOMURA HOLDINGS INC | SR UNSECURED 01/27 2.329 | 2.329 | 01/22/2027 | | |
| | | 300,000.00 | | 300,000.00 | | 284,442.80 |
| HZQ4 | 65535HAZ2 | 300,000.00 | | 300,000.00 | | 284,442.80 |
| | NORTHROP GRUMMAN CORP | SR UNSECURED 02/27 3.2 | 3.200 | 02/01/2027 | | |
| | | 67,000.00 | | 66,892.13 | | 65,094.45 |
| HZQ4 | 666807BK7 | 67,000.00 | | 66,892.13 | | 65,094.45 |
| | NVENT FINANCE SARL | COMPANY GUAR 04/28 4.55 | 4.550 | 04/15/2028 | | |
| | | 75,000.00 | | 74,865.75 | | 74,259.26 |
| HZQ4 | 67078AAD5 | 75,000.00 | | 74,865.75 | | 74,259.26 |
| | O REILLY AUTOMOTIVE INC | SR UNSECURED 09/27 3.6 | 3.600 | 09/01/2027 | | |
| | | 62,000.00 | | 61,900.80 | | 60,166.55 |
| HZQ4 | 67103HAF4 | 62,000.00 | | 61,900.80 | | 60,166.55 |
| | O REILLY AUTOMOTIVE INC | SR UNSECURED 11/26 5.75 | 5.750 | 11/20/2026 | | |
| | | 78,000.00 | | 77,964.12 | | 79,346.20 |
| HZQ4 | 67103HAM9 | 78,000.00 | | 77,964.12 | | 79,346.20 |
| | ORACLE CORP | SR UNSECURED 03/26 1.65 | 1.650 | 03/25/2026 | | |
| | | 200,000.00 | | 199,904.00 | | 192,840.06 |
| HZR4 | 68389XCC7 | 200,000.00 | | 199,904.00 | | 192,840.06 |
| | ORACLE CORP | SR UNSECURED 05/28 4.5 | 4.500 | 05/06/2028 | | |
| | | 164,000.00 | | 163,681.84 | | 162,365.93 |
| HZQ4 | 68389XCM5 | 164,000.00 | | 163,681.84 | | 162,365.93 |
| | OTIS WORLDWIDE CORP | SR UNSECURED 04/25 2.056 | 2.056 | 04/05/2025 | | |
| | | 500,000.00 | | 499,995.00 | | 496,146.73 |
| HZQ4 | 68902VAH0 | 500,000.00 | | 499,995.00 | | 496,146.73 |
| | PPG INDUSTRIES INC | SR UNSECURED 03/26 1.2 | 1.200 | 03/15/2026 | | |
| | | 110,000.00 | | 109,375.20 | | 105,352.18 |
| HZQ4 | 693506BU0 | 110,000.00 | | 109,375.20 | | 105,352.18 |
| | PACIFIC GAS + ELECTRIC | 1ST MORTGAGE 03/26 2.95 | 2.950 | 03/01/2026 | | |
| | | 300,000.00 | | 278,400.00 | | 293,309.14 |
| HZQ4 | 694308HP5 | 300,000.00 | | 278,400.00 | | 293,309.14 |
| | PACIFIC GAS + ELECTRIC | 1ST MORTGAGE 06/27 5.45 | 5.450 | 06/15/2027 | | |
| | | 400,000.00 | | 399,300.00 | | 404,572.31 |
| HZR4 | 694308KF3 | 400,000.00 | | 399,300.00 | | 404,572.31 |
| | PACIFIC GAS + ELECTRIC | 1ST MORTGAGE 01/29 6.1 | 6.100 | 01/15/2029 | | |
| | | 170,000.00 | | 169,932.00 | | 175,944.67 |
| HZQ4 | 694308KL0 | 170,000.00 | | 169,932.00 | | 175,944.67 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|------------|----------------------|
| | | PACIFIC GAS + ELECTRIC | | | | |
| | | 1ST MORTGAGE 05/34 5.8 | 5.800 | 05/15/2034 | | |
| | | 700,000.00 | | | 740,768.00 | 715,988.88 |
| HZR4 | 694308KR7 | 700,000.00 | | | 740,768.00 | 715,988.88 |
| | | PLAINS ALL AMER PIPELINE | | | | |
| | | SR UNSECURED 10/25 4.65 | 4.650 | 10/15/2025 | | |
| | | 83,000.00 | | | 92,702.70 | 82,878.23 |
| HZQ4 | 72650RBJ0 | 83,000.00 | | | 92,702.70 | 82,878.23 |
| | | QUEST DIAGNOSTICS INC | | | | |
| | | SR UNSECURED 06/26 3.45 | 3.450 | 06/01/2026 | | |
| | | 20,000.00 | | | 19,944.60 | 19,672.38 |
| HZQ4 | 74834LAZ3 | 20,000.00 | | | 19,944.60 | 19,672.38 |
| | | ROPER TECHNOLOGIES INC | | | | |
| | | SR UNSECURED 12/26 3.8 | 3.800 | 12/15/2026 | | |
| | | 200,000.00 | | | 209,773.62 | 196,894.59 |
| HZQ4 | 776743AD8 | 200,000.00 | | | 209,773.62 | 196,894.59 |
| | | RYDER SYSTEM INC | | | | |
| | | SR UNSECURED 09/26 1.75 | 1.750 | 09/01/2026 | | |
| | | 500,000.00 | | | 499,380.00 | 475,492.74 |
| HZQ4 | 78355HKS7 | 500,000.00 | | | 499,380.00 | 475,492.74 |
| | | SABINE PASS LIQUEFACTION | | | | |
| | | SR SECURED 03/27 5 | 5.000 | 03/15/2027 | | |
| | | 200,000.00 | | | 192,210.00 | 200,410.02 |
| HZQ4 | 785592AS5 | 200,000.00 | | | 192,210.00 | 200,410.02 |
| | | SANTANDER UK GROUP HLDGS | | | | |
| | | SR UNSECURED 06/27 VAR | 1.000 | 06/14/2027 | | |
| | | 500,000.00 | | | 500,000.00 | 475,948.81 |
| HZR4 | 80281LAQ8 | 500,000.00 | | | 500,000.00 | 475,948.81 |
| | | SANTANDER UK GROUP HLDGS | | | | |
| | | SR UNSECURED 11/26 VAR | 1.000 | 11/21/2026 | | |
| | | 200,000.00 | | | 201,010.00 | 202,881.74 |
| HZQ4 | 80281LAS4 | 200,000.00 | | | 201,010.00 | 202,881.74 |
| | | SANTANDER UK GROUP HLDGS | | | | |
| | | SR UNSECURED 01/29 VAR | 1.000 | 01/10/2029 | | |
| | | 200,000.00 | | | 200,000.00 | 206,149.09 |
| HZQ4 | 80281LAT2 | 200,000.00 | | | 200,000.00 | 206,149.09 |
| | | SOCIETE GENERALE | | | | |
| | | SUBORDINATED 144A 04/25 4.25 | 4.250 | 04/14/2025 | | |
| | | 500,000.00 | | | 529,395.00 | 498,268.07 |
| HZQ4 | 83367TBJ7 | 500,000.00 | | | 529,395.00 | 498,268.07 |
| | | SPRINT CAPITAL CORP | | | | |
| | | COMPANY GUAR 11/28 6.875 | 6.875 | 11/15/2028 | | |
| | | 31,000.00 | | | 33,557.50 | 32,922.26 |
| HZQ4 | 852060AD4 | 31,000.00 | | | 33,557.50 | 32,922.26 |
| | | ENERGY TRANSFER LP | | | | |
| | | SR UNSECURED 12/25 5.95 | 5.950 | 12/01/2025 | | |
| | | 47,000.00 | | | 51,153.86 | 47,330.13 |
| HZQ4 | 86765BAS8 | 47,000.00 | | | 51,153.86 | 47,330.13 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | TRUIST FIN CORP | | | | |
| | | SUBORDINATED 02/26 6 | 6.000 | 02/15/2026 | | |
| | | 165,000.00 | | | 179,127.30 | 166,786.14 |
| HZQ4 | 867914AH6 | 165,000.00 | | | 179,127.30 | 166,786.14 |
| | | TC PIPELINES LP | | | | |
| | | SR UNSECURED 05/27 3.9 | 3.900 | 05/25/2027 | | |
| | | 32,000.00 | | | 32,000.00 | 31,270.08 |
| HZQ4 | 87233QAC2 | 32,000.00 | | | 32,000.00 | 31,270.08 |
| | | T MOBILE USA INC | | | | |
| | | COMPANY GUAR 11/31 2.25 | 2.250 | 11/15/2031 | | |
| | | 1,400,000.00 | | | 1,209,082.00 | 1,163,427.22 |
| HZR4 | 87264ABX2 | 1,400,000.00 | | | 1,209,082.00 | 1,163,427.22 |
| | | TRITON CONTAINER | | | | |
| | | COMPANY GUAR 144A 04/26 2.05 | 2.050 | 04/15/2026 | | |
| | | 550,000.00 | | | 549,428.00 | 527,012.72 |
| HZQ4 | 89680YAA3 | 550,000.00 | | | 549,428.00 | 527,012.72 |
| | | UDR INC | | | | |
| | | COMPANY GUAR 09/26 2.95 | 2.950 | 09/01/2026 | | |
| | | 25,000.00 | | | 25,000.00 | 24,238.83 |
| HZQ4 | 90265EAL4 | 25,000.00 | | | 25,000.00 | 24,238.83 |
| | | UDR INC | | | | |
| | | COMPANY GUAR 09/34 5.125 | 5.125 | 09/01/2034 | | |
| | | 44,000.00 | | | 43,549.88 | 42,707.79 |
| HZQ4 | 90265EAW0 | 44,000.00 | | | 43,549.88 | 42,707.79 |
| | | UNITED AIR 2016 1 A PTT | | | | |
| | | PASS THRU CE 01/30 3.45 | 3.450 | 01/07/2030 | | |
| | | 29,009.49 | | | 29,009.49 | 27,214.85 |
| HZQ4 | 90931MAA4 | 29,009.49 | | | 29,009.49 | 27,214.85 |
| | | UNITED AIR 2018 1 A PTT | | | | |
| | | PASS THRU CE 09/31 3.7 | 3.700 | 09/01/2031 | | |
| | | 210,865.00 | | | 213,172.48 | 192,360.75 |
| HZQ4 | 90931VAA4 | 210,865.00 | | | 213,172.48 | 192,360.75 |
| | | UNITED AIR 2018 1 B PTT | | | | |
| | | PASS THRU CE 09/27 4.6 | 4.600 | 09/01/2027 | | |
| | | 19,008.27 | | | 19,008.27 | 18,738.85 |
| HZQ4 | 90932NAA1 | 19,008.27 | | | 19,008.27 | 18,738.85 |
| | | UNITED AIR 2016 1 B PTT | | | | |
| | | PASS THRU CE 07/27 3.65 | 3.650 | 07/07/2027 | | |
| | | 30,586.81 | | | 30,586.81 | 30,000.86 |
| HZQ4 | 90933HAA3 | 30,586.81 | | | 30,586.81 | 30,000.86 |
| | | LSI OPEN POSITION NET ASSET | | | | |
| | | LSIOPNTA5 | 0.010 | 12/31/2060 | | |
| | | 321,951.54 | | | 321,951.54 | 1,448.78 |
| HZR4 | 912RNCII9 | 321,951.54 | | | 321,951.54 | 1,448.78 |
| | | RTX CORP | | | | |
| | | SR UNSECURED 08/25 3.95 | 3.950 | 08/16/2025 | | |
| | | 50,000.00 | | | 49,915.00 | 49,735.47 |
| HZQ4 | 913017DD8 | 50,000.00 | | | 49,915.00 | 49,735.47 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|-------------------------------|---|-------|----------------------|----------------------|
| | VENTAS REALTY LP | COMPANY GUAR 04/27 3.85 | 3.850 | 04/01/2027 | |
| | | 43,000.00 | | 42,654.28 | 41,990.51 |
| HZQ4 | 92277GAL1 | 43,000.00 | | 42,654.28 | 41,990.51 |
| | VERIZON COMMUNICATIONS | SR UNSECURED 144A 02/35 4.78 | 4.780 | 02/15/2035 | |
| | | 287,000.00 | | 285,796.68 | 273,282.36 |
| HZQ4 | 92343VGX6 | 287,000.00 | | 285,796.68 | 273,282.36 |
| | VIRGINIA ELEC + POWER CO | SR UNSECURED 04/28 3.8 | 3.800 | 04/01/2028 | |
| | | 60,000.00 | | 59,860.80 | 58,149.09 |
| HZQ4 | 927804FZ2 | 60,000.00 | | 59,860.80 | 58,149.09 |
| | VMWARE LLC | SR UNSECURED 08/26 1.4 | 1.400 | 08/15/2026 | |
| | | 90,000.00 | | 89,847.00 | 85,255.29 |
| HZQ4 | 928563AJ4 | 90,000.00 | | 89,847.00 | 85,255.29 |
| | VMWARE LLC | SR UNSECURED 08/28 1.8 | 1.800 | 08/15/2028 | |
| | | 55,000.00 | | 54,714.55 | 49,339.45 |
| HZQ4 | 928563AK1 | 55,000.00 | | 54,714.55 | 49,339.45 |
| | VMWARE LLC | SR UNSECURED 08/31 2.2 | 2.200 | 08/15/2031 | |
| | | 800,000.00 | | 687,960.00 | 663,780.58 |
| HZR4 | 928563AL9 | 800,000.00 | | 687,960.00 | 663,780.58 |
| | WEC ENERGY GROUP INC | SR UNSECURED 09/26 5.6 | 5.600 | 09/12/2026 | |
| | | 53,000.00 | | 52,991.52 | 53,674.79 |
| HZQ4 | 92939UAM8 | 53,000.00 | | 52,991.52 | 53,674.79 |
| | WELLS FARGO + COMPANY | SR UNSECURED 06/27 VAR | 1.000 | 06/17/2027 | |
| | | 642,000.00 | | 707,362.02 | 627,115.67 |
| HZQ4 | 95000U2F9 | 642,000.00 | | 707,362.02 | 627,115.67 |
| | WELLS FARGO + COMPANY | SR UNSECURED 06/28 VAR | 1.000 | 06/02/2028 | |
| | | 1,100,000.00 | | 1,100,000.00 | 1,036,009.88 |
| HZR4 | 95000U2S1 | 1,100,000.00 | | 1,100,000.00 | 1,036,009.88 |
| | WESTINGHOUSE AIR BRAKE | COMPANY GUAR 09/28 4.7 | 4.700 | 09/15/2028 | |
| | | 1,400,000.00 | | 1,338,484.00 | 1,386,422.90 |
| HZR4 | 960386AM2 | 1,400,000.00 | | 1,338,484.00 | 1,386,422.90 |
| | XYLEM INC | SR UNSECURED 11/26 3.25 | 3.250 | 11/01/2026 | |
| | | 28,000.00 | | 27,942.32 | 27,292.32 |
| HZQ4 | 98419MAJ9 | 28,000.00 | | 27,942.32 | 27,292.32 |
| | BWU020MC5 IRS USD R V 12MSOFR | SWUV20MC7 CCPOIS | 1.000 | 02/15/2054 | |
| | | 1,600,000.00 | | 1,687,997.89 | 1,600,000.00 |
| HZR4 | 99S21K3F7 | 1,600,000.00 | | 1,687,997.89 | 1,600,000.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|--|-------|------------|------------------------|------------------------|
| | | BWU020MC5 IRS USD P F 3.50000 SWU020MC5 CCPOIS | 3.500 | 02/15/2054 | | |
| | | -1,600,000.00 | | | -1,600,000.00 | -1,477,535.01 |
| HZR4 | 99S21K3G5 | -1,600,000.00 | | | -1,600,000.00 | -1,477,535.01 |
| | | ----- 45,365,289.60 | | | ----- 45,299,458.49 | ----- 43,916,216.84 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|---------------------------|------------------------|---|------|----------|------------|----------------------|
| CORPORATE STOCKS - COMMON | | | | | | |
| | FUTURES GOLDMAN COC | CASH COLLATERAL | | | | |
| | | 398,000.000 | | | 398,000.00 | 398,000.00 |
| HZR4 | 924JNR909 | 398,000.000 | | | 398,000.00 | 398,000.00 |
| | CCGSCHUS9 HSBC COC USD | CCGSCHUS9 HSBC COC USD | | | | |
| | | 127,000.000 | | | 127,000.00 | 127,000.00 |
| HZR4 | 927ALE906 | 127,000.000 | | | 127,000.00 | 127,000.00 |
| | | 525,000.000 | | | 525,000.00 | 525,000.00 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|--|------------------------|---|------|-----------------------|------------------|----------------------|
| ----- | | | | | | |
| LOANS SECURED BY MTGES-RESID. ----- | | | | | | |
| | | BCP TRUST | | BCP 2021 330N A 144A | 1.000 06/15/2038 | |
| | | | | 500,000.00 | 496,300.10 | 464,096.70 |
| HZR4 | 05553BAA3 | 500,000.00 | | | 496,300.10 | 464,096.70 |
| | | BANC OF AMERICA COMMERCIAL MOR | | BACM 2016 UB10 ASB | 3.019 07/15/2049 | |
| | | | | 374,823.54 | 386,048.31 | 371,000.08 |
| HZR4 | 06054MAC7 | 374,823.54 | | | 386,048.31 | 371,000.08 |
| | | BANK5 | | BANK5 2024 5YR7 A2 | 5.788 06/15/2057 | |
| | | | | 1,100,000.00 | 1,110,996.81 | 1,123,881.00 |
| HZR4 | 06211UBF1 | 1,100,000.00 | | | 1,110,996.81 | 1,123,881.00 |
| | | BENCHMARK MORTGAGE TRUST | | BMARK 2022 B37 A5 | 1.000 11/15/2055 | |
| | | | | 1,400,000.00 | 1,411,102.84 | 1,449,338.38 |
| HZR4 | 08161QAD2 | 1,400,000.00 | | | 1,411,102.84 | 1,449,338.38 |
| | | BMO MORTGAGE TRUST | | BMO 2024 5C8 A2 | 5.152 12/15/2057 | |
| | | | | 1,100,000.00 | 1,110,995.93 | 1,099,049.93 |
| HZR4 | 09661XAB4 | 1,100,000.00 | | | 1,110,995.93 | 1,099,049.93 |
| | | COMM MORTGAGE TRUST | | COMM 2015 LC23 ASB | 3.598 10/10/2048 | |
| | | | | 372,419.96 | 408,279.92 | 371,237.30 |
| HZR4 | 12636FBG7 | 372,419.96 | | | 408,279.92 | 371,237.30 |
| | | CSAIL COMMERCIAL MORTGAGE TRUS | | CSAIL 2016 C6 A4 | 2.823 01/15/2049 | |
| | | | | 466,284.77 | 470,946.22 | 457,610.80 |
| HZR4 | 12636MAD0 | 466,284.77 | | | 470,946.22 | 457,610.80 |
| | | CREDIT SUISSE MORTGAGE TRUST | | CSMC 2017 CHOP A 144A | 1.000 07/15/2032 | |
| | | | | 523,788.01 | 523,788.01 | 514,340.60 |
| HZR4 | 12651QAA7 | 523,788.01 | | | 523,788.01 | 514,340.60 |
| | | FREDDIEMAC STRIP | | FHS 264 F1 | 1.000 07/15/2042 | |
| | | | | 159,609.18 | 159,559.31 | 157,633.69 |
| HZQ4 | 3128HXM85 | 159,609.18 | | | 159,559.31 | 157,633.69 |
| | | FREDDIEMAC STRIP | | FHS 274 30 | 3.000 08/15/2042 | |
| | | | | 155,649.21 | 151,660.74 | 137,802.00 |
| HZQ4 | 3128HXUQ6 | 155,649.21 | | | 151,660.74 | 137,802.00 |
| | | FREDDIEMAC STRIP | | FHS 269 30 | 3.000 08/15/2042 | |
| | | | | 171,145.89 | 166,332.42 | 154,456.10 |
| HZQ4 | 3128HXVV4 | 171,145.89 | | | 166,332.42 | 154,456.10 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-----------------|----------|------------|----------------------|
| | | FREDDIEMAC STRIP | FHS 279 35 | 3.500 | 09/15/2042 | |
| | | | | | 91,512.86 | 84,120.79 |
| HZQ4 | 3128HX7J8 | | | | 91,512.86 | 84,120.79 |
| | | FREDDIEMAC STRIP | FHS 284 300 | 3.000 | 10/15/2042 | |
| | | | | | 146,309.15 | 132,317.01 |
| HZQ4 | 3132HTCE4 | | | | 146,309.15 | 132,317.01 |
| | | FREDDIEMAC STRIP | FHS 317 F3 | 1.000 | 11/15/2043 | |
| | | | | | 197,571.80 | 194,609.35 |
| HZQ4 | 3132HTV60 | | | | 197,571.80 | 194,609.35 |
| | | FREDDIEMAC STRIP | FHS 326 F2 | 1.000 | 03/15/2044 | |
| | | | | | 135,416.10 | 133,982.52 |
| HZQ4 | 3132HT3R5 | | | | 135,416.10 | 133,982.52 |
| | | FANNIE MAE | FNR 2013 7 GP | 2.500 | 02/25/2043 | |
| | | | | | 225,000.00 | 176,752.55 |
| HZV8 | 3136ABTX1 | | | | 225,000.00 | 176,752.55 |
| | | FANNIE MAE | FNR 2013 72 FK | 1.000 | 02/25/2043 | |
| | | | | | 106,293.01 | 105,609.46 |
| HZQ4 | 3136AFDC5 | | | | 106,293.01 | 105,609.46 |
| | | FANNIE MAE | FNR 2013 101 CF | 1.000 | 10/25/2043 | |
| | | | | | 178,934.17 | 176,926.92 |
| HZQ4 | 3136AGZE5 | | | | 178,934.17 | 176,926.92 |
| | | FANNIE MAE | FNR 2013 128 CF | 1.000 | 12/25/2043 | |
| | | | | | 117,914.51 | 116,664.69 |
| HZQ4 | 3136AHPA2 | | | | 117,914.51 | 116,664.69 |
| | | FANNIE MAE | FNR 2014 32 HP | 1.500 | 03/25/2042 | |
| | | | | | 151,450.84 | 140,186.90 |
| HZQ4 | 3136AKBK8 | | | | 151,450.84 | 140,186.90 |
| | | FANNIE MAE | FNR 2014 35 CA | 3.500 | 06/25/2044 | |
| | | | | | 69,458.60 | 67,304.74 |
| HZQ4 | 3136AKFL2 | | | | 69,458.60 | 67,304.74 |
| | | FANNIE MAE | FNR 2015 32 PB | 3.000 | 05/25/2045 | |
| | | | | | 400,000.00 | 323,944.80 |
| HZV8 | 3136ANQB6 | | | | 400,000.00 | 323,944.80 |
| | | FANNIE MAE | FNR 2015 47 PA | 3.000 | 11/25/2043 | |
| | | | | | 297,333.43 | 268,646.34 |
| HZV8 | 3136APDK5 | | | | 297,333.43 | 268,646.34 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | FANNIE MAE | FNR 2015 67 AE | 2.500 | 06/25/2044 | | |
| | | 73,068.27 | | | 73,353.69 | 70,794.25 |
| HZQ4 | 3136AP4V1 | 73,068.27 | | | 73,353.69 | 70,794.25 |
| | FANNIE MAE | FNR 2015 87 BF | 1.000 | 12/25/2045 | | |
| | | 102,042.44 | | | 101,436.55 | 99,519.18 |
| HZR4 | 3136AQWE6 | 102,042.44 | | | 101,436.55 | 99,519.18 |
| | FANNIE MAE | FNR 2016 38 NA | 3.000 | 01/25/2046 | | |
| | | 160,946.70 | | | 162,531.02 | 146,162.72 |
| HZQ4 | 3136ASMM5 | 160,946.70 | | | 162,531.02 | 146,162.72 |
| | FANNIE MAE | FNR 2016 100 WF | 1.000 | 01/25/2047 | | |
| | | 154,326.98 | | | 154,388.36 | 152,611.70 |
| HZR4 | 3136AUH53 | 154,326.98 | | | 154,388.36 | 152,611.70 |
| | FANNIE MAE | FNR 2016 84 DF | 1.000 | 11/25/2046 | | |
| | | 98,646.78 | | | 98,446.40 | 96,097.29 |
| HZR4 | 3136AUKR1 | 98,646.78 | | | 98,446.40 | 96,097.29 |
| | FANNIE MAE | FNR 2017 19 EA | 3.000 | 03/25/2047 | | |
| | | 424,238.90 | | | 413,235.21 | 400,764.06 |
| HZQ4 | 3136AVNM7 | 424,238.90 | | | 413,235.21 | 400,764.06 |
| | FANNIE MAE | FNR 2012 99 FA | 1.000 | 09/25/2042 | | |
| | | 86,692.68 | | | 86,069.55 | 85,107.04 |
| HZQ4 | 3136A8VS6 | 86,692.68 | | | 86,069.55 | 85,107.04 |
| | FANNIE MAE | FNR 2012 115 MF | 1.000 | 10/25/2042 | | |
| | | 113,101.84 | | | 111,829.46 | 110,777.18 |
| HZQ4 | 3136A9CE6 | 113,101.84 | | | 111,829.46 | 110,777.18 |
| | FANNIE MAE | FNR 2020 35 DA | 2.000 | 07/25/2049 | | |
| | | 445,584.69 | | | 361,759.09 | 359,929.41 |
| HZQ4 | 3136BAKZ6 | 445,584.69 | | | 361,759.09 | 359,929.41 |
| | FANNIEMAE ACES | FNA 2022 M1S A2 | 1.000 | 04/25/2032 | | |
| | | 1,100,000.00 | | | 955,697.38 | 912,895.28 |
| HZQ4 | 3136BNET9 | 1,100,000.00 | | | 955,697.38 | 912,895.28 |
| | FANNIE MAE | FNR 2024 60 FG | 1.000 | 09/25/2054 | | |
| | | 1,844,655.62 | | | 1,844,655.62 | 1,842,316.78 |
| HZR4 | 3136BSR64 | 1,844,655.62 | | | 1,844,655.62 | 1,842,316.78 |
| | FANNIE MAE | FNR 2024 49 AF | 1.000 | 07/25/2054 | | |
| | | 849,309.14 | | | 848,778.31 | 849,517.99 |
| HZR4 | 3136BS2J3 | 849,309.14 | | | 848,778.31 | 849,517.99 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FANNIE MAE | | | | |
| | | FNR 2024 93 FA | 1.000 | 12/25/2054 | | |
| | | 1,162,363.81 | | | 1,162,273.00 | 1,174,276.41 |
| HZR4 | 3136BTJ53 | 1,162,363.81 | | | 1,162,273.00 | 1,174,276.41 |
| | | FANNIE MAE | | | | |
| | | FNR 2018 15 JY | 3.000 | 03/25/2048 | | |
| | | 275,000.00 | | | 232,987.30 | 230,593.33 |
| HZV8 | 3136B1GY4 | 275,000.00 | | | 232,987.30 | 230,593.33 |
| | | FANNIE MAE | | | | |
| | | FNR 2018 43 CT | 3.000 | 06/25/2048 | | |
| | | 132,361.66 | | | 133,612.89 | 114,716.50 |
| HZV8 | 3136B1Z72 | 132,361.66 | | | 133,612.89 | 114,716.50 |
| | | FANNIE MAE | | | | |
| | | FNR 2019 1 KP | 3.250 | 02/25/2049 | | |
| | | 69,814.92 | | | 69,313.14 | 61,667.04 |
| HZV8 | 3136B3A34 | 69,814.92 | | | 69,313.14 | 61,667.04 |
| | | FANNIE MAE | | | | |
| | | FNR 2018 89 CV | 4.000 | 02/25/2030 | | |
| | | 528,085.90 | | | 563,731.69 | 520,819.07 |
| HZQ4 | 3136B3RU6 | 528,085.90 | | | 563,731.69 | 520,819.07 |
| | | FANNIE MAE | | | | |
| | | FNR 2018 94 KD | 3.500 | 12/25/2048 | | |
| | | 109,808.10 | | | 109,301.97 | 99,457.31 |
| HZV8 | 3136B3WS5 | 109,808.10 | | | 109,301.97 | 99,457.31 |
| | | FANNIE MAE | | | | |
| | | FNR 2019 37 AG | 3.500 | 06/25/2053 | | |
| | | 422,044.28 | | | 395,171.92 | 398,931.40 |
| HZQ4 | 3136B42K3 | 422,044.28 | | | 395,171.92 | 398,931.40 |
| | | FANNIE MAE | | | | |
| | | FNR 2019 45 PA | 3.000 | 08/25/2049 | | |
| | | 218,554.46 | | | 220,398.53 | 188,403.08 |
| HZV8 | 3136B5RG2 | 218,554.46 | | | 220,398.53 | 188,403.08 |
| | | FANNIE MAE | | | | |
| | | FNR 2019 58 DN | 2.500 | 10/25/2049 | | |
| | | 818,952.90 | | | 713,896.61 | 687,732.24 |
| HZQ4 | 3136B6HE6 | 818,952.90 | | | 713,896.61 | 687,732.24 |
| | | FANNIE MAE | | | | |
| | | FNR 2019 57 LT | 2.500 | 10/25/2049 | | |
| | | 211,810.76 | | | 211,546.00 | 176,281.07 |
| HZV8 | 3136B6QL0 | 211,810.76 | | | 211,546.00 | 176,281.07 |
| | | FANNIE MAE | | | | |
| | | FNR 2019 74 QA | 2.500 | 12/25/2049 | | |
| | | 305,543.52 | | | 314,518.87 | 253,442.51 |
| HZQ4 | 3136B7TU5 | 305,543.52 | | | 314,518.87 | 253,442.51 |
| | | FREDDIE MAC | | | | |
| | | FHR 3984 DF | 1.000 | 01/15/2042 | | |
| | | 26,017.21 | | | 26,017.21 | 25,744.84 |
| HZQ4 | 3137AKEE7 | 26,017.21 | | | 26,017.21 | 25,744.84 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------------|----------|------------|----------------------|
| | | FREDDIE MAC | FHR 3989 JW | 3.500 | 01/15/2042 | |
| | | | 418,881.16 | | 397,937.11 | 386,274.11 |
| HZQ4 | 3137AKHT1 | 418,881.16 | | | 397,937.11 | 386,274.11 |
| | | FREDDIE MAC | FHR 4010 QA | 2.000 | 01/15/2042 | |
| | | | 52,490.03 | | 48,520.44 | 47,692.07 |
| HZQ4 | 3137AMUP0 | 52,490.03 | | | 48,520.44 | 47,692.07 |
| | | FREDDIE MAC | FHR 4091 TF | 1.000 | 08/15/2042 | |
| | | | 153,412.11 | | 153,507.97 | 150,976.32 |
| HZQ4 | 3137ATGA4 | 153,412.11 | | | 153,507.97 | 150,976.32 |
| | | FREDDIE MAC | FHR 3788 YB | 3.500 | 01/15/2026 | |
| | | | 37,832.11 | | 38,890.22 | 37,550.02 |
| HZQ4 | 3137A5Q56 | 37,832.11 | | | 38,890.22 | 37,550.02 |
| | | FREDDIE MAC | FHR 3843 FE | 1.000 | 04/15/2041 | |
| | | | 184,056.33 | | 184,516.47 | 182,168.57 |
| HZR4 | 3137A9HT6 | 184,056.33 | | | 184,516.47 | 182,168.57 |
| | | FREDDIE MAC | FHR 3843 FG | 1.000 | 04/15/2041 | |
| | | | 184,056.33 | | 184,516.47 | 182,168.57 |
| HZR4 | 3137A9HU3 | 184,056.33 | | | 184,516.47 | 182,168.57 |
| | | FREDDIE MAC | FHR 4377 JP | 3.000 | 08/15/2044 | |
| | | | 290,657.87 | | 299,377.63 | 269,319.72 |
| HZQ4 | 3137BDCC8 | 290,657.87 | | | 299,377.63 | 269,319.72 |
| | | FREDDIE MAC | FHR 4400 FA | 1.000 | 02/15/2041 | |
| | | | 88,274.07 | | 88,136.14 | 86,820.66 |
| HZR4 | 3137BEH49 | 88,274.07 | | | 88,136.14 | 86,820.66 |
| | | FREDDIE MAC | FHR 4637 WF | 1.000 | 07/15/2041 | |
| | | | 121,802.99 | | 121,736.37 | 120,594.29 |
| HZR4 | 3137BTTH4 | 121,802.99 | | | 121,736.37 | 120,594.29 |
| | | FREDDIE MAC | FHR 4185 PB | 3.000 | 03/15/2043 | |
| | | | 938,431.66 | | 895,615.71 | 867,592.74 |
| HZQ4 | 3137B0FC3 | 938,431.66 | | | 895,615.71 | 867,592.74 |
| | | FREDDIE MAC | FHR 4217 F | 1.000 | 06/15/2043 | |
| | | | 172,887.74 | | 170,132.36 | 168,679.76 |
| HZQ4 | 3137B2JP6 | 172,887.74 | | | 170,132.36 | 168,679.76 |
| | | FREDDIE MAC | FHR 4292 PB | 3.500 | 01/15/2044 | |
| | | | 475,000.00 | | 417,480.47 | 403,974.96 |
| HZV8 | 3137B75V7 | 475,000.00 | | | 417,480.47 | 403,974.96 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|--------------------------------|---|-------|----------------------|----------------------|
| | FREDDIE MAC | FHR 4736 CD | 3.000 | 08/15/2046 | |
| | | 1,282,542.42 | | 1,262,703.07 | 1,221,962.30 |
| HZR4 | 3137FCHE7 | 1,282,542.42 | | 1,262,703.07 | 1,221,962.30 |
| | FHLMC MULTIFAMILY STRUCTURED P | FHMS KW06 A2 | 1.000 | 06/25/2028 | |
| | | 475,000.00 | | 541,314.45 | 461,023.46 |
| HZQ4 | 3137FGZH1 | 475,000.00 | | 541,314.45 | 461,023.46 |
| | FHLMC MULTIFAMILY STRUCTURED P | FHMS KJ21 A2 | 3.700 | 09/25/2026 | |
| | | 441,391.83 | | 485,531.00 | 437,005.81 |
| HZQ4 | 3137FHGE7 | 441,391.83 | | 485,531.00 | 437,005.81 |
| | FREDDIE MAC | FHR 4879 BC | 3.000 | 04/15/2049 | |
| | | 129,731.78 | | 128,981.78 | 113,098.71 |
| HZV8 | 3137FLUD4 | 129,731.78 | | 128,981.78 | 113,098.71 |
| | FREDDIE MAC | FHR 4906 QF | 1.000 | 09/25/2049 | |
| | | 456,721.64 | | 441,307.28 | 445,841.02 |
| HZR4 | 3137FNW71 | 456,721.64 | | 441,307.28 | 445,841.02 |
| | FHLMC MULTIFAMILY STRUCTURED P | FHMS KLU2 A7 | 1.000 | 09/25/2025 | |
| | | 1,215,755.86 | | 1,215,697.50 | 1,193,813.90 |
| HZQ4 | 3137FPHV0 | 1,215,755.86 | | 1,215,697.50 | 1,193,813.90 |
| | FREDDIE MAC | FHR 4929 EP | 3.000 | 07/15/2044 | |
| | | 883,841.03 | | 819,624.45 | 785,920.46 |
| HZQ4 | 3137FPKF1 | 883,841.03 | | 819,624.45 | 785,920.46 |
| | FREDDIE MAC | FHR 4938 CB | 3.000 | 12/25/2049 | |
| | | 150,000.00 | | 118,125.00 | 116,668.13 |
| HZV8 | 3137FQEX7 | 150,000.00 | | 118,125.00 | 116,668.13 |
| | FREDDIE MAC | FHR 4989 FB | 1.000 | 10/15/2040 | |
| | | 676,189.38 | | 672,914.09 | 663,265.98 |
| HZR4 | 3137FUKQ6 | 676,189.38 | | 672,914.09 | 663,265.98 |
| | FREDDIE MAC | FHR 4790 F | 1.000 | 10/15/2043 | |
| | | 382,550.69 | | 371,074.17 | 372,522.66 |
| HZR4 | 3137F5BX6 | 382,550.69 | | 371,074.17 | 372,522.66 |
| | FREDDIE MAC | FHR 5063 MA | 1.500 | 01/25/2051 | |
| | | 3,950,603.40 | | 3,132,087.76 | 3,054,051.49 |
| HZQ4 | 3137F8WF6 | 3,950,603.40 | | 3,132,087.76 | 3,054,051.49 |
| | FREDDIE MAC | FHR 5440 KF | 1.000 | 07/25/2054 | |
| | | 523,335.92 | | 523,335.92 | 523,410.44 |
| HZR4 | 3137HDYP9 | 523,335.92 | | 523,335.92 | 523,410.44 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | FREDDIE MAC | | | | |
| | | FHR 5452 CF | 1.000 | 09/25/2054 | | |
| | | 730,090.17 | | | 730,090.17 | 729,272.83 |
| HZR4 | 3137HFFY6 | 730,090.17 | | | 730,090.17 | 729,272.83 |
| | | FREDDIE MAC | | | | |
| | | FHR 5481 AF | 1.000 | 12/25/2054 | | |
| | | 2,158,111.76 | | | 2,156,762.94 | 2,166,994.98 |
| HZR4 | 3137HHNS6 | 2,158,111.76 | | | 2,156,762.94 | 2,166,994.98 |
| | | FREDDIE MAC | | | | |
| | | FHR 5131 TG | 1.000 | 04/25/2049 | | |
| | | 1,986,284.40 | | | 1,625,028.91 | 1,598,743.23 |
| HZQ4 | 3137H1VN3 | 1,986,284.40 | | | 1,625,028.91 | 1,598,743.23 |
| | | FREDDIE MAC | | | | |
| | | FHR 5158 WC | 1.500 | 01/25/2040 | | |
| | | 595,272.54 | | | 519,747.33 | 511,091.95 |
| HZQ4 | 3137H3ZS4 | 595,272.54 | | | 519,747.33 | 511,091.95 |
| | | FREDDIE MAC | | | | |
| | | FHR 5264 FA | 1.000 | 10/25/2052 | | |
| | | 1,086,133.44 | | | 1,057,622.44 | 1,045,050.66 |
| HZR4 | 3137H9BW8 | 1,086,133.44 | | | 1,057,622.44 | 1,045,050.66 |
| | | FANNIE MAE | | | | |
| | | FNR 2001 42 FA | 1.000 | 09/25/2031 | | |
| | | 144,759.74 | | | 145,641.85 | 144,541.99 |
| HZQ4 | 313920B25 | 144,759.74 | | | 145,641.85 | 144,541.99 |
| | | FANNIE MAE | | | | |
| | | FNR 2005 29 QE | 5.000 | 04/25/2035 | | |
| | | 122,206.88 | | | 133,472.86 | 122,567.49 |
| HZQ4 | 31394DJJ0 | 122,206.88 | | | 133,472.86 | 122,567.49 |
| | | FANNIE MAE | | | | |
| | | FNR 2006 96 FD | 1.000 | 10/25/2036 | | |
| | | 49,058.37 | | | 49,334.32 | 48,908.70 |
| HZQ4 | 31396LCE8 | 49,058.37 | | | 49,334.32 | 48,908.70 |
| | | FANNIE MAE | | | | |
| | | FNR 2007 89 FT | 1.000 | 09/25/2037 | | |
| | | 60,397.62 | | | 60,775.08 | 59,990.70 |
| HZQ4 | 31396XPS7 | 60,397.62 | | | 60,775.08 | 59,990.70 |
| | | FANNIE MAE | | | | |
| | | FNR 2008 12 FA | 1.000 | 03/25/2038 | | |
| | | 27,632.63 | | | 27,770.79 | 27,550.15 |
| HZQ4 | 31396YMD1 | 27,632.63 | | | 27,770.79 | 27,550.15 |
| | | FREDDIE MAC | | | | |
| | | FHR 3292 FD | 1.000 | 03/15/2037 | | |
| | | 95,504.70 | | | 94,698.89 | 94,030.63 |
| HZQ4 | 31397FRJ3 | 95,504.70 | | | 94,698.89 | 94,030.63 |
| | | FREDDIE MAC | | | | |
| | | FHR 3376 FA | 1.000 | 10/15/2037 | | |
| | | 79,537.17 | | | 80,133.67 | 79,053.76 |
| HZQ4 | 31397KZE4 | 79,537.17 | | | 80,133.67 | 79,053.76 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------------|---|-------|------------|--------------|----------------------|
| | FANNIE MAE | FNR 2011 27 DB | 3.000 | 04/25/2026 | | |
| | | 40,812.30 | | | 42,368.27 | 40,424.10 |
| HZQ4 | 31397SFQ2 | 40,812.30 | | | 42,368.27 | 40,424.10 |
| | FANNIE MAE | FNR 2011 64 PC | 4.500 | 07/25/2041 | | |
| | | 586,931.93 | | | 586,381.69 | 576,032.72 |
| HZQ4 | 31397UE21 | 586,931.93 | | | 586,381.69 | 576,032.72 |
| | FREDDIE MAC | FHR 3574 D | 5.000 | 09/15/2039 | | |
| | | 256,231.20 | | | 292,423.86 | 257,698.28 |
| HZQ4 | 31398JNU3 | 256,231.20 | | | 292,423.86 | 257,698.28 |
| | FREDDIE MAC | FHR 3569 NY | 5.000 | 08/15/2039 | | |
| | | 918,723.98 | | | 1,002,005.43 | 923,971.64 |
| HZQ4 | 31398J3B7 | 918,723.98 | | | 1,002,005.43 | 923,971.64 |
| | FREDDIE MAC | SCRT 2018 3 MA | 3.500 | 08/25/2057 | | |
| | | 552,954.64 | | | 561,248.97 | 527,259.28 |
| HZQ4 | 35563PGG8 | 552,954.64 | | | 561,248.97 | 527,259.28 |
| | FREDDIE MAC | SCRT 2018 3 M55D | 1.000 | 08/25/2057 | | |
| | | 573,335.47 | | | 610,854.81 | 528,887.92 |
| HZQ4 | 35563PGL7 | 573,335.47 | | | 610,854.81 | 528,887.92 |
| | FREDDIE MAC | SCRT 2018 4 MA | 3.500 | 03/25/2058 | | |
| | | 1,263,825.24 | | | 1,278,706.87 | 1,200,469.81 |
| HZQ4 | 35563PHF9 | 1,263,825.24 | | | 1,278,706.87 | 1,200,469.81 |
| | FREDDIE MAC | SCRT 2019 2 MA | 3.500 | 08/26/2058 | | |
| | | 1,132,166.52 | | | 1,119,429.66 | 1,067,740.92 |
| HZQ4 | 35563PKG3 | 1,132,166.52 | | | 1,119,429.66 | 1,067,740.92 |
| | FREDDIE MAC | SCRT 2019 4 M55D | 4.000 | 02/25/2059 | | |
| | | 678,352.01 | | | 728,435.43 | 621,533.18 |
| HZQ4 | 35563PMT3 | 678,352.01 | | | 728,435.43 | 621,533.18 |
| | FREDDIE MAC | SLST 2018 2 A1 | 3.500 | 11/25/2028 | | |
| | | 554,211.56 | | | 546,812.45 | 532,180.54 |
| HZQ4 | 35564CAN7 | 554,211.56 | | | 546,812.45 | 532,180.54 |
| | FREDDIE MAC | SLST 2019 3 A1C | 2.750 | 11/25/2029 | | |
| | | 222,741.41 | | | 221,244.86 | 206,717.53 |
| HZQ4 | 35564CEE3 | 222,741.41 | | | 221,244.86 | 206,717.53 |
| | GS MORTGAGE SECURITIES TRUST | GSMS 2015 GS1 AAB | 3.553 | 11/10/2048 | | |
| | | 241,736.28 | | | 264,946.75 | 240,167.44 |
| HZR4 | 36252AAD8 | 241,736.28 | | | 264,946.75 | 240,167.44 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | GS MORTGAGE SECURITIES TRUST GSMS 2019 GSA1 AAB | 2.988 | 11/10/2052 | | |
| | | 1,374,991.85 | | | 1,416,234.73 | 1,316,413.07 |
| HZR4 | 36261PAU6 | 1,374,991.85 | | | 1,416,234.73 | 1,316,413.07 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2008 63 PE | 5.500 | 07/20/2038 | | |
| | | 138,261.38 | | | 153,902.19 | 139,914.00 |
| HZQ4 | 3837H27G8 | 138,261.38 | | | 153,902.19 | 139,914.00 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2005 26 XY | 5.500 | 03/20/2035 | | |
| | | 211,427.60 | | | 238,120.35 | 214,070.85 |
| HZQ4 | 38374KP23 | 211,427.60 | | | 238,120.35 | 214,070.85 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2008 65 JP | 5.750 | 08/20/2038 | | |
| | | 15,169.12 | | | 16,989.40 | 15,255.63 |
| HZQ4 | 38375X3Z5 | 15,169.12 | | | 16,989.40 | 15,255.63 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2008 77 PG | 5.500 | 08/20/2038 | | |
| | | 8,588.86 | | | 9,243.73 | 8,611.80 |
| HZQ4 | 38375YGT3 | 8,588.86 | | | 9,243.73 | 8,611.80 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 5 JE | 2.000 | 07/20/2042 | | |
| | | 68,902.86 | | | 63,218.37 | 62,197.61 |
| HZQ4 | 38378FRB8 | 68,902.86 | | | 63,218.37 | 62,197.61 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 39 DP | 2.500 | 03/20/2043 | | |
| | | 540,000.00 | | | 417,529.69 | 394,163.44 |
| HZV8 | 38378JUG5 | 540,000.00 | | | 417,529.69 | 394,163.44 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 81 PB | 2.500 | 05/20/2043 | | |
| | | 175,000.00 | | | 147,300.78 | 150,496.80 |
| HZV8 | 38378TKB5 | 175,000.00 | | | 147,300.78 | 150,496.80 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 107 W | 1.000 | 07/20/2029 | | |
| | | 30,431.58 | | | 31,515.72 | 29,681.81 |
| HZQ4 | 38379C6Q4 | 30,431.58 | | | 31,515.72 | 29,681.81 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 144 AY | 4.000 | 10/16/2045 | | |
| | | 425,000.00 | | | 391,796.88 | 388,227.30 |
| HZV8 | 38379QZR9 | 425,000.00 | | | 391,796.88 | 388,227.30 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 99 PT | 1.000 | 08/20/2044 | | |
| | | 234,156.91 | | | 267,085.24 | 240,989.94 |
| HZQ4 | 38380F3R5 | 234,156.91 | | | 267,085.24 | 240,989.94 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 155 KQ | 2.750 | 02/20/2047 | | |
| | | 404,908.26 | | | 418,447.40 | 361,927.90 |
| HZQ4 | 38380HK43 | 404,908.26 | | | 418,447.40 | 361,927.90 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|--|-------|----------------------|----------------------|
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 14 PA | 3.000 | 10/20/2047 | |
| | | 413,420.64 | | 354,960.37 | 370,718.63 |
| HZQ4 | 38380U4A8 | 413,420.64 | | 354,960.37 | 370,718.63 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 19 WC | 1.000 | 01/20/2033 | |
| | | 154,686.10 | | 166,867.61 | 150,935.61 |
| HZQ4 | 38380VEN7 | 154,686.10 | | 166,867.61 | 150,935.61 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 160 PA | 3.500 | 07/20/2046 | |
| | | 189,218.87 | | 194,363.26 | 185,252.09 |
| HZQ4 | 38381AH74 | 189,218.87 | | 194,363.26 | 185,252.09 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 18 TA | 3.500 | 08/20/2048 | |
| | | 162,924.29 | | 171,274.18 | 151,312.87 |
| HZQ4 | 38381B3D4 | 162,924.29 | | 171,274.18 | 151,312.87 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 A | 3.500 | 04/20/2049 | |
| | | 283,864.71 | | 289,675.05 | 257,573.16 |
| HZQ4 | 38381TVD4 | 283,864.71 | | 289,675.05 | 257,573.16 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 86 C | 2.500 | 03/20/2049 | |
| | | 161,143.69 | | 160,337.96 | 134,669.02 |
| HZV8 | 38381WC71 | 161,143.69 | | 160,337.96 | 134,669.02 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 90 HE | 3.000 | 07/20/2049 | |
| | | 37,076.01 | | 37,284.57 | 32,130.99 |
| HZV8 | 38381XHZ2 | 37,076.01 | | 37,284.57 | 32,130.99 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 103 WA | 1.000 | 06/20/2045 | |
| | | 583,622.08 | | 650,191.51 | 555,357.50 |
| HZQ4 | 38382T2D5 | 583,622.08 | | 650,191.51 | 555,357.50 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 125 EL | 1.500 | 07/20/2051 | |
| | | 565,000.00 | | 355,839.65 | 334,286.71 |
| HZV8 | 38382WHB6 | 565,000.00 | | 355,839.65 | 334,286.71 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 66 FG | 1.000 | 05/20/2053 | |
| | | 3,190,409.06 | | 3,183,430.04 | 3,179,199.88 |
| HZR4 | 38384AQQ9 | 3,190,409.06 | | 3,183,430.04 | 3,179,199.88 |
| | | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AL | 4.500 | 08/20/2040 | |
| | | 285,000.00 | | 271,284.38 | 271,559.40 |
| HZV8 | 38384BAG6 | 285,000.00 | | 271,284.38 | 271,559.40 |
| | | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 A2 | 2.983 | 12/15/2049 | |
| | | 560,546.35 | | 528,402.52 | 547,286.85 |
| HZV8 | 46645UAR8 | 560,546.35 | | 528,402.52 | 547,286.85 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|------------------------|------------------------|
| | | JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017 C7 ASB | 3.241 | 10/15/2050 | | |
| | | 559,058.11 | | | 564,626.87 | 548,237.04 |
| HZR4 | 46648KAV8 | 559,058.11 | | | 564,626.87 | 548,237.04 |
| | | JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2020 COR7 ASB | 2.050 | 05/13/2053 | | |
| | | 1,600,000.00 | | | 1,647,993.60 | 1,480,245.12 |
| HZR4 | 46652JAX0 | 1,600,000.00 | | | 1,647,993.60 | 1,480,245.12 |
| | | WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C41 ASB | 3.390 | 11/15/2050 | | |
| | | 267,783.00 | | | 270,837.40 | 263,598.76 |
| HZR4 | 95001ABB1 | 267,783.00 | | | 270,837.40 | 263,598.76 |
| | | WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C45 ASB | 4.147 | 06/15/2051 | | |
| | | 739,971.18 | | | 784,080.39 | 731,259.50 |
| HZR4 | 95001NAW8 | 739,971.18 | | | 784,080.39 | 731,259.50 |
| | | WELLS FARGO COMMERCIAL MORTGAG WFCM 2022 ONL A 144A | 3.862 | 12/15/2039 | | |
| | | 400,000.00 | | | 411,986.80 | 372,419.12 |
| HZR4 | 95003WAA4 | 400,000.00 | | | 411,986.80 | 372,419.12 |
| | | ----- 59,796,907.41 | | | ----- 58,035,474.05 | ----- 55,811,339.31 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|------------------------------|------------------------|---|-------|--------------|----------|----------------------|
| ----- | | | | | | |
| LOANS SECURED BY MTGES-COM'L | | | | | | |
| ----- | | | | | | |
| | | BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C6 A2 | 2.690 | 02/15/2053 | | |
| | | 823,554.19 | | 848,240.23 | | 789,999.79 |
| HZQ4 | 05492TAB6 | 823,554.19 | | 848,240.23 | | 789,999.79 |
| | | BPR TRUST | | | | |
| | | BPR 2022 OANA A 144A | 1.000 | 04/15/2037 | | |
| | | 400,000.00 | | 402,625.00 | | 401,500.00 |
| HZV8 | 05592DAA2 | 400,000.00 | | 402,625.00 | | 401,500.00 |
| | | BXP TRUST | | | | |
| | | BXP 2017 GM A 144A | 3.379 | 06/13/2039 | | |
| | | 1,200,000.00 | | 1,084,406.25 | | 1,144,401.48 |
| HZQ4 | 056083AA6 | 800,000.00 | | 715,406.25 | | 762,934.32 |
| HZV8 | 056083AA6 | 400,000.00 | | 369,000.00 | | 381,467.16 |
| | | BANK | | | | |
| | | BANK 2020 BN27 A5 | 2.144 | 04/15/2063 | | |
| | | 700,000.00 | | 570,937.50 | | 591,465.91 |
| HZR4 | 06539XAH7 | 700,000.00 | | 570,937.50 | | 591,465.91 |
| | | BANK | | | | |
| | | BANK 2019 BN21 ASB | 2.808 | 10/17/2052 | | |
| | | 950,622.01 | | 979,139.72 | | 905,458.53 |
| HZR4 | 06540BBA6 | 950,622.01 | | 979,139.72 | | 905,458.53 |
| | | BENCHMARK MORTGAGE TRUST | | | | |
| | | BMARK 2019 B13 ASB | 2.888 | 08/15/2057 | | |
| | | 954,008.94 | | 982,616.43 | | 913,062.88 |
| HZR4 | 08162DAC2 | 954,008.94 | | 982,616.43 | | 913,062.88 |
| | | BENCHMARK MORTGAGE TRUST | | | | |
| | | BMARK 2019 B14 ASB | 2.957 | 12/15/2062 | | |
| | | 982,964.77 | | 1,012,453.12 | | 942,891.16 |
| HZR4 | 08162YAG7 | 982,964.77 | | 1,012,453.12 | | 942,891.16 |
| | | BX TRUST | | | | |
| | | BX 2021 CIP A 144A | 1.000 | 12/15/2038 | | |
| | | 855,006.46 | | 832,161.76 | | 855,006.46 |
| HZR4 | 12434FAA5 | 855,006.46 | | 832,161.76 | | 855,006.46 |
| | | CSAIL COMMERCIAL MORTGAGE TRUS | | | | |
| | | CSAIL 2015 C4 ASB | 3.616 | 11/15/2048 | | |
| | | 144,715.20 | | 155,653.63 | | 144,045.41 |
| HZR4 | 12635RAY4 | 144,715.20 | | 155,653.63 | | 144,045.41 |
| | | CSAIL COMMERCIAL MORTGAGE TRUS | | | | |
| | | CSAIL 2016 C7 ASB | 3.314 | 11/15/2049 | | |
| | | 314,309.49 | | 319,183.75 | | 312,521.76 |
| HZR4 | 12637UAX7 | 314,309.49 | | 319,183.75 | | 312,521.76 |
| | | CREDIT SUISSE COMMERCIAL MORTG | | | | |
| | | CSWF 2021 SOP2 A 144A | 1.000 | 06/15/2034 | | |
| | | 266,386.69 | | 265,169.33 | | 254,161.25 |
| HZR4 | 12657VAA0 | 266,386.69 | | 265,169.33 | | 254,161.25 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|--------------|----------------------|
| | | EXTENDED STAY AMERICA TRUST | | | | |
| | | ESA 2021 ESH A 144A | 1.000 | 07/15/2038 | | |
| | | 704,632.64 | | | 704,632.64 | 705,073.04 |
| HZR4 | 30227FAA8 | 704,632.64 | | | 704,632.64 | 705,073.04 |
| | | FANNIEMAE ACES | | | | |
| | | FNA 2022 M13 A2 | 1.000 | 06/25/2032 | | |
| | | 1,230,000.00 | | | 1,097,104.16 | 1,057,189.67 |
| HZQ4 | 3136BNX43 | 1,230,000.00 | | | 1,097,104.16 | 1,057,189.67 |
| | | FANNIEMAE ACES | | | | |
| | | FNA 2018 M13 A2 | 1.000 | 09/25/2030 | | |
| | | 692,695.77 | | | 662,823.28 | 655,454.71 |
| HZQ4 | 3136B3DE7 | 692,695.77 | | | 662,823.28 | 655,454.71 |
| | | FHLMC MULTIFAMILY STRUCTURED P | | | | |
| | | FHMS K068 A1 | 2.952 | 02/25/2027 | | |
| | | 273,987.00 | | | 279,464.56 | 269,690.42 |
| HZR4 | 3137FBBW5 | 273,987.00 | | | 279,464.56 | 269,690.42 |
| | | FHLMC MULTIFAMILY STRUCTURED P | | | | |
| | | FHMS K154 A1 | 3.176 | 11/25/2028 | | |
| | | 78,430.78 | | | 79,994.68 | 77,306.93 |
| HZR4 | 3137FDER9 | 78,430.78 | | | 79,994.68 | 77,306.93 |
| | | FHLMC MULTIFAMILY STRUCTURED P | | | | |
| | | FHMS K065 A2 | 3.243 | 04/25/2027 | | |
| | | 570,000.00 | | | 615,243.75 | 553,356.11 |
| HZQ4 | 3137F1G44 | 570,000.00 | | | 615,243.75 | 553,356.11 |
| | | FREDDIE MAC SCRT | | | | |
| | | SCRT 2018 2 MA | 3.500 | 11/25/2057 | | |
| | | 806,570.44 | | | 778,926.09 | 771,895.98 |
| HZQ4 | 35563PFG9 | 806,570.44 | | | 778,926.09 | 771,895.98 |
| | | FREDDIE MAC SCRT | | | | |
| | | SCRT 2019 2 HT | 3.000 | 08/25/2058 | | |
| | | 593,101.18 | | | 633,135.49 | 500,480.42 |
| HZQ4 | 35563PKA6 | 593,101.18 | | | 633,135.49 | 500,480.42 |
| | | GPMT LTD. | | | | |
| | | GPMT 2021 FL3 A 144A | 1.000 | 07/16/2035 | | |
| | | 339,973.00 | | | 339,973.00 | 335,832.20 |
| HZR4 | 36264BAA8 | 339,973.00 | | | 339,973.00 | 335,832.20 |
| | | JP MORGAN CHASE COMMERCIAL MOR | | | | |
| | | JPMCC 2020 MKST A 144A | 1.000 | 12/15/2036 | | |
| | | 700,000.00 | | | 700,000.00 | 512,904.98 |
| HZR4 | 46652DAA3 | 700,000.00 | | | 700,000.00 | 512,904.98 |
| | | MORGAN STANLEY BAML TRUST | | | | |
| | | MSBAM 2015 C26 ASB | 3.323 | 10/15/2048 | | |
| | | 61,771.96 | | | 66,757.15 | 61,565.81 |
| HZR4 | 61690VAW8 | 61,771.96 | | | 66,757.15 | 61,565.81 |
| | | MORGAN STANLEY CAPITAL I TRUST | | | | |
| | | MSC 2015 UBS8 A4 | 3.809 | 12/15/2048 | | |
| | | 1,300,000.00 | | | 1,401,968.75 | 1,281,563.66 |
| HZR4 | 61691ABL6 | 1,300,000.00 | | | 1,401,968.75 | 1,281,563.66 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|--|-------|------------|------------------------|------------------------|
| | | NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 A 144A | 1.000 | 11/15/2038 | | |
| | | 600,000.00 | | | 597,000.00 | 588,000.00 |
| HZR4 | 62955HAA5 | 600,000.00 | | | 597,000.00 | 588,000.00 |
| | | SMRT SMRT 2022 MINI A 144A | 1.000 | 01/15/2039 | | |
| | | 800,000.00 | | | 778,500.00 | 798,000.00 |
| HZR4 | 78457JAA0 | 800,000.00 | | | 778,500.00 | 798,000.00 |
| | | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 ASB | 3.586 | 12/15/2050 | | |
| | | 576,235.95 | | | 593,519.33 | 567,261.88 |
| HZR4 | 90276WAQ0 | 576,235.95 | | | 593,519.33 | 567,261.88 |
| | | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2019 C16 ASB | 3.460 | 04/15/2052 | | |
| | | 1,025,133.44 | | | 1,055,882.32 | 989,379.25 |
| HZR4 | 90276YAC7 | 1,025,133.44 | | | 1,055,882.32 | 989,379.25 |
| | | ----- 17,944,099.91 | | | ----- 17,837,511.92 | ----- 16,979,469.69 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|----------|----------------------|
| OTHER | | | | | | |
| | | US 10YR ULTRA FUT MAR25 | | | | |
| | | XCBT 20250320 | 0.000 | 03/20/2025 | | |
| | | -58.00 | | 0.00 | | 0.00 |
| HZR4 | ADI2QB0M8 | -31.00 | | 0.00 | | 0.00 |
| HZV8 | ADI2QB0M8 | -27.00 | | 0.00 | | 0.00 |
| | | US ULTRA BOND CBT MAR25 | | | | |
| | | XCBT 20250320 | 0.000 | 03/20/2025 | | |
| | | -53.00 | | 0.00 | | 0.00 |
| HZR4 | ADI2QB0N6 | -37.00 | | 0.00 | | 0.00 |
| HZV8 | ADI2QB0N6 | -16.00 | | 0.00 | | 0.00 |
| | | US 2YR NOTE (CBT) MAR25 | | | | |
| | | XCBT 20250331 | 0.000 | 03/31/2025 | | |
| | | 214.00 | | 0.00 | | 0.00 |
| HZR4 | ADI2Q4YT2 | 198.00 | | 0.00 | | 0.00 |
| HZV8 | ADI2Q4YT2 | 16.00 | | 0.00 | | 0.00 |
| | | US 10YR NOTE (CBT)MAR25 | | | | |
| | | XCBT 20250320 | 0.000 | 03/20/2025 | | |
| | | 147.00 | | 0.00 | | 0.00 |
| HZR4 | ADI2Q9W14 | 147.00 | | 0.00 | | 0.00 |
| | | US 5YR NOTE (CBT) MAR25 | | | | |
| | | XCBT 20250331 | 0.000 | 03/31/2025 | | |
| | | -4.00 | | 0.00 | | 0.00 |
| HZR4 | ADI2Q96Y1 | -11.00 | | 0.00 | | 0.00 |
| HZV8 | ADI2Q96Y1 | 7.00 | | 0.00 | | 0.00 |
| | | 3 MONTH SOFR FUT MAR25 | | | | |
| | | XCME 20250617 | 0.000 | 06/17/2025 | | |
| | | 32.00 | | 0.00 | | 0.00 |
| HZR4 | ADI21YKZ4 | 32.00 | | 0.00 | | 0.00 |
| | | 3 MONTH SOFR FUT DEC24 | | | | |
| | | XCME 20250318 | 0.000 | 03/18/2025 | | |
| | | 24.00 | | 0.00 | | 0.00 |
| HZR4 | ADI23N1Z7 | 24.00 | | 0.00 | | 0.00 |
| | | REPUBLIC OF CHILE | | | | |
| | | SR UNSECURED 01/34 3.5 | 3.500 | 01/31/2034 | | |
| | | 400,000.00 | | 399,728.00 | | 343,894.66 |
| HZR4 | 168863DV7 | 400,000.00 | | 399,728.00 | | 343,894.66 |
| | | AID ISRAEL | | | | |
| | | US GOVT GUAR 09/33 5.5 | 5.500 | 09/18/2033 | | |
| | | 300,000.00 | | 408,000.00 | | 313,697.65 |
| HZQ4 | 46513EFG2 | 300,000.00 | | 408,000.00 | | 313,697.65 |
| | | LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/33 FIXED 4.145 | 4.145 | 02/01/2033 | | |
| | | 500,000.00 | | 500,000.00 | | 485,576.80 |
| HZR4 | 54627RAM2 | 500,000.00 | | 500,000.00 | | 485,576.80 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|-------------|------------------------|---|-------|------------|---------------|----------------------|
| | | NEW YORK CITY NY TRANSITIONAL NYCGEN 05/25 FIXED 2.01 | 2.010 | 05/01/2025 | | |
| | | 200,000.00 | | | 202,736.00 | 198,412.94 |
| HZR4 | 64971XLQ9 | 200,000.00 | | | 202,736.00 | 198,412.94 |
| | | SWPC0KBE1 CDS USD P V 03MEVENT 2 CCPCORPORATE | 1.000 | 12/20/2026 | | |
| | | -100,000.00 | | | -100,000.00 | -100,000.00 |
| HZR4 | 99S1NYDA5 | -100,000.00 | | | -100,000.00 | -100,000.00 |
| | | SWPC0KBE1 CDS USD R F 1.00000 1 CCPCORPORATE | 1.000 | 12/20/2026 | | |
| | | 100,000.00 | | | 101,161.18 | 101,688.50 |
| HZR4 | 99S1NYD98 | 100,000.00 | | | 101,161.18 | 101,688.50 |
| | | BWU0206W9 IRS USD R V 12MSOFR SWUV206W1 CCPOIS | 1.000 | 06/20/2054 | | |
| | | 2,100,000.00 | | | 2,149,572.75 | 2,100,000.00 |
| HZR4 | 99S21EPL4 | 2,100,000.00 | | | 2,149,572.75 | 2,100,000.00 |
| | | BWU0206W9 IRS USD P F 3.50000 SWU0206W9 CCPOIS | 3.500 | 06/20/2054 | | |
| | | -2,100,000.00 | | | -2,100,000.00 | -1,939,979.22 |
| HZR4 | 99S21EPM2 | -2,100,000.00 | | | -2,100,000.00 | -1,939,979.22 |
| | | BWU020508 IRS USD P F 3.75000 SWU020508 CCPOIS | 3.750 | 06/20/2033 | | |
| | | -9,100,000.00 | | | -9,100,000.00 | -8,896,088.02 |
| HZR4 | 99S223CA5 | -9,100,000.00 | | | -9,100,000.00 | -8,896,088.02 |
| | | BWU020508 IRS USD R V 12MSOFR SWUV20500 CCPOIS | 1.000 | 06/20/2033 | | |
| | | 9,100,000.00 | | | 9,100,729.75 | 9,100,000.00 |
| HZR4 | 99S223C98 | 9,100,000.00 | | | 9,100,729.75 | 9,100,000.00 |
| | | SWPC0MWQ7 CDS USD R F 1.00000 1 CCPCDX | 1.000 | 12/20/2029 | | |
| | | 4,400,000.00 | | | 4,499,301.05 | 4,498,287.20 |
| HZR4 | 99S251WL0 | 4,400,000.00 | | | 4,499,301.05 | 4,498,287.20 |
| | | SWPC0MWQ7 CDS USD P V 03MEVENT 2 CCPCDX | 1.000 | 12/20/2029 | | |
| | | -4,400,000.00 | | | -4,400,000.00 | -4,400,000.00 |
| HZR4 | 99S251WM8 | -4,400,000.00 | | | -4,400,000.00 | -4,400,000.00 |
| | | 1,400,302.00 | | | 1,661,228.73 | 1,805,490.51 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE | (D) COST | (E) CURRENT VALUE |
|--------------------------|------------------------------|---|-------|------------|---------------|----------------------|
| ----- | | | | | | |
| COMMON/COLLECTIVE TRUSTS | | | | | | |
| ----- | | | | | | |
| | STATE STREET BANK + TRUST CO | SHORT TERM INVESTMENT FUND | 1.000 | 12/31/2030 | | |
| | | 18,158,980.88 | | | 18,158,980.88 | 18,158,980.88 |
| HZP7 | 8611239B5 | 44.96 | | | 44.96 | 44.96 |
| HZQ4 | 8611239B5 | 2,021,486.65 | | | 2,021,486.65 | 2,021,486.65 |
| HZR4 | 8611239B5 | 892,096.46 | | | 892,096.46 | 892,096.46 |
| HZV8 | 8611239B5 | 15,245,352.81 | | | 15,245,352.81 | 15,245,352.81 |
| | | ----- | | | ----- | ----- |
| | | 18,158,980.88 | | | 18,158,980.88 | 18,158,980.88 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| (A) FUND | (B) IDENTITY OF ISSUER | (C) DESCRIPTION OF INVESTMENT SHARES/PAR | RATE | MAT DATE (D) COST | (E) CURRENT VALUE |
|--|------------------------|---|------|----------------------|----------------------|
| REGISTERED INVESTMENT COMPANY ----- | | | | | |
| | ACC CLAIMS HLDGS LLC | MUTUAL FUND | | | |
| | | 401,380.000 | | 0.00 | 4,013.80 |
| HZP7 | 00084K104 | 401,380.000 | | 0.00 | 4,013.80 |
| | | ----- | | ----- | ----- |
| | | 401,380.000 | | 0.00 | 4,013.80 |

DBF POOL COMPOSITE
COMPOSITE
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

| ASSET CATEGORY | UNITS | COST | CURRENT VALUE |
|--------------------------------|--------------------------|-------------------------|-------------------------|
| INTEREST BEARING CASH | 146,505,000.010 | 145,100,000.00 | 145,100,000.00 |
| CERTIFICATES OF DEPOSIT | 0.000 | 0.00 | 0.00 |
| U.S. GOVERNMENT SECURITIES | 364,488,176.350 | 327,510,855.06 | 312,377,367.25 |
| CORP. DEBT INSTR. - PREFERRED | 50,087,306.480 | 49,799,648.86 | 49,345,595.36 |
| CORP. DEBT INSTR. - ALL OTHER | 45,365,289.600 | 45,299,458.49 | 43,916,216.84 |
| CORPORATE STOCKS - PREFERRED | 0.000 | 0.00 | 0.00 |
| CORPORATE STOCKS - COMMON | 525,000.000 | 525,000.00 | 525,000.00 |
| PARTN./JOINT VENTURE INTERESTS | 0.000 | 0.00 | 0.00 |
| REAL ESTATE-INCOME PRODUCING | 0.000 | 0.00 | 0.00 |
| REAL ESTATE-NON INC. PRODUCING | 0.000 | 0.00 | 0.00 |
| LOANS SECURED BY MTGES-RESID. | 59,796,907.410 | 58,035,474.05 | 55,811,339.31 |
| LOANS SECURED BY MTGES-COM'L | 17,944,099.910 | 17,837,511.92 | 16,979,469.69 |
| LOANS TO PARTIC. - MORTGAGES | 0.000 | 0.00 | 0.00 |
| LOANS TO PARTICIPANTS - OTHER | 0.000 | 0.00 | 0.00 |
| OTHER | 1,400,302.000 | 1,661,228.73 | 1,805,490.51 |
| COMMON/COLLECTIVE TRUSTS | 18,158,980.880 | 18,158,980.88 | 18,158,980.88 |
| POOLED SEPARATE ACCOUNTS | 0.000 | 0.00 | 0.00 |
| 103-12 INVESTMENTS | 0.000 | 0.00 | 0.00 |
| REGISTERED INVESTMENT COMPANY | 401,380.000 | 0.00 | 4,013.80 |
| INSURANCE CO. GENERAL ACCOUNT | 0.000 | 0.00 | 0.00 |
| ** ASSET CATEGORY NOT FOUND ** | 0.000 | 0.00 | 0.00 |
| GRAND TOTALS | 704,672,442.640 ===== | 663,928,157.99 ===== | 644,023,473.64 ===== |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|---------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| INTEREST BEARING CASH | | | | | | | | | | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 37,000,000.00 | 1 | 37,000,000.00 | 0.00 | 37,000,000.00 | 2 | 74,000,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 39,100,000.00 | 1 | 39,100,000.00 | 0.00 | 39,100,000.00 | 2 | 78,200,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 30,000,000.00 | 1 | 30,000,000.00 | 0.00 | 30,000,000.00 | 2 | 60,000,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 28,300,000.00 | 1 | 28,300,000.00 | 0.00 | 28,300,000.00 | 2 | 56,600,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 30,100,000.00 | 1 | 30,100,000.00 | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 28,100,000.00 | 1 | 28,100,000.00 | 0.00 | 28,100,000.00 | 2 | 56,200,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 38,000,000.00 | 1 | 38,000,000.00 | 0.00 | 38,000,000.00 | 2 | 76,000,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 30,100,000.00 | 1 | 30,100,000.00 | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 38,200,000.00 | 1 | 38,200,000.00 | 0.00 | 38,200,000.00 | 2 | 76,400,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 31,800,000.00 | 1 | 31,800,000.00 | 0.00 | 31,800,000.00 | 2 | 63,600,000.00 | | 0.00 | |
| 060990009 | REPO BANK AMERICA | REPO | | | | | | | | |
| 1 | 35,300,000.00 | 1 | 35,300,000.00 | 0.00 | 35,300,000.00 | 2 | 70,600,000.00 | | 0.00 | |
| 318991007 | GOLDMAN SACHS REPO | REPO | | | | | | | | |
| 1 | 33,200,000.00 | 1 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | | 0.00 | |
| 46699D001 | J P MORGAN TERM REPO | | | | | | | | | |
| 1 | 37,900,000.00 | 1 | 37,900,000.00 | 0.00 | 37,900,000.00 | 2 | 75,800,000.00 | | 0.00 | |
| 46699D001 | J P MORGAN TERM REPO | | | | | | | | | |
| 1 | 36,000,000.00 | 1 | 36,000,000.00 | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | | 0.00 | |
| 69999A006 | PARIBAS REPO | | | | | | | | | |
| 1 | 50,500,000.00 | 1 | 50,500,000.00 | 0.00 | 50,500,000.00 | 2 | 101,000,000.00 | | 0.00 | |
| 69999A006 | PARIBAS REPO | | | | | | | | | |
| 1 | 51,000,000.00 | 1 | 51,000,000.00 | 0.00 | 51,000,000.00 | 2 | 102,000,000.00 | | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|----------------|----------------|---------------|
| 69999A006 | PARIBAS REPO | 5.290 | 02/16/2024 | | | | | | | |
| 1 | 42,300,000.00 | 1 | | 42,300,000.00 | 0.00 | 42,300,000.00 | 2 | 84,600,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.290 | 03/08/2024 | | | | | | | |
| 2 | 46,300,000.00 | 1 | | 46,300,000.00 | 0.00 | 46,300,000.00 | 3 | 92,600,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.290 | 03/20/2024 | | | | | | | |
| 1 | 37,100,000.00 | 1 | | 37,100,000.00 | 0.00 | 37,100,000.00 | 2 | 74,200,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.290 | 03/21/2024 | | | | | | | |
| 1 | 35,500,000.00 | 1 | | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.300 | 01/25/2024 | | | | | | | |
| 1 | 51,700,000.00 | 1 | | 51,700,000.00 | 0.00 | 51,700,000.00 | 2 | 103,400,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.300 | 02/14/2024 | | | | | | | |
| 1 | 49,900,000.00 | 1 | | 49,900,000.00 | 0.00 | 49,900,000.00 | 2 | 99,800,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.300 | 04/24/2024 | | | | | | | |
| 1 | 28,900,000.00 | 1 | | 28,900,000.00 | 0.00 | 28,900,000.00 | 2 | 57,800,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.300 | 05/16/2024 | | | | | | | |
| 1 | 38,500,000.00 | 1 | | 38,500,000.00 | 0.00 | 38,500,000.00 | 2 | 77,000,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.300 | 05/20/2024 | | | | | | | |
| 1 | 38,700,000.00 | 1 | | 38,700,000.00 | 0.00 | 38,700,000.00 | 2 | 77,400,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.300 | 05/22/2024 | | | | | | | |
| 1 | 39,200,000.00 | 1 | | 39,200,000.00 | 0.00 | 39,200,000.00 | 2 | 78,400,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.310 | 01/31/2024 | | | | | | | |
| 1 | 53,300,000.00 | 1 | | 53,300,000.00 | 0.00 | 53,300,000.00 | 2 | 106,600,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.310 | 02/09/2024 | | | | | | | |
| 1 | 51,900,000.00 | 1 | | 51,900,000.00 | 0.00 | 51,900,000.00 | 2 | 103,800,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.310 | 03/25/2024 | | | | | | | |
| 1 | 35,500,000.00 | 1 | | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.310 | 04/18/2024 | | | | | | | |
| 1 | 30,500,000.00 | 1 | | 30,500,000.00 | 0.00 | 30,500,000.00 | 2 | 61,000,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.310 | 05/07/2024 | | | | | | | |
| 1 | 28,200,000.00 | 1 | | 28,200,000.00 | 0.00 | 28,200,000.00 | 2 | 56,400,000.00 | 0.00 | |
| 69999A006 | PARIBAS REPO | 5.310 | 05/14/2024 | | | | | | | |
| 1 | 28,200,000.00 | 1 | | 28,200,000.00 | 0.00 | 28,200,000.00 | 2 | 56,400,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 69999A006 | PARIBAS REPO | 5.320 | 01/11/2024 | | | | | | | |
| 1 | 51,100,000.00 | 1 | | 51,100,000.00 | | 0.00 | 51,100,000.00 | 2 | 102,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 01/30/2024 | | | | | | | |
| 1 | 53,300,000.00 | 1 | | 53,300,000.00 | | 0.00 | 53,300,000.00 | 2 | 106,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 02/12/2024 | | | | | | | |
| 1 | 51,900,000.00 | 1 | | 51,900,000.00 | | 0.00 | 51,900,000.00 | 2 | 103,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 02/27/2024 | | | | | | | |
| 1 | 41,100,000.00 | 1 | | 41,100,000.00 | | 0.00 | 41,100,000.00 | 2 | 82,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 05/28/2024 | | | | | | | |
| 1 | 34,800,000.00 | 1 | | 34,800,000.00 | | 0.00 | 34,800,000.00 | 2 | 69,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 06/24/2024 | | | | | | | |
| 1 | 34,400,000.00 | 1 | | 34,400,000.00 | | 0.00 | 34,400,000.00 | 2 | 68,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 06/25/2024 | | | | | | | |
| 1 | 34,600,000.00 | 1 | | 34,600,000.00 | | 0.00 | 34,600,000.00 | 2 | 69,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 01/08/2024 | | | | | | | |
| 1 | 50,700,000.00 | 1 | | 50,700,000.00 | | 0.00 | 50,700,000.00 | 2 | 101,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 02/01/2024 | | | | | | | |
| 1 | 53,400,000.00 | 1 | | 53,400,000.00 | | 0.00 | 53,400,000.00 | 2 | 106,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 04/17/2024 | | | | | | | |
| 1 | 30,100,000.00 | 1 | | 30,100,000.00 | | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 04/22/2024 | | | | | | | |
| 1 | 27,800,000.00 | 1 | | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 05/03/2024 | | | | | | | |
| 1 | 28,100,000.00 | 1 | | 28,100,000.00 | | 0.00 | 28,100,000.00 | 2 | 56,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 01/29/2024 | | | | | | | |
| 1 | 52,400,000.00 | 1 | | 52,400,000.00 | | 0.00 | 52,400,000.00 | 2 | 104,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 02/06/2024 | | | | | | | |
| 1 | 51,500,000.00 | 1 | | 51,500,000.00 | | 0.00 | 51,500,000.00 | 2 | 103,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 04/16/2024 | | | | | | | |
| 1 | 30,000,000.00 | 1 | | 30,000,000.00 | | 0.00 | 30,000,000.00 | 2 | 60,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 05/23/2024 | | | | | | | |
| 1 | 39,200,000.00 | 1 | | 39,200,000.00 | | 0.00 | 39,200,000.00 | 2 | 78,400,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 69999A006 | PARIBAS REPO | 5.350 | 01/10/2024 | | | | | | | |
| 1 | 51,100,000.00 | 1 | | 51,100,000.00 | | 0.00 | 51,100,000.00 | 2 | 102,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 03/14/2024 | | | | | | | |
| 1 | 38,900,000.00 | 1 | | 38,900,000.00 | | 0.00 | 38,900,000.00 | 2 | 77,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 05/02/2024 | | | | | | | |
| 1 | 29,400,000.00 | 1 | | 29,400,000.00 | | 0.00 | 29,400,000.00 | 2 | 58,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 05/08/2024 | | | | | | | |
| 1 | 28,100,000.00 | 1 | | 28,100,000.00 | | 0.00 | 28,100,000.00 | 2 | 56,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 06/04/2024 | | | | | | | |
| 1 | 35,200,000.00 | 1 | | 35,200,000.00 | | 0.00 | 35,200,000.00 | 2 | 70,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 06/21/2024 | | | | | | | |
| 1 | 34,100,000.00 | 1 | | 34,100,000.00 | | 0.00 | 34,100,000.00 | 2 | 68,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 07/09/2024 | | | | | | | |
| 1 | 35,500,000.00 | 1 | | 35,500,000.00 | | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.370 | 03/28/2024 | | | | | | | |
| 1 | 32,100,000.00 | 1 | | 32,100,000.00 | | 0.00 | 32,100,000.00 | 2 | 64,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.380 | 04/05/2024 | | | | | | | |
| 1 | 29,000,000.00 | 1 | | 29,000,000.00 | | 0.00 | 29,000,000.00 | 2 | 58,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.380 | 04/29/2024 | | | | | | | |
| 1 | 29,900,000.00 | 1 | | 29,900,000.00 | | 0.00 | 29,900,000.00 | 2 | 59,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.400 | 04/03/2024 | | | | | | | |
| 1 | 31,600,000.00 | 1 | | 31,600,000.00 | | 0.00 | 31,600,000.00 | 2 | 63,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.410 | 05/01/2024 | | | | | | | |
| 1 | 29,400,000.00 | 1 | | 29,400,000.00 | | 0.00 | 29,400,000.00 | 2 | 58,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.450 | 12/28/2023 | | | | | | | |
| 0 | 0.00 | 1 | | 50,200,000.00 | | 0.00 | 50,200,000.00 | 1 | 50,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 4.330 | 12/23/2024 | | | | 5807 | | | |
| 1 | 30,100,000.00 | 1 | | 30,100,000.00 | | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 4.340 | 12/20/2024 | | | | 5807 | | | |
| 1 | 30,000,000.00 | 1 | | 30,000,000.00 | | 0.00 | 30,000,000.00 | 2 | 60,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 4.350 | 12/24/2024 | | | | 5807 | | | |
| 2 | 35,300,000.00 | 1 | | 35,300,000.00 | | 0.00 | 35,300,000.00 | 3 | 70,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (E) REPO | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) RATE | (I) MAT DATE | (J) CURR VALUE | (K) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|----------|-----------------------|-------------------|----------|--------------|----------------|---------------|
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.350 | 12/26/2024 | | |
| 1 | | 30,200,000.00 | 30,200,000.00 | | 0.00 | 30,200,000.00 | 2 | | 60,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.460 | 12/31/2024 | | |
| 1 | | 36,300,000.00 | 0.00 | | 0.00 | 0.00 | 1 | | 36,300,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.540 | 11/25/2024 | | |
| 1 | | 37,500,000.00 | 37,500,000.00 | | 0.00 | 37,500,000.00 | 2 | | 75,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.550 | 11/20/2024 | | |
| 1 | | 37,100,000.00 | 37,100,000.00 | | 0.00 | 37,100,000.00 | 2 | | 74,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.550 | 01/02/2025 | | |
| 1 | | 36,400,000.00 | 0.00 | | 0.00 | 0.00 | 1 | | 36,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.570 | 12/19/2024 | | |
| 1 | | 30,800,000.00 | 30,800,000.00 | | 0.00 | 30,800,000.00 | 2 | | 61,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.580 | 11/15/2024 | | |
| 1 | | 38,300,000.00 | 38,300,000.00 | | 0.00 | 38,300,000.00 | 2 | | 76,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.580 | 11/19/2024 | | |
| 1 | | 36,900,000.00 | 36,900,000.00 | | 0.00 | 36,900,000.00 | 2 | | 73,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.580 | 11/27/2024 | | |
| 1 | | 38,100,000.00 | 38,100,000.00 | | 0.00 | 38,100,000.00 | 2 | | 76,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 11/12/2024 | | |
| 2 | | 41,000,000.00 | 41,000,000.00 | | 0.00 | 41,000,000.00 | 3 | | 82,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 11/14/2024 | | |
| 1 | | 38,200,000.00 | 38,200,000.00 | | 0.00 | 38,200,000.00 | 2 | | 76,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 11/21/2024 | | |
| 2 | | 43,700,000.00 | 43,700,000.00 | | 0.00 | 43,700,000.00 | 3 | | 87,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 11/22/2024 | | |
| 1 | | 37,400,000.00 | 37,400,000.00 | | 0.00 | 37,400,000.00 | 2 | | 74,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 11/29/2024 | | |
| 1 | | 38,300,000.00 | 38,300,000.00 | | 0.00 | 38,300,000.00 | 2 | | 76,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 12/10/2024 | | |
| 1 | | 33,700,000.00 | 33,700,000.00 | | 0.00 | 33,700,000.00 | 2 | | 67,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.600 | 12/16/2024 | | |
| 1 | | 30,900,000.00 | 30,900,000.00 | | 0.00 | 30,900,000.00 | 2 | | 61,800,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|-------|---------------|----------------|---------------|
| #PUR | #SALE | | | | #TOTAL | | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.610 | 11/18/2024 | | |
| 1 | 1 | 35,800,000.00 | 35,800,000.00 | 0.00 | 35,800,000.00 | 2 | 71,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.620 | 11/13/2024 | | |
| 1 | 1 | 37,100,000.00 | 37,100,000.00 | 0.00 | 37,100,000.00 | 2 | 74,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.620 | 12/11/2024 | | |
| 1 | 1 | 33,700,000.00 | 33,700,000.00 | 0.00 | 33,700,000.00 | 2 | 67,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.620 | 12/18/2024 | | |
| 1 | 1 | 30,800,000.00 | 30,800,000.00 | 0.00 | 30,800,000.00 | 2 | 61,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.630 | 12/05/2024 | | |
| 1 | 1 | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.630 | 12/06/2024 | | |
| 1 | 1 | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.640 | 11/26/2024 | | |
| 1 | 1 | 38,200,000.00 | 38,200,000.00 | 0.00 | 38,200,000.00 | 2 | 76,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.640 | 12/03/2024 | | |
| 1 | 1 | 33,100,000.00 | 33,100,000.00 | 0.00 | 33,100,000.00 | 2 | 66,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.640 | 12/09/2024 | | |
| 1 | 1 | 33,700,000.00 | 33,700,000.00 | 0.00 | 33,700,000.00 | 2 | 67,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.650 | 12/02/2024 | | |
| 1 | 1 | 38,500,000.00 | 38,500,000.00 | 0.00 | 38,500,000.00 | 2 | 77,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.650 | 12/04/2024 | | |
| 1 | 1 | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.660 | 12/17/2024 | | |
| 1 | 1 | 31,400,000.00 | 31,400,000.00 | 0.00 | 31,400,000.00 | 2 | 62,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.780 | 11/08/2024 | | |
| 1 | 1 | 34,900,000.00 | 34,900,000.00 | 0.00 | 34,900,000.00 | 2 | 69,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.790 | 10/15/2024 | | |
| 1 | 1 | 27,900,000.00 | 27,900,000.00 | 0.00 | 27,900,000.00 | 2 | 55,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.800 | 09/23/2024 | | |
| 1 | 1 | 25,100,000.00 | 25,100,000.00 | 0.00 | 25,100,000.00 | 2 | 50,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.810 | 10/11/2024 | | |
| 1 | 1 | 27,800,000.00 | 27,800,000.00 | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (E) REPO | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) RATE | (I) MAT DATE | (J) CURR VALUE | (K) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|----------|-----------------------|-------------------|----------|---------------|----------------|---------------|
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.820 | 10/08/2024 | | |
| 1 | | 26,900,000.00 | 26,900,000.00 | | 0.00 | 26,900,000.00 | 2 | 53,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.820 | 10/30/2024 | | |
| 2 | | 36,100,000.00 | 36,100,000.00 | | 0.00 | 36,100,000.00 | 3 | 72,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.830 | 10/10/2024 | | |
| 1 | | 27,800,000.00 | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.840 | 09/24/2024 | | |
| 1 | | 25,200,000.00 | 25,200,000.00 | | 0.00 | 25,200,000.00 | 2 | 50,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.840 | 09/27/2024 | | |
| 1 | | 25,900,000.00 | 25,900,000.00 | | 0.00 | 25,900,000.00 | 2 | 51,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.840 | 11/07/2024 | | |
| 1 | | 35,000,000.00 | 35,000,000.00 | | 0.00 | 35,000,000.00 | 2 | 70,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.850 | 10/21/2024 | | |
| 1 | | 28,300,000.00 | 28,300,000.00 | | 0.00 | 28,300,000.00 | 2 | 56,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.850 | 10/22/2024 | | |
| 1 | | 28,700,000.00 | 28,700,000.00 | | 0.00 | 28,700,000.00 | 2 | 57,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 09/20/2024 | | |
| 1 | | 24,900,000.00 | 24,900,000.00 | | 0.00 | 24,900,000.00 | 2 | 49,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/09/2024 | | |
| 1 | | 27,800,000.00 | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/17/2024 | | |
| 1 | | 27,800,000.00 | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/18/2024 | | |
| 1 | | 28,300,000.00 | 28,300,000.00 | | 0.00 | 28,300,000.00 | 2 | 56,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/31/2024 | | |
| 1 | | 30,800,000.00 | 30,800,000.00 | | 0.00 | 30,800,000.00 | 2 | 61,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 11/06/2024 | | |
| 1 | | 32,300,000.00 | 32,300,000.00 | | 0.00 | 32,300,000.00 | 2 | 64,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 09/25/2024 | | |
| 1 | | 25,200,000.00 | 25,200,000.00 | | 0.00 | 25,200,000.00 | 2 | 50,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 10/23/2024 | | |
| 1 | | 28,900,000.00 | 28,900,000.00 | | 0.00 | 28,900,000.00 | 2 | 57,800,000.00 | | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (E) REPO | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) RATE | (I) MAT DATE | (J) CURR VALUE | (K) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|----------|-----------------------|-------------------|----------|---------------|----------------|---------------|
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 10/28/2024 | | |
| 2 | | 35,800,000.00 | 35,800,000.00 | | 0.00 | 35,800,000.00 | 3 | 71,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 10/29/2024 | | |
| 1 | | 30,700,000.00 | 30,700,000.00 | | 0.00 | 30,700,000.00 | 2 | 61,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.880 | 10/24/2024 | | |
| 1 | | 29,100,000.00 | 29,100,000.00 | | 0.00 | 29,100,000.00 | 2 | 58,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.890 | 09/30/2024 | | |
| 1 | | 26,400,000.00 | 26,400,000.00 | | 0.00 | 26,400,000.00 | 2 | 52,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.890 | 10/07/2024 | | |
| 1 | | 26,800,000.00 | 26,800,000.00 | | 0.00 | 26,800,000.00 | 2 | 53,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.890 | 10/25/2024 | | |
| 1 | | 30,000,000.00 | 30,000,000.00 | | 0.00 | 30,000,000.00 | 2 | 60,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.900 | 11/01/2024 | | |
| 1 | | 35,800,000.00 | 35,800,000.00 | | 0.00 | 35,800,000.00 | 2 | 71,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.900 | 11/05/2024 | | |
| 1 | | 31,700,000.00 | 31,700,000.00 | | 0.00 | 31,700,000.00 | 2 | 63,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.910 | 09/26/2024 | | |
| 1 | | 25,800,000.00 | 25,800,000.00 | | 0.00 | 25,800,000.00 | 2 | 51,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.930 | 10/01/2024 | | |
| 1 | | 30,600,000.00 | 30,600,000.00 | | 0.00 | 30,600,000.00 | 2 | 61,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.940 | 11/04/2024 | | |
| 1 | | 31,500,000.00 | 31,500,000.00 | | 0.00 | 31,500,000.00 | 2 | 63,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.960 | 10/02/2024 | | |
| 1 | | 23,800,000.00 | 23,800,000.00 | | 0.00 | 23,800,000.00 | 2 | 47,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.060 | 10/03/2024 | | |
| 1 | | 27,100,000.00 | 27,100,000.00 | | 0.00 | 27,100,000.00 | 2 | 54,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.250 | 02/22/2024 | | |
| 1 | | 40,700,000.00 | 40,700,000.00 | | 0.00 | 40,700,000.00 | 2 | 81,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.290 | 05/10/2024 | | |
| 1 | | 27,700,000.00 | 27,700,000.00 | | 0.00 | 27,700,000.00 | 2 | 55,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.290 | 05/24/2024 | | |
| 1 | | 40,700,000.00 | 40,700,000.00 | | 0.00 | 40,700,000.00 | 2 | 81,400,000.00 | | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 795991009 | CITIGROUP REPO | 5807 | 01/09/2024 | | | | | | | |
| 1 | | | | 51,000,000.00 | 51,000,000.00 | 0.00 | 51,000,000.00 | 2 | 102,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/19/2024 | | | | | | | |
| 1 | | | | 52,400,000.00 | 52,400,000.00 | 0.00 | 52,400,000.00 | 2 | 104,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/22/2024 | | | | | | | |
| 1 | | | | 52,200,000.00 | 52,200,000.00 | 0.00 | 52,200,000.00 | 2 | 104,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 05/15/2024 | | | | | | | |
| 1 | | | | 33,000,000.00 | 33,000,000.00 | 0.00 | 33,000,000.00 | 2 | 66,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 02/20/2024 | | | | | | | |
| 1 | | | | 39,500,000.00 | 39,500,000.00 | 0.00 | 39,500,000.00 | 2 | 79,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/11/2024 | | | | | | | |
| 1 | | | | 36,500,000.00 | 36,500,000.00 | 0.00 | 36,500,000.00 | 2 | 73,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/15/2024 | | | | | | | |
| 1 | | | | 36,800,000.00 | 36,800,000.00 | 0.00 | 36,800,000.00 | 2 | 73,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/22/2024 | | | | | | | |
| 1 | | | | 26,900,000.00 | 26,900,000.00 | 0.00 | 26,900,000.00 | 2 | 53,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/26/2024 | | | | | | | |
| 1 | | | | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/13/2024 | | | | | | | |
| 1 | | | | 26,700,000.00 | 26,700,000.00 | 0.00 | 26,700,000.00 | 2 | 53,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 04/25/2024 | | | | | | | |
| 1 | | | | 29,300,000.00 | 29,300,000.00 | 0.00 | 29,300,000.00 | 2 | 58,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/22/2024 | | | | | | | |
| 1 | | | | 33,400,000.00 | 33,400,000.00 | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/23/2024 | | | | | | | |
| 1 | | | | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/12/2024 | | | | | | | |
| 1 | | | | 28,100,000.00 | 28,100,000.00 | 0.00 | 28,100,000.00 | 2 | 56,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/07/2024 | | | | | | | |
| 1 | | | | 39,600,000.00 | 39,600,000.00 | 0.00 | 39,600,000.00 | 2 | 79,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 06/05/2024 | | | | | | | |
| 1 | | | | 41,300,000.00 | 41,300,000.00 | 0.00 | 41,300,000.00 | 2 | 82,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 795991009 | CITIGROUP REPO | 5807 | 03/26/2024 | | | | | | | |
| 1 | | | | 36,000,000.00 | 36,000,000.00 | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 05/17/2024 | | | | | | | |
| 1 | | | | 45,300,000.00 | 45,300,000.00 | 0.00 | 45,300,000.00 | 2 | 90,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/24/2024 | | | | | | | |
| 1 | | | | 33,900,000.00 | 33,900,000.00 | 0.00 | 33,900,000.00 | 2 | 67,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/27/2024 | | | | | | | |
| 1 | | | | 34,100,000.00 | 34,100,000.00 | 0.00 | 34,100,000.00 | 2 | 68,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 02/08/2024 | | | | | | | |
| 1 | | | | 51,900,000.00 | 51,900,000.00 | 0.00 | 51,900,000.00 | 2 | 103,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 05/21/2024 | | | | | | | |
| 1 | | | | 38,800,000.00 | 38,800,000.00 | 0.00 | 38,800,000.00 | 2 | 77,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/23/2024 | | | | | | | |
| 1 | | | | 33,800,000.00 | 33,800,000.00 | 0.00 | 33,800,000.00 | 2 | 67,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/09/2024 | | | | | | | |
| 1 | | | | 35,700,000.00 | 35,700,000.00 | 0.00 | 35,700,000.00 | 2 | 71,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/13/2024 | | | | | | | |
| 1 | | | | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/19/2024 | | | | | | | |
| 1 | | | | 33,400,000.00 | 33,400,000.00 | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 02/05/2024 | | | | | | | |
| 2 | | | | 60,200,000.00 | 60,200,000.00 | 0.00 | 60,200,000.00 | 3 | 120,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 06/12/2024 | | | | | | | |
| 1 | | | | 36,000,000.00 | 36,000,000.00 | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/07/2024 | | | | | | | |
| 1 | | | | 17,300,000.00 | 17,300,000.00 | 0.00 | 17,300,000.00 | 2 | 34,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/06/2024 | | | | | | | |
| 1 | | | | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/17/2024 | | | | | | | |
| 1 | | | | 51,700,000.00 | 51,700,000.00 | 0.00 | 51,700,000.00 | 2 | 103,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 04/26/2024 | | | | | | | |
| 1 | | | | 29,800,000.00 | 29,800,000.00 | 0.00 | 29,800,000.00 | 2 | 59,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 795991009 | CITIGROUP REPO | 5807 | 07/19/2024 | | | | | | | |
| 1 | | | | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/22/2024 | | | | | | | |
| 1 | | | | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/14/2024 | | | | | | | |
| 1 | | | | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/05/2024 | | | | | | | |
| 1 | | | | 27,700,000.00 | 27,700,000.00 | 0.00 | 27,700,000.00 | 2 | 55,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/16/2024 | | | | | | | |
| 1 | | | | 31,300,000.00 | 31,300,000.00 | 0.00 | 31,300,000.00 | 2 | 62,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/18/2024 | | | | | | | |
| 1 | | | | 52,000,000.00 | 52,000,000.00 | 0.00 | 52,000,000.00 | 2 | 104,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/15/2024 | | | | | | | |
| 2 | | | | 40,200,000.00 | 40,200,000.00 | 0.00 | 40,200,000.00 | 3 | 80,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/17/2024 | | | | | | | |
| 1 | | | | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 2 | 70,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/03/2024 | | | | | | | |
| 1 | | | | 32,800,000.00 | 32,800,000.00 | 0.00 | 32,800,000.00 | 2 | 65,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/04/2024 | | | | | | | |
| 1 | | | | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 06/26/2024 | | | | | | | |
| 1 | | | | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/11/2024 | | | | | | | |
| 2 | | | | 41,900,000.00 | 41,900,000.00 | 0.00 | 41,900,000.00 | 3 | 83,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/30/2024 | | | | | | | |
| 1 | | | | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/07/2024 | | | | | | | |
| 1 | | | | 16,700,000.00 | 16,700,000.00 | 0.00 | 16,700,000.00 | 2 | 33,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/20/2024 | | | | | | | |
| 1 | | | | 33,400,000.00 | 33,400,000.00 | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/21/2024 | | | | | | | |
| 1 | | | | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|-------|---------------|----------------|---------------|
| #PUR | #SALE | | | | #TOTAL | | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.390 | 09/19/2024 | | |
| 1 | | 24,700,000.00 | 24,700,000.00 | 0.00 | 24,700,000.00 | 2 | 49,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 06/07/2024 | | |
| 1 | | 35,200,000.00 | 35,200,000.00 | 0.00 | 35,200,000.00 | 2 | 70,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 06/10/2024 | | |
| 1 | | 36,000,000.00 | 36,000,000.00 | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 07/01/2024 | | |
| 1 | | 41,300,000.00 | 41,300,000.00 | 0.00 | 41,300,000.00 | 2 | 82,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 07/03/2024 | | |
| 1 | | 35,400,000.00 | 35,400,000.00 | 0.00 | 35,400,000.00 | 2 | 70,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 07/10/2024 | | |
| 1 | | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 08/05/2024 | | |
| 1 | | 34,400,000.00 | 34,400,000.00 | 0.00 | 34,400,000.00 | 2 | 68,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 08/08/2024 | | |
| 1 | | 36,500,000.00 | 36,500,000.00 | 0.00 | 36,500,000.00 | 2 | 73,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 09/11/2024 | | |
| 1 | | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 09/17/2024 | | |
| 1 | | 27,100,000.00 | 27,100,000.00 | 0.00 | 27,100,000.00 | 2 | 54,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 09/18/2024 | | |
| 1 | | 27,200,000.00 | 27,200,000.00 | 0.00 | 27,200,000.00 | 2 | 54,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 05/31/2024 | | |
| 1 | | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 06/03/2024 | | |
| 1 | | 41,200,000.00 | 41,200,000.00 | 0.00 | 41,200,000.00 | 2 | 82,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 06/20/2024 | | |
| 1 | | 38,100,000.00 | 38,100,000.00 | 0.00 | 38,100,000.00 | 2 | 76,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 07/18/2024 | | |
| 2 | | 41,300,000.00 | 41,300,000.00 | 0.00 | 41,300,000.00 | 3 | 82,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 07/25/2024 | | |
| 1 | | 34,600,000.00 | 34,600,000.00 | 0.00 | 34,600,000.00 | 2 | 69,200,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|--------|---------------|----------------|---------------|
| #PUR | #SALE | | | | | #TOTAL | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 07/26/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 07/31/2024 | | |
| 1 | 1 | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/06/2024 | | |
| 1 | 1 | 35,200,000.00 | 35,200,000.00 | 0.00 | 35,200,000.00 | 2 | 70,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/15/2024 | | |
| 1 | 1 | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/28/2024 | | |
| 1 | 1 | 33,400,000.00 | 33,400,000.00 | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/30/2024 | | |
| 1 | 1 | 30,300,000.00 | 30,300,000.00 | 0.00 | 30,300,000.00 | 2 | 60,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 09/09/2024 | | |
| 1 | 1 | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 09/10/2024 | | |
| 1 | 1 | 27,500,000.00 | 27,500,000.00 | 0.00 | 27,500,000.00 | 2 | 55,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 04/01/2024 | | |
| 1 | 1 | 37,400,000.00 | 37,400,000.00 | 0.00 | 37,400,000.00 | 2 | 74,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 06/28/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 07/05/2024 | | |
| 1 | 1 | 35,600,000.00 | 35,600,000.00 | 0.00 | 35,600,000.00 | 2 | 71,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 07/16/2024 | | |
| 1 | 1 | 34,800,000.00 | 34,800,000.00 | 0.00 | 34,800,000.00 | 2 | 69,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 08/12/2024 | | |
| 1 | 1 | 35,800,000.00 | 35,800,000.00 | 0.00 | 35,800,000.00 | 2 | 71,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 08/16/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 08/29/2024 | | |
| 1 | 1 | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.440 | 06/27/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 02/21/2024 | 40,500,000.00 | 40,500,000.00 | 0.00 | 40,500,000.00 | 2 | 81,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 03/05/2024 | 39,600,000.00 | 39,600,000.00 | 0.00 | 39,600,000.00 | 2 | 79,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 2 | | 5.320 | 03/12/2024 | 42,900,000.00 | 42,900,000.00 | 0.00 | 42,900,000.00 | 3 | 85,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 03/13/2024 | 36,700,000.00 | 36,700,000.00 | 0.00 | 36,700,000.00 | 2 | 73,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 04/11/2024 | 30,100,000.00 | 30,100,000.00 | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 04/19/2024 | 31,000,000.00 | 31,000,000.00 | 0.00 | 31,000,000.00 | 2 | 62,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 01/12/2024 | 51,100,000.00 | 51,100,000.00 | 0.00 | 51,100,000.00 | 2 | 102,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 2 | | 5.330 | 01/16/2024 | 51,200,000.00 | 51,200,000.00 | 0.00 | 51,200,000.00 | 3 | 102,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 02/28/2024 | 42,100,000.00 | 42,100,000.00 | 0.00 | 42,100,000.00 | 2 | 84,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 03/01/2024 | 39,500,000.00 | 39,500,000.00 | 0.00 | 39,500,000.00 | 2 | 79,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 03/04/2024 | 39,600,000.00 | 39,600,000.00 | 0.00 | 39,600,000.00 | 2 | 79,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 04/23/2024 | 28,900,000.00 | 28,900,000.00 | 0.00 | 28,900,000.00 | 2 | 57,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 01/26/2024 | 52,400,000.00 | 52,400,000.00 | 0.00 | 52,400,000.00 | 2 | 104,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 02/02/2024 | 53,500,000.00 | 53,500,000.00 | 0.00 | 53,500,000.00 | 2 | 107,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 02/07/2024 | 51,300,000.00 | 51,300,000.00 | 0.00 | 51,300,000.00 | 2 | 102,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 04/15/2024 | 29,800,000.00 | 29,800,000.00 | 0.00 | 29,800,000.00 | 2 | 59,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|------------------------------|--------------------------|-------|------------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.360 | 07/08/2024 | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.370 | 04/08/2024 | 28,500,000.00 | 28,500,000.00 | 0.00 | 28,500,000.00 | 2 | 57,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.370 | 05/29/2024 | 30,600,000.00 | 30,600,000.00 | 0.00 | 30,600,000.00 | 2 | 61,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.370 | 06/13/2024 | 36,100,000.00 | 36,100,000.00 | 0.00 | 36,100,000.00 | 2 | 72,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.380 | 07/12/2024 | 35,700,000.00 | 35,700,000.00 | 0.00 | 35,700,000.00 | 2 | 71,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.390 | 04/30/2024 | 29,500,000.00 | 29,500,000.00 | 0.00 | 29,500,000.00 | 2 | 59,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.390 | 05/30/2024 | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 2 | 70,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.420 | 04/02/2024 | 31,600,000.00 | 31,600,000.00 | 0.00 | 31,600,000.00 | 2 | 63,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.420 | 04/04/2024 | 31,400,000.00 | 31,400,000.00 | 0.00 | 31,400,000.00 | 2 | 62,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.430 | 01/05/2024 | 50,700,000.00 | 50,700,000.00 | 0.00 | 50,700,000.00 | 2 | 101,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.440 | 07/02/2024 | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 2 | 70,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 0 | | 5.460 | 12/29/2023 | 0.00 | 50,200,000.00 | 0.00 | 50,200,000.00 | 1 | 50,200,000.00 | 0.00 |
| INTEREST BEARING CASH TOTALS | | | | | | | | | | |
| 264 | 8,924,800,000.00 | 250 | 9,011,300,000.00 | 0.00 | 9,011,300,000.00 | 514 | 17,936,100,000.00 | 0.00 | | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------------------|--------------------------|-------------|----------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| U.S. GOVERNMENT SECURITIES | | | | | | | | | | |
| 01F0306A1 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 3 | | | | 23,463,984.38 | 23,294,179.70 | 0.00 | 23,294,179.70 | 6 | 46,758,164.08 | -169,804.68 |
| 01F0306B9 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 2 | | | | 22,486,953.13 | 22,972,421.88 | 0.00 | 22,972,421.88 | 4 | 45,459,375.01 | 498,427.24 |
| 01F0306C7 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 2 | | | | 22,316,835.94 | 22,546,875.00 | 0.00 | 22,546,875.00 | 4 | 44,863,710.94 | 230,039.06 |
| 01F030678 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 5 | | | | 19,442,476.57 | 19,386,242.19 | 0.00 | 19,392,296.88 | 10 | 38,828,718.76 | -56,234.38 |
| 01F030686 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 4 | | | | 22,681,445.32 | 22,573,906.26 | 0.00 | 22,573,906.26 | 8 | 45,255,351.58 | -107,539.06 |
| 01F0426A6 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 4 | | | | 16,553,609.38 | 16,546,136.72 | 0.00 | 16,553,609.38 | 7 | 33,099,746.10 | -7,472.66 |
| 01F042616 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 3 | | | | 15,842,638.67 | 15,980,291.50 | 0.00 | 15,870,955.08 | 6 | 31,822,930.17 | 109,336.42 |
| 01F042673 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 3 | | | | 15,815,257.82 | 15,850,852.05 | 0.00 | 15,815,257.82 | 7 | 31,666,109.87 | 35,594.23 |
| 01F042681 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 3 | | | | 15,628,819.34 | 15,724,464.85 | 0.00 | 15,628,819.34 | 6 | 31,353,284.19 | 95,645.51 |
| 01F042699 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 4 | | | | 16,193,717.78 | 16,394,597.66 | 0.00 | 16,193,717.78 | 7 | 32,588,315.44 | 200,879.88 |
| 01F0506A9 | FNMA TBA 30 YR 5 | | | | | | | | | |
| 6 | | | | 27,258,406.25 | 27,310,244.15 | 0.00 | 27,258,406.25 | 12 | 54,568,650.40 | 51,837.90 |
| 01F050692 | FNMA TBA 30 YR 5 | | | | | | | | | |
| 5 | | | | 18,688,652.35 | 18,940,527.34 | 0.00 | 18,688,652.35 | 10 | 37,629,179.69 | 251,874.99 |
| 91282CHT1 | US TREASURY N/B | 08/33 3.875 | | | | | | | | |
| 29 | | | | 30,824,585.97 | 7,413,488.29 | 0.00 | 7,278,588.98 | 36 | 38,238,074.26 | 134,899.31 |
| U.S. GOVERNMENT SECURITIES TOTALS | | | | | | | | | | |
| 73 | | | | 267,197,382.90 | 244,934,227.59 | 0.00 | 244,067,686.70 | 123 | 512,131,610.49 | 1,267,483.76 |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|--------------------------------------|--------------------------|-----------------------|-------------------|--------|----------------|---------------|----------|------|------|
| #PUR (C) PURCHASE PRICE | #SALE (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | | | |
| CORP. DEBT INSTR. - PREFERRED | | | | | | | | | |
| CORP. DEBT INSTR. - PREFERRED TOTALS | | | | | | | | | |
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0.00 |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|--------------------------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|------|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |
| CORP. DEBT INSTR. - ALL OTHER | | | | | | | | | |
| CORP. DEBT INSTR. - ALL OTHER TOTALS | | | | | | | | | |
| 0 | 0.00 | 0 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

CORPORATE STOCKS - COMMON

CORPORATE STOCKS - COMMON TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

LOANS SECURED BY MTGES-RESID.

LOANS SECURED BY MTGES-RESID. TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

LOANS SECURED BY MTGES-COM'L

LOANS SECURED BY MTGES-COM'L TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

OTHER

OTHER TOTALS

| | | | | | | | | | |
|---|------|---|------|------|------|---|------|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

 (A) IDENTITY OF PARTY (B) DESCRIPTION OF ASSET RATE MAT DATE
 #PUR (C) PURCHASE PRICE #SALE (D) SELLING PRICE (F) EXPENSES INCURRED (G) COST OF ASSET #TOTAL (H) CURR VALUE (I) GAIN/LOSS

COMMON/COLLECTIVE TRUSTS

 8611239B5 STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND 1.000 12/31/2030
 444 98,618,496.86 241 89,254,337.84 0.00 89,254,337.84 685 187,872,834.70 0.00

COMMON/COLLECTIVE TRUSTS TOTALS

 444 98,618,496.86 241 89,254,337.84 0.00 89,254,337.84 685 187,872,834.70 0.00

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------------------|--------------------------|------|----------|--------------------|-------------------|-----------------------|-------------------|--------|-------------------|---------------|
| INTEREST BEARING CASH | | | | | | | | | | |
| 264 | | | | 8,924,800,000.00 | 9,011,300,000.00 | 0.00 | 9,011,300,000.00 | 514 | 17,936,100,000.00 | 0.00 |
| CERTIFICATES OF DEPOSIT | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| U.S. GOVERNMENT SECURITIES | | | | | | | | | | |
| 73 | | | | 267,197,382.90 | 244,934,227.59 | 0.00 | 244,067,686.70 | 123 | 512,131,610.49 | 1,267,483.76 |
| CORP. DEBT INSTR. - PREFERRED | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| CORP. DEBT INSTR. - ALL OTHER | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| CORPORATE STOCKS - PREFERRED | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| CORPORATE STOCKS - COMMON | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| PARTN./JOINT VENTURE INTERESTS | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REAL ESTATE-INCOME PRODUCING | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REAL ESTATE-NON INC. PRODUCING | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS SECURED BY MTGES-RESID. | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS SECURED BY MTGES-COM'L | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS TO PARTIC. - MORTGAGES | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS TO PARTICIPANTS - OTHER | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| OTHER | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| COMMON/COLLECTIVE TRUSTS | | | | | | | | | | |
| 444 | | | | 98,618,496.86 | 89,254,337.84 | 0.00 | 89,254,337.84 | 685 | 187,872,834.70 | 0.00 |
| POOLED SEPARATE ACCOUNTS | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| 103-12 INVESTMENTS | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REGISTERED INVESTMENT COMPANY | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| INSURANCE CO. GENERAL ACCOUNT | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| ** ASSET CATEGORY NOT FOUND ** | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REPORTABLE TRANSACTION TOTALS | | | | | | | | | | |
| 781 | | | | 9,290,615,879.76 | 9,345,488,565.43 | 0.00 | 9,344,622,024.54 | 1322 | 18,636,104,445.19 | 1,267,483.76 |
| NON-REPORTABLE TRANSACTION TOTALS | | | | | | | | | | |
| 878 | | | | 1,975,056,478.57 | 2,035,131,069.85 | 0.00 | 2,038,406,015.79 | 7608 | 4,010,187,548.42 | -3,501,828.75 |

RUN DATE: 03/17/25

HZEK

PAGE: 1
AS-OF DATE: 12/31/24

S & P POOL COMPOSITE
SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

THIS IS A COMPOSITE REPORT FOR:

HZEK HALLMARK CARDS INC

DBF POOL COMPOSITE
SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

THIS IS A COMPOSITE REPORT FOR:

| | |
|------|--------------------------------|
| HZDK | HALLMARK CARDS INC |
| HZP7 | HALLMARK CARDS INC. |
| HZQ4 | HALLMARK CARDS INC |
| HZR4 | HALLMARK CARDS INCORPORATED TR |
| HZS1 | HALLMARK DEFINED CONT |
| HZU6 | LIQUIDITY FUND |
| HZV8 | HALLMARK DEFINED BENEFIT PLAN |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|----------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| INTEREST BEARING CASH | | | | | | | | | | |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 37,000,000.00 | 37,000,000.00 | 0.00 | 37,000,000.00 | 2 | 74,000,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 39,100,000.00 | 39,100,000.00 | 0.00 | 39,100,000.00 | 2 | 78,200,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 30,000,000.00 | 30,000,000.00 | 0.00 | 30,000,000.00 | 2 | 60,000,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 28,300,000.00 | 28,300,000.00 | 0.00 | 28,300,000.00 | 2 | 56,600,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 30,100,000.00 | 30,100,000.00 | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 28,100,000.00 | 28,100,000.00 | 0.00 | 28,100,000.00 | 2 | 56,200,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 38,000,000.00 | 38,000,000.00 | 0.00 | 38,000,000.00 | 2 | 76,000,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 30,100,000.00 | 30,100,000.00 | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 38,200,000.00 | 38,200,000.00 | 0.00 | 38,200,000.00 | 2 | 76,400,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 31,800,000.00 | 31,800,000.00 | 0.00 | 31,800,000.00 | 2 | 63,600,000.00 | 0.00 |
| 060990009 | REPO BANK AMERICA | | | | | | | | | |
| 1 | | | | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 2 | 70,600,000.00 | 0.00 |
| 318991007 | GOLDMAN SACHS REPO | | | | | | | | | |
| 1 | | | | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 |
| 46699D001 | J P MORGAN TERM REPO | | | | | | | | | |
| 1 | | | | 37,900,000.00 | 37,900,000.00 | 0.00 | 37,900,000.00 | 2 | 75,800,000.00 | 0.00 |
| 46699D001 | J P MORGAN TERM REPO | | | | | | | | | |
| 1 | | | | 36,000,000.00 | 36,000,000.00 | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | | | | | | | | | |
| 1 | | | | 50,500,000.00 | 50,500,000.00 | 0.00 | 50,500,000.00 | 2 | 101,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | | | | | | | | | |
| 1 | | | | 51,000,000.00 | 51,000,000.00 | 0.00 | 51,000,000.00 | 2 | 102,000,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|----------------|---------------|
| 69999A006 | PARIBAS REPO | 5.290 | 02/16/2024 | | | | | | |
| 1 | 42,300,000.00 | 1 | | 42,300,000.00 | 0.00 | 42,300,000.00 | 2 | 84,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.290 | 03/08/2024 | | | | | | |
| 2 | 46,300,000.00 | 1 | | 46,300,000.00 | 0.00 | 46,300,000.00 | 3 | 92,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.290 | 03/20/2024 | | | | | | |
| 1 | 37,100,000.00 | 1 | | 37,100,000.00 | 0.00 | 37,100,000.00 | 2 | 74,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.290 | 03/21/2024 | | | | | | |
| 1 | 35,500,000.00 | 1 | | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.300 | 01/25/2024 | | | | | | |
| 1 | 51,700,000.00 | 1 | | 51,700,000.00 | 0.00 | 51,700,000.00 | 2 | 103,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.300 | 02/14/2024 | | | | | | |
| 1 | 49,900,000.00 | 1 | | 49,900,000.00 | 0.00 | 49,900,000.00 | 2 | 99,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.300 | 04/24/2024 | | | | | | |
| 1 | 28,900,000.00 | 1 | | 28,900,000.00 | 0.00 | 28,900,000.00 | 2 | 57,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.300 | 05/16/2024 | | | | | | |
| 1 | 38,500,000.00 | 1 | | 38,500,000.00 | 0.00 | 38,500,000.00 | 2 | 77,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.300 | 05/20/2024 | | | | | | |
| 1 | 38,700,000.00 | 1 | | 38,700,000.00 | 0.00 | 38,700,000.00 | 2 | 77,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.300 | 05/22/2024 | | | | | | |
| 1 | 39,200,000.00 | 1 | | 39,200,000.00 | 0.00 | 39,200,000.00 | 2 | 78,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.310 | 01/31/2024 | | | | | | |
| 1 | 53,300,000.00 | 1 | | 53,300,000.00 | 0.00 | 53,300,000.00 | 2 | 106,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.310 | 02/09/2024 | | | | | | |
| 1 | 51,900,000.00 | 1 | | 51,900,000.00 | 0.00 | 51,900,000.00 | 2 | 103,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.310 | 03/25/2024 | | | | | | |
| 1 | 35,500,000.00 | 1 | | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.310 | 04/18/2024 | | | | | | |
| 1 | 30,500,000.00 | 1 | | 30,500,000.00 | 0.00 | 30,500,000.00 | 2 | 61,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.310 | 05/07/2024 | | | | | | |
| 1 | 28,200,000.00 | 1 | | 28,200,000.00 | 0.00 | 28,200,000.00 | 2 | 56,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.310 | 05/14/2024 | | | | | | |
| 1 | 28,200,000.00 | 1 | | 28,200,000.00 | 0.00 | 28,200,000.00 | 2 | 56,400,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|----------------|---------------|
| 69999A006 | PARIBAS REPO | 5.320 | 01/11/2024 | | | | | | |
| 1 | 51,100,000.00 | 1 | | 51,100,000.00 | 51,100,000.00 | 0.00 | 51,100,000.00 | 102,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 01/30/2024 | | | | | | |
| 1 | 53,300,000.00 | 1 | | 53,300,000.00 | 53,300,000.00 | 0.00 | 53,300,000.00 | 106,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 02/12/2024 | | | | | | |
| 1 | 51,900,000.00 | 1 | | 51,900,000.00 | 51,900,000.00 | 0.00 | 51,900,000.00 | 103,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 02/27/2024 | | | | | | |
| 1 | 41,100,000.00 | 1 | | 41,100,000.00 | 41,100,000.00 | 0.00 | 41,100,000.00 | 82,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 05/28/2024 | | | | | | |
| 1 | 34,800,000.00 | 1 | | 34,800,000.00 | 34,800,000.00 | 0.00 | 34,800,000.00 | 69,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 06/24/2024 | | | | | | |
| 1 | 34,400,000.00 | 1 | | 34,400,000.00 | 34,400,000.00 | 0.00 | 34,400,000.00 | 68,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.320 | 06/25/2024 | | | | | | |
| 1 | 34,600,000.00 | 1 | | 34,600,000.00 | 34,600,000.00 | 0.00 | 34,600,000.00 | 69,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 01/08/2024 | | | | | | |
| 1 | 50,700,000.00 | 1 | | 50,700,000.00 | 50,700,000.00 | 0.00 | 50,700,000.00 | 101,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 02/01/2024 | | | | | | |
| 1 | 53,400,000.00 | 1 | | 53,400,000.00 | 53,400,000.00 | 0.00 | 53,400,000.00 | 106,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 04/17/2024 | | | | | | |
| 1 | 30,100,000.00 | 1 | | 30,100,000.00 | 30,100,000.00 | 0.00 | 30,100,000.00 | 60,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 04/22/2024 | | | | | | |
| 1 | 27,800,000.00 | 1 | | 27,800,000.00 | 27,800,000.00 | 0.00 | 27,800,000.00 | 55,600,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.330 | 05/03/2024 | | | | | | |
| 1 | 28,100,000.00 | 1 | | 28,100,000.00 | 28,100,000.00 | 0.00 | 28,100,000.00 | 56,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 01/29/2024 | | | | | | |
| 1 | 52,400,000.00 | 1 | | 52,400,000.00 | 52,400,000.00 | 0.00 | 52,400,000.00 | 104,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 02/06/2024 | | | | | | |
| 1 | 51,500,000.00 | 1 | | 51,500,000.00 | 51,500,000.00 | 0.00 | 51,500,000.00 | 103,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 04/16/2024 | | | | | | |
| 1 | 30,000,000.00 | 1 | | 30,000,000.00 | 30,000,000.00 | 0.00 | 30,000,000.00 | 60,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.340 | 05/23/2024 | | | | | | |
| 1 | 39,200,000.00 | 1 | | 39,200,000.00 | 39,200,000.00 | 0.00 | 39,200,000.00 | 78,400,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|----------------|---------------|
| 69999A006 | PARIBAS REPO | 5.350 | 01/10/2024 | | | | | | |
| 1 | 51,100,000.00 | 1 | | 51,100,000.00 | | 0.00 | 51,100,000.00 | 102,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 03/14/2024 | | | | | | |
| 1 | 38,900,000.00 | 1 | | 38,900,000.00 | | 0.00 | 38,900,000.00 | 77,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 05/02/2024 | | | | | | |
| 1 | 29,400,000.00 | 1 | | 29,400,000.00 | | 0.00 | 29,400,000.00 | 58,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 05/08/2024 | | | | | | |
| 1 | 28,100,000.00 | 1 | | 28,100,000.00 | | 0.00 | 28,100,000.00 | 56,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 06/04/2024 | | | | | | |
| 1 | 35,200,000.00 | 1 | | 35,200,000.00 | | 0.00 | 35,200,000.00 | 70,400,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 06/21/2024 | | | | | | |
| 1 | 34,100,000.00 | 1 | | 34,100,000.00 | | 0.00 | 34,100,000.00 | 68,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.350 | 07/09/2024 | | | | | | |
| 1 | 35,500,000.00 | 1 | | 35,500,000.00 | | 0.00 | 35,500,000.00 | 71,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.370 | 03/28/2024 | | | | | | |
| 1 | 32,100,000.00 | 1 | | 32,100,000.00 | | 0.00 | 32,100,000.00 | 64,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.380 | 04/05/2024 | | | | | | |
| 1 | 29,000,000.00 | 1 | | 29,000,000.00 | | 0.00 | 29,000,000.00 | 58,000,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.380 | 04/29/2024 | | | | | | |
| 1 | 29,900,000.00 | 1 | | 29,900,000.00 | | 0.00 | 29,900,000.00 | 59,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.400 | 04/03/2024 | | | | | | |
| 1 | 31,600,000.00 | 1 | | 31,600,000.00 | | 0.00 | 31,600,000.00 | 63,200,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.410 | 05/01/2024 | | | | | | |
| 1 | 29,400,000.00 | 1 | | 29,400,000.00 | | 0.00 | 29,400,000.00 | 58,800,000.00 | 0.00 |
| 69999A006 | PARIBAS REPO | 5.450 | 12/28/2023 | | | | | | |
| 0 | 0.00 | 1 | | 50,200,000.00 | | 0.00 | 50,200,000.00 | 50,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 4.330 | 12/23/2024 | | | | 5807 | | |
| 1 | 30,100,000.00 | 1 | | 30,100,000.00 | | 0.00 | 30,100,000.00 | 60,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 4.340 | 12/20/2024 | | | | 5807 | | |
| 1 | 30,000,000.00 | 1 | | 30,000,000.00 | | 0.00 | 30,000,000.00 | 60,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 4.350 | 12/24/2024 | | | | 5807 | | |
| 2 | 35,300,000.00 | 1 | | 35,300,000.00 | | 0.00 | 35,300,000.00 | 70,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|--------|------------|----------------|---------------|
| #PUR | #SALE | | | | | #TOTAL | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.350 | 12/26/2024 | | |
| 1 | | 30,200,000.00 | 30,200,000.00 | 0.00 | 30,200,000.00 | 2 | | 60,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.460 | 12/31/2024 | | |
| 1 | | 36,300,000.00 | 0.00 | 0.00 | 0.00 | 1 | | 36,300,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.540 | 11/25/2024 | | |
| 1 | | 37,500,000.00 | 37,500,000.00 | 0.00 | 37,500,000.00 | 2 | | 75,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.550 | 11/20/2024 | | |
| 1 | | 37,100,000.00 | 37,100,000.00 | 0.00 | 37,100,000.00 | 2 | | 74,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.550 | 01/02/2025 | | |
| 1 | | 36,400,000.00 | 0.00 | 0.00 | 0.00 | 1 | | 36,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.570 | 12/19/2024 | | |
| 1 | | 30,800,000.00 | 30,800,000.00 | 0.00 | 30,800,000.00 | 2 | | 61,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.580 | 11/15/2024 | | |
| 1 | | 38,300,000.00 | 38,300,000.00 | 0.00 | 38,300,000.00 | 2 | | 76,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.580 | 11/19/2024 | | |
| 1 | | 36,900,000.00 | 36,900,000.00 | 0.00 | 36,900,000.00 | 2 | | 73,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.580 | 11/27/2024 | | |
| 1 | | 38,100,000.00 | 38,100,000.00 | 0.00 | 38,100,000.00 | 2 | | 76,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 11/12/2024 | | |
| 2 | | 41,000,000.00 | 41,000,000.00 | 0.00 | 41,000,000.00 | 3 | | 82,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 11/14/2024 | | |
| 1 | | 38,200,000.00 | 38,200,000.00 | 0.00 | 38,200,000.00 | 2 | | 76,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 11/21/2024 | | |
| 2 | | 43,700,000.00 | 43,700,000.00 | 0.00 | 43,700,000.00 | 3 | | 87,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 11/22/2024 | | |
| 1 | | 37,400,000.00 | 37,400,000.00 | 0.00 | 37,400,000.00 | 2 | | 74,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 11/29/2024 | | |
| 1 | | 38,300,000.00 | 38,300,000.00 | 0.00 | 38,300,000.00 | 2 | | 76,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 12/10/2024 | | |
| 1 | | 33,700,000.00 | 33,700,000.00 | 0.00 | 33,700,000.00 | 2 | | 67,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.600 | 12/16/2024 | | |
| 1 | | 30,900,000.00 | 30,900,000.00 | 0.00 | 30,900,000.00 | 2 | | 61,800,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|-------|---------------|----------------|---------------|
| #PUR | #SALE | | | | #TOTAL | | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.610 | 11/18/2024 | | |
| 1 | 1 | 35,800,000.00 | 35,800,000.00 | 0.00 | 35,800,000.00 | 2 | 71,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.620 | 11/13/2024 | | |
| 1 | 1 | 37,100,000.00 | 37,100,000.00 | 0.00 | 37,100,000.00 | 2 | 74,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.620 | 12/11/2024 | | |
| 1 | 1 | 33,700,000.00 | 33,700,000.00 | 0.00 | 33,700,000.00 | 2 | 67,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.620 | 12/18/2024 | | |
| 1 | 1 | 30,800,000.00 | 30,800,000.00 | 0.00 | 30,800,000.00 | 2 | 61,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.630 | 12/05/2024 | | |
| 1 | 1 | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.630 | 12/06/2024 | | |
| 1 | 1 | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.640 | 11/26/2024 | | |
| 1 | 1 | 38,200,000.00 | 38,200,000.00 | 0.00 | 38,200,000.00 | 2 | 76,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.640 | 12/03/2024 | | |
| 1 | 1 | 33,100,000.00 | 33,100,000.00 | 0.00 | 33,100,000.00 | 2 | 66,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.640 | 12/09/2024 | | |
| 1 | 1 | 33,700,000.00 | 33,700,000.00 | 0.00 | 33,700,000.00 | 2 | 67,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.650 | 12/02/2024 | | |
| 1 | 1 | 38,500,000.00 | 38,500,000.00 | 0.00 | 38,500,000.00 | 2 | 77,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.650 | 12/04/2024 | | |
| 1 | 1 | 33,200,000.00 | 33,200,000.00 | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.660 | 12/17/2024 | | |
| 1 | 1 | 31,400,000.00 | 31,400,000.00 | 0.00 | 31,400,000.00 | 2 | 62,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.780 | 11/08/2024 | | |
| 1 | 1 | 34,900,000.00 | 34,900,000.00 | 0.00 | 34,900,000.00 | 2 | 69,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.790 | 10/15/2024 | | |
| 1 | 1 | 27,900,000.00 | 27,900,000.00 | 0.00 | 27,900,000.00 | 2 | 55,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.800 | 09/23/2024 | | |
| 1 | 1 | 25,100,000.00 | 25,100,000.00 | 0.00 | 25,100,000.00 | 2 | 50,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 4.810 | 10/11/2024 | | |
| 1 | 1 | 27,800,000.00 | 27,800,000.00 | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (E) REPO | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) RATE | (I) MAT DATE | (J) CURR VALUE | (K) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|----------|-----------------------|-------------------|----------|---------------|----------------|---------------|
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.820 | 10/08/2024 | | |
| 1 | | 26,900,000.00 | 26,900,000.00 | | 0.00 | 26,900,000.00 | 2 | 53,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.820 | 10/30/2024 | | |
| 2 | | 36,100,000.00 | 36,100,000.00 | | 0.00 | 36,100,000.00 | 3 | 72,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.830 | 10/10/2024 | | |
| 1 | | 27,800,000.00 | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.840 | 09/24/2024 | | |
| 1 | | 25,200,000.00 | 25,200,000.00 | | 0.00 | 25,200,000.00 | 2 | 50,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.840 | 09/27/2024 | | |
| 1 | | 25,900,000.00 | 25,900,000.00 | | 0.00 | 25,900,000.00 | 2 | 51,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.840 | 11/07/2024 | | |
| 1 | | 35,000,000.00 | 35,000,000.00 | | 0.00 | 35,000,000.00 | 2 | 70,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.850 | 10/21/2024 | | |
| 1 | | 28,300,000.00 | 28,300,000.00 | | 0.00 | 28,300,000.00 | 2 | 56,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.850 | 10/22/2024 | | |
| 1 | | 28,700,000.00 | 28,700,000.00 | | 0.00 | 28,700,000.00 | 2 | 57,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 09/20/2024 | | |
| 1 | | 24,900,000.00 | 24,900,000.00 | | 0.00 | 24,900,000.00 | 2 | 49,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/09/2024 | | |
| 1 | | 27,800,000.00 | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/17/2024 | | |
| 1 | | 27,800,000.00 | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/18/2024 | | |
| 1 | | 28,300,000.00 | 28,300,000.00 | | 0.00 | 28,300,000.00 | 2 | 56,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 10/31/2024 | | |
| 1 | | 30,800,000.00 | 30,800,000.00 | | 0.00 | 30,800,000.00 | 2 | 61,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.860 | 11/06/2024 | | |
| 1 | | 32,300,000.00 | 32,300,000.00 | | 0.00 | 32,300,000.00 | 2 | 64,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 09/25/2024 | | |
| 1 | | 25,200,000.00 | 25,200,000.00 | | 0.00 | 25,200,000.00 | 2 | 50,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 10/23/2024 | | |
| 1 | | 28,900,000.00 | 28,900,000.00 | | 0.00 | 28,900,000.00 | 2 | 57,800,000.00 | | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (E) REPO | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) RATE | (I) MAT DATE | (J) CURR VALUE | (K) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|----------|-----------------------|-------------------|----------|---------------|----------------|---------------|
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 10/28/2024 | | |
| 2 | | 35,800,000.00 | 35,800,000.00 | | 0.00 | 35,800,000.00 | 3 | 71,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.870 | 10/29/2024 | | |
| 1 | | 30,700,000.00 | 30,700,000.00 | | 0.00 | 30,700,000.00 | 2 | 61,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.880 | 10/24/2024 | | |
| 1 | | 29,100,000.00 | 29,100,000.00 | | 0.00 | 29,100,000.00 | 2 | 58,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.890 | 09/30/2024 | | |
| 1 | | 26,400,000.00 | 26,400,000.00 | | 0.00 | 26,400,000.00 | 2 | 52,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.890 | 10/07/2024 | | |
| 1 | | 26,800,000.00 | 26,800,000.00 | | 0.00 | 26,800,000.00 | 2 | 53,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.890 | 10/25/2024 | | |
| 1 | | 30,000,000.00 | 30,000,000.00 | | 0.00 | 30,000,000.00 | 2 | 60,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.900 | 11/01/2024 | | |
| 1 | | 35,800,000.00 | 35,800,000.00 | | 0.00 | 35,800,000.00 | 2 | 71,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.900 | 11/05/2024 | | |
| 1 | | 31,700,000.00 | 31,700,000.00 | | 0.00 | 31,700,000.00 | 2 | 63,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.910 | 09/26/2024 | | |
| 1 | | 25,800,000.00 | 25,800,000.00 | | 0.00 | 25,800,000.00 | 2 | 51,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.930 | 10/01/2024 | | |
| 1 | | 30,600,000.00 | 30,600,000.00 | | 0.00 | 30,600,000.00 | 2 | 61,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.940 | 11/04/2024 | | |
| 1 | | 31,500,000.00 | 31,500,000.00 | | 0.00 | 31,500,000.00 | 2 | 63,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 4.960 | 10/02/2024 | | |
| 1 | | 23,800,000.00 | 23,800,000.00 | | 0.00 | 23,800,000.00 | 2 | 47,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.060 | 10/03/2024 | | |
| 1 | | 27,100,000.00 | 27,100,000.00 | | 0.00 | 27,100,000.00 | 2 | 54,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.250 | 02/22/2024 | | |
| 1 | | 40,700,000.00 | 40,700,000.00 | | 0.00 | 40,700,000.00 | 2 | 81,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.290 | 05/10/2024 | | |
| 1 | | 27,700,000.00 | 27,700,000.00 | | 0.00 | 27,700,000.00 | 2 | 55,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.290 | 05/24/2024 | | |
| 1 | | 40,700,000.00 | 40,700,000.00 | | 0.00 | 40,700,000.00 | 2 | 81,400,000.00 | | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 795991009 | CITIGROUP REPO | 5807 | 01/09/2024 | | | | | | | |
| 1 | 51,000,000.00 | 1 | | 51,000,000.00 | | 0.00 | 51,000,000.00 | 2 | 102,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/19/2024 | | | | | | | |
| 1 | 52,400,000.00 | 1 | | 52,400,000.00 | | 0.00 | 52,400,000.00 | 2 | 104,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/22/2024 | | | | | | | |
| 1 | 52,200,000.00 | 1 | | 52,200,000.00 | | 0.00 | 52,200,000.00 | 2 | 104,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 05/15/2024 | | | | | | | |
| 1 | 33,000,000.00 | 1 | | 33,000,000.00 | | 0.00 | 33,000,000.00 | 2 | 66,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 02/20/2024 | | | | | | | |
| 1 | 39,500,000.00 | 1 | | 39,500,000.00 | | 0.00 | 39,500,000.00 | 2 | 79,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/11/2024 | | | | | | | |
| 1 | 36,500,000.00 | 1 | | 36,500,000.00 | | 0.00 | 36,500,000.00 | 2 | 73,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/15/2024 | | | | | | | |
| 1 | 36,800,000.00 | 1 | | 36,800,000.00 | | 0.00 | 36,800,000.00 | 2 | 73,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/22/2024 | | | | | | | |
| 1 | 26,900,000.00 | 1 | | 26,900,000.00 | | 0.00 | 26,900,000.00 | 2 | 53,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/26/2024 | | | | | | | |
| 1 | 33,600,000.00 | 1 | | 33,600,000.00 | | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/13/2024 | | | | | | | |
| 1 | 26,700,000.00 | 1 | | 26,700,000.00 | | 0.00 | 26,700,000.00 | 2 | 53,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 04/25/2024 | | | | | | | |
| 1 | 29,300,000.00 | 1 | | 29,300,000.00 | | 0.00 | 29,300,000.00 | 2 | 58,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/22/2024 | | | | | | | |
| 1 | 33,400,000.00 | 1 | | 33,400,000.00 | | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/23/2024 | | | | | | | |
| 1 | 33,200,000.00 | 1 | | 33,200,000.00 | | 0.00 | 33,200,000.00 | 2 | 66,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/12/2024 | | | | | | | |
| 1 | 28,100,000.00 | 1 | | 28,100,000.00 | | 0.00 | 28,100,000.00 | 2 | 56,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 03/07/2024 | | | | | | | |
| 1 | 39,600,000.00 | 1 | | 39,600,000.00 | | 0.00 | 39,600,000.00 | 2 | 79,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 06/05/2024 | | | | | | | |
| 1 | 41,300,000.00 | 1 | | 41,300,000.00 | | 0.00 | 41,300,000.00 | 2 | 82,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (E) REPO | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) RATE | (I) MAT DATE | (J) CURR VALUE | (K) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|----------|-----------------------|-------------------|----------|----------------|----------------|---------------|
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.340 | 03/26/2024 | | |
| 1 | | 36,000,000.00 | 36,000,000.00 | | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.340 | 05/17/2024 | | |
| 1 | | 45,300,000.00 | 45,300,000.00 | | 0.00 | 45,300,000.00 | 2 | 90,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.340 | 07/24/2024 | | |
| 1 | | 33,900,000.00 | 33,900,000.00 | | 0.00 | 33,900,000.00 | 2 | 67,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.340 | 08/27/2024 | | |
| 1 | | 34,100,000.00 | 34,100,000.00 | | 0.00 | 34,100,000.00 | 2 | 68,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.350 | 02/08/2024 | | |
| 1 | | 51,900,000.00 | 51,900,000.00 | | 0.00 | 51,900,000.00 | 2 | 103,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.350 | 05/21/2024 | | |
| 1 | | 38,800,000.00 | 38,800,000.00 | | 0.00 | 38,800,000.00 | 2 | 77,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.350 | 07/23/2024 | | |
| 1 | | 33,800,000.00 | 33,800,000.00 | | 0.00 | 33,800,000.00 | 2 | 67,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.350 | 08/09/2024 | | |
| 1 | | 35,700,000.00 | 35,700,000.00 | | 0.00 | 35,700,000.00 | 2 | 71,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.350 | 08/13/2024 | | |
| 1 | | 35,900,000.00 | 35,900,000.00 | | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.350 | 08/19/2024 | | |
| 1 | | 33,400,000.00 | 33,400,000.00 | | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.360 | 02/05/2024 | | |
| 2 | | 60,200,000.00 | 60,200,000.00 | | 0.00 | 60,200,000.00 | 3 | 120,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.360 | 06/12/2024 | | |
| 1 | | 36,000,000.00 | 36,000,000.00 | | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.360 | 08/07/2024 | | |
| 1 | | 17,300,000.00 | 17,300,000.00 | | 0.00 | 17,300,000.00 | 2 | 34,600,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.360 | 09/06/2024 | | |
| 1 | | 27,600,000.00 | 27,600,000.00 | | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.370 | 01/17/2024 | | |
| 1 | | 51,700,000.00 | 51,700,000.00 | | 0.00 | 51,700,000.00 | 2 | 103,400,000.00 | | 0.00 |
| 795991009 | CITIGROUP REPO | | | REPO | | 5807 | 5.370 | 04/26/2024 | | |
| 1 | | 29,800,000.00 | 29,800,000.00 | | 0.00 | 29,800,000.00 | 2 | 59,600,000.00 | | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 795991009 | CITIGROUP REPO | 5807 | 07/19/2024 | | | | | | | |
| 1 | | | | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/22/2024 | | | | | | | |
| 1 | | | | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/14/2024 | | | | | | | |
| 1 | | | | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/05/2024 | | | | | | | |
| 1 | | | | 27,700,000.00 | 27,700,000.00 | 0.00 | 27,700,000.00 | 2 | 55,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/16/2024 | | | | | | | |
| 1 | | | | 31,300,000.00 | 31,300,000.00 | 0.00 | 31,300,000.00 | 2 | 62,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/18/2024 | | | | | | | |
| 1 | | | | 52,000,000.00 | 52,000,000.00 | 0.00 | 52,000,000.00 | 2 | 104,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/15/2024 | | | | | | | |
| 2 | | | | 40,200,000.00 | 40,200,000.00 | 0.00 | 40,200,000.00 | 3 | 80,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/17/2024 | | | | | | | |
| 1 | | | | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 2 | 70,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/03/2024 | | | | | | | |
| 1 | | | | 32,800,000.00 | 32,800,000.00 | 0.00 | 32,800,000.00 | 2 | 65,600,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 09/04/2024 | | | | | | | |
| 1 | | | | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 06/26/2024 | | | | | | | |
| 1 | | | | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/11/2024 | | | | | | | |
| 2 | | | | 41,900,000.00 | 41,900,000.00 | 0.00 | 41,900,000.00 | 3 | 83,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/30/2024 | | | | | | | |
| 1 | | | | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/07/2024 | | | | | | | |
| 1 | | | | 16,700,000.00 | 16,700,000.00 | 0.00 | 16,700,000.00 | 2 | 33,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/20/2024 | | | | | | | |
| 1 | | | | 33,400,000.00 | 33,400,000.00 | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/21/2024 | | | | | | | |
| 1 | | | | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|--------|---------------|----------------|---------------|
| #PUR | #SALE | | | | | #TOTAL | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.390 | 09/19/2024 | | |
| 1 | | 24,700,000.00 | 24,700,000.00 | 0.00 | 24,700,000.00 | 2 | 49,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 06/07/2024 | | |
| 1 | | 35,200,000.00 | 35,200,000.00 | 0.00 | 35,200,000.00 | 2 | 70,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 06/10/2024 | | |
| 1 | | 36,000,000.00 | 36,000,000.00 | 0.00 | 36,000,000.00 | 2 | 72,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 07/01/2024 | | |
| 1 | | 41,300,000.00 | 41,300,000.00 | 0.00 | 41,300,000.00 | 2 | 82,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 07/03/2024 | | |
| 1 | | 35,400,000.00 | 35,400,000.00 | 0.00 | 35,400,000.00 | 2 | 70,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 07/10/2024 | | |
| 1 | | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 08/05/2024 | | |
| 1 | | 34,400,000.00 | 34,400,000.00 | 0.00 | 34,400,000.00 | 2 | 68,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 08/08/2024 | | |
| 1 | | 36,500,000.00 | 36,500,000.00 | 0.00 | 36,500,000.00 | 2 | 73,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 09/11/2024 | | |
| 1 | | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 09/17/2024 | | |
| 1 | | 27,100,000.00 | 27,100,000.00 | 0.00 | 27,100,000.00 | 2 | 54,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.400 | 09/18/2024 | | |
| 1 | | 27,200,000.00 | 27,200,000.00 | 0.00 | 27,200,000.00 | 2 | 54,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 05/31/2024 | | |
| 1 | | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 2 | 71,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 06/03/2024 | | |
| 1 | | 41,200,000.00 | 41,200,000.00 | 0.00 | 41,200,000.00 | 2 | 82,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 06/20/2024 | | |
| 1 | | 38,100,000.00 | 38,100,000.00 | 0.00 | 38,100,000.00 | 2 | 76,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 07/18/2024 | | |
| 2 | | 41,300,000.00 | 41,300,000.00 | 0.00 | 41,300,000.00 | 3 | 82,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 07/25/2024 | | |
| 1 | | 34,600,000.00 | 34,600,000.00 | 0.00 | 34,600,000.00 | 2 | 69,200,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | RATE | MAT DATE | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|--------------------|-------------------|-----------------------|-------------------|-------|---------------|----------------|---------------|
| #PUR | #SALE | | | | #TOTAL | | | | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.410 | 07/26/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 07/31/2024 | | |
| 1 | 1 | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/06/2024 | | |
| 1 | 1 | 35,200,000.00 | 35,200,000.00 | 0.00 | 35,200,000.00 | 2 | 70,400,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/15/2024 | | |
| 1 | 1 | 35,900,000.00 | 35,900,000.00 | 0.00 | 35,900,000.00 | 2 | 71,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/28/2024 | | |
| 1 | 1 | 33,400,000.00 | 33,400,000.00 | 0.00 | 33,400,000.00 | 2 | 66,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 08/30/2024 | | |
| 1 | 1 | 30,300,000.00 | 30,300,000.00 | 0.00 | 30,300,000.00 | 2 | 60,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 09/09/2024 | | |
| 1 | 1 | 27,600,000.00 | 27,600,000.00 | 0.00 | 27,600,000.00 | 2 | 55,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.420 | 09/10/2024 | | |
| 1 | 1 | 27,500,000.00 | 27,500,000.00 | 0.00 | 27,500,000.00 | 2 | 55,000,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 04/01/2024 | | |
| 1 | 1 | 37,400,000.00 | 37,400,000.00 | 0.00 | 37,400,000.00 | 2 | 74,800,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 06/28/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 07/05/2024 | | |
| 1 | 1 | 35,600,000.00 | 35,600,000.00 | 0.00 | 35,600,000.00 | 2 | 71,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 07/16/2024 | | |
| 1 | 1 | 34,800,000.00 | 34,800,000.00 | 0.00 | 34,800,000.00 | 2 | 69,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 08/12/2024 | | |
| 1 | 1 | 35,800,000.00 | 35,800,000.00 | 0.00 | 35,800,000.00 | 2 | 71,600,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 08/16/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.430 | 08/29/2024 | | |
| 1 | 1 | 33,600,000.00 | 33,600,000.00 | 0.00 | 33,600,000.00 | 2 | 67,200,000.00 | 0.00 | |
| 795991009 | CITIGROUP REPO | | | | 5807 | 5.440 | 06/27/2024 | | |
| 1 | 1 | 35,100,000.00 | 35,100,000.00 | 0.00 | 35,100,000.00 | 2 | 70,200,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 795991009 | CITIGROUP REPO | 5807 | 01/02/2024 | | | | | | | |
| 0 | 0.00 | 1 | | 58,800,000.00 | | 0.00 | 58,800,000.00 | 1 | 58,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 07/29/2024 | | | | | | | |
| 2 | 41,900,000.00 | 1 | | 41,900,000.00 | | 0.00 | 41,900,000.00 | 3 | 83,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/01/2024 | | | | | | | |
| 1 | 42,000,000.00 | 1 | | 42,000,000.00 | | 0.00 | 42,000,000.00 | 2 | 84,000,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 08/02/2024 | | | | | | | |
| 2 | 40,400,000.00 | 1 | | 40,400,000.00 | | 0.00 | 40,400,000.00 | 3 | 80,800,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/03/2024 | | | | | | | |
| 1 | 50,700,000.00 | 1 | | 50,700,000.00 | | 0.00 | 50,700,000.00 | 2 | 101,400,000.00 | 0.00 |
| 795991009 | CITIGROUP REPO | 5807 | 01/04/2024 | | | | | | | |
| 1 | 50,700,000.00 | 1 | | 50,700,000.00 | | 0.00 | 50,700,000.00 | 2 | 101,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 12/13/2024 | | | | | | | |
| 1 | 30,800,000.00 | 1 | | 30,800,000.00 | | 0.00 | 30,800,000.00 | 2 | 61,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 12/12/2024 | | | | | | | |
| 1 | 33,800,000.00 | 1 | | 33,800,000.00 | | 0.00 | 33,800,000.00 | 2 | 67,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 10/16/2024 | | | | | | | |
| 1 | 27,800,000.00 | 1 | | 27,800,000.00 | | 0.00 | 27,800,000.00 | 2 | 55,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 10/04/2024 | | | | | | | |
| 2 | 27,100,000.00 | 1 | | 27,100,000.00 | | 0.00 | 27,100,000.00 | 3 | 54,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 02/23/2024 | | | | | | | |
| 1 | 40,800,000.00 | 1 | | 40,800,000.00 | | 0.00 | 40,800,000.00 | 2 | 81,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 02/15/2024 | | | | | | | |
| 1 | 52,900,000.00 | 1 | | 52,900,000.00 | | 0.00 | 52,900,000.00 | 2 | 105,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 02/26/2024 | | | | | | | |
| 1 | 40,900,000.00 | 1 | | 40,900,000.00 | | 0.00 | 40,900,000.00 | 2 | 81,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 02/29/2024 | | | | | | | |
| 1 | 42,200,000.00 | 1 | | 42,200,000.00 | | 0.00 | 42,200,000.00 | 2 | 84,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 03/06/2024 | | | | | | | |
| 1 | 39,700,000.00 | 1 | | 39,700,000.00 | | 0.00 | 39,700,000.00 | 2 | 79,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | 02/13/2024 | | | | | | | |
| 1 | 43,400,000.00 | 1 | | 43,400,000.00 | | 0.00 | 43,400,000.00 | 2 | 86,800,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------|--------------------------|-------|------------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 02/21/2024 | 40,500,000.00 | 40,500,000.00 | 0.00 | 40,500,000.00 | 2 | 81,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 03/05/2024 | 39,600,000.00 | 39,600,000.00 | 0.00 | 39,600,000.00 | 2 | 79,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 2 | | 5.320 | 03/12/2024 | 42,900,000.00 | 42,900,000.00 | 0.00 | 42,900,000.00 | 3 | 85,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 03/13/2024 | 36,700,000.00 | 36,700,000.00 | 0.00 | 36,700,000.00 | 2 | 73,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 04/11/2024 | 30,100,000.00 | 30,100,000.00 | 0.00 | 30,100,000.00 | 2 | 60,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.320 | 04/19/2024 | 31,000,000.00 | 31,000,000.00 | 0.00 | 31,000,000.00 | 2 | 62,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 01/12/2024 | 51,100,000.00 | 51,100,000.00 | 0.00 | 51,100,000.00 | 2 | 102,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 2 | | 5.330 | 01/16/2024 | 51,200,000.00 | 51,200,000.00 | 0.00 | 51,200,000.00 | 3 | 102,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 02/28/2024 | 42,100,000.00 | 42,100,000.00 | 0.00 | 42,100,000.00 | 2 | 84,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 03/01/2024 | 39,500,000.00 | 39,500,000.00 | 0.00 | 39,500,000.00 | 2 | 79,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 03/04/2024 | 39,600,000.00 | 39,600,000.00 | 0.00 | 39,600,000.00 | 2 | 79,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.330 | 04/23/2024 | 28,900,000.00 | 28,900,000.00 | 0.00 | 28,900,000.00 | 2 | 57,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 01/26/2024 | 52,400,000.00 | 52,400,000.00 | 0.00 | 52,400,000.00 | 2 | 104,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 02/02/2024 | 53,500,000.00 | 53,500,000.00 | 0.00 | 53,500,000.00 | 2 | 107,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 02/07/2024 | 51,300,000.00 | 51,300,000.00 | 0.00 | 51,300,000.00 | 2 | 102,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | | |
| 1 | | 5.350 | 04/15/2024 | 29,800,000.00 | 29,800,000.00 | 0.00 | 29,800,000.00 | 2 | 59,600,000.00 | 0.00 |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | (H) CURR VALUE | (I) GAIN/LOSS |
|------------------------------|--------------------------|-------|------------------|--------------------|-------------------|-----------------------|-------------------|----------------|---------------|
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.360 | 07/08/2024 | 35,500,000.00 | 35,500,000.00 | 0.00 | 35,500,000.00 | 71,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.370 | 04/08/2024 | 28,500,000.00 | 28,500,000.00 | 0.00 | 28,500,000.00 | 57,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.370 | 05/29/2024 | 30,600,000.00 | 30,600,000.00 | 0.00 | 30,600,000.00 | 61,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.370 | 06/13/2024 | 36,100,000.00 | 36,100,000.00 | 0.00 | 36,100,000.00 | 72,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.380 | 07/12/2024 | 35,700,000.00 | 35,700,000.00 | 0.00 | 35,700,000.00 | 71,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.390 | 04/30/2024 | 29,500,000.00 | 29,500,000.00 | 0.00 | 29,500,000.00 | 59,000,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.390 | 05/30/2024 | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 70,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.420 | 04/02/2024 | 31,600,000.00 | 31,600,000.00 | 0.00 | 31,600,000.00 | 63,200,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.420 | 04/04/2024 | 31,400,000.00 | 31,400,000.00 | 0.00 | 31,400,000.00 | 62,800,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.430 | 01/05/2024 | 50,700,000.00 | 50,700,000.00 | 0.00 | 50,700,000.00 | 101,400,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 1 | | 5.440 | 07/02/2024 | 35,300,000.00 | 35,300,000.00 | 0.00 | 35,300,000.00 | 70,600,000.00 | 0.00 |
| 99FYXY002 | DEUTSCHE BANK REPO | | | | | | | | |
| 0 | | 5.460 | 12/29/2023 | 0.00 | 50,200,000.00 | 0.00 | 50,200,000.00 | 50,200,000.00 | 0.00 |
| INTEREST BEARING CASH TOTALS | | | | | | | | | |
| 264 | 8,924,800,000.00 | 250 | 9,011,300,000.00 | 0.00 | 9,011,300,000.00 | 514 | 17,936,100,000.00 | 0.00 | |

DBF POOL COMPOSITE
 SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

PLAN YEAR ENDING: 12/31/24

BEGINNING NET ASSET VALUE: 620,639,580.97
 5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------------------|--------------------------|-------------|----------|--------------------|-------------------|-----------------------|-------------------|--------|----------------|---------------|
| U.S. GOVERNMENT SECURITIES | | | | | | | | | | |
| 01F0306A1 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 3 | | | | 23,463,984.38 | 23,294,179.70 | 0.00 | 23,294,179.70 | 6 | 46,758,164.08 | -169,804.68 |
| 01F0306B9 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 2 | | | | 22,486,953.13 | 22,972,421.88 | 0.00 | 22,972,421.88 | 4 | 45,459,375.01 | 498,427.24 |
| 01F0306C7 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 2 | | | | 22,316,835.94 | 22,546,875.00 | 0.00 | 22,546,875.00 | 4 | 44,863,710.94 | 230,039.06 |
| 01F030678 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 5 | | | | 19,442,476.57 | 19,386,242.19 | 0.00 | 19,392,296.88 | 10 | 38,828,718.76 | -56,234.38 |
| 01F030686 | FNMA TBA 30 YR 3 | | | | | | | | | |
| 4 | | | | 22,681,445.32 | 22,573,906.26 | 0.00 | 22,573,906.26 | 8 | 45,255,351.58 | -107,539.06 |
| 01F0426A6 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 4 | | | | 16,553,609.38 | 16,546,136.72 | 0.00 | 16,553,609.38 | 7 | 33,099,746.10 | -7,472.66 |
| 01F042616 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 3 | | | | 15,842,638.67 | 15,980,291.50 | 0.00 | 15,870,955.08 | 6 | 31,822,930.17 | 109,336.42 |
| 01F042673 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 3 | | | | 15,815,257.82 | 15,850,852.05 | 0.00 | 15,815,257.82 | 7 | 31,666,109.87 | 35,594.23 |
| 01F042681 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 3 | | | | 15,628,819.34 | 15,724,464.85 | 0.00 | 15,628,819.34 | 6 | 31,353,284.19 | 95,645.51 |
| 01F042699 | FNMA TBA 30 YR 4.5 | | | | | | | | | |
| 4 | | | | 16,193,717.78 | 16,394,597.66 | 0.00 | 16,193,717.78 | 7 | 32,588,315.44 | 200,879.88 |
| 01F0506A9 | FNMA TBA 30 YR 5 | | | | | | | | | |
| 6 | | | | 27,258,406.25 | 27,310,244.15 | 0.00 | 27,258,406.25 | 12 | 54,568,650.40 | 51,837.90 |
| 01F050692 | FNMA TBA 30 YR 5 | | | | | | | | | |
| 5 | | | | 18,688,652.35 | 18,940,527.34 | 0.00 | 18,688,652.35 | 10 | 37,629,179.69 | 251,874.99 |
| 91282CHT1 | US TREASURY N/B | 08/33 3.875 | | | | | | | | |
| 29 | | | | 30,824,585.97 | 7,413,488.29 | 0.00 | 7,278,588.98 | 36 | 38,238,074.26 | 134,899.31 |
| U.S. GOVERNMENT SECURITIES TOTALS | | | | | | | | | | |
| 73 | | | | 267,197,382.90 | 244,934,227.59 | 0.00 | 244,067,686.70 | 123 | 512,131,610.49 | 1,267,483.76 |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|--------------------------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|------|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |
| CORP. DEBT INSTR. - PREFERRED | | | | | | | | | |
| CORP. DEBT INSTR. - PREFERRED TOTALS | | | | | | | | | |
| 0 | 0.00 | 0 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | RATE | MAT DATE | | | |
|--------------------------------------|--------------------------|-------|-------------------|-----------------------|-------------------|----------|----------------|---------------|------|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |
| CORP. DEBT INSTR. - ALL OTHER | | | | | | | | | |
| CORP. DEBT INSTR. - ALL OTHER TOTALS | | | | | | | | | |
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0.00 |

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

CORPORATE STOCKS - COMMON

CORPORATE STOCKS - COMMON TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

LOANS SECURED BY MTGES-RESID.

LOANS SECURED BY MTGES-RESID. TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

LOANS SECURED BY MTGES-COM'L

LOANS SECURED BY MTGES-COM'L TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | | RATE | MAT DATE | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|--------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

OTHER

OTHER TOTALS

| | | | | | | | | |
|---|------|---|------|------|------|---|------|------|
| 0 | 0.00 | 0 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
|---|------|---|------|------|------|---|------|------|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | | | | RATE | MAT DATE | | | |
|-----------------------|--------------------------|-------|-------------------|-----------------------|-------------------|----------|----------------|---------------|--|
| #PUR | (C) PURCHASE PRICE | #SALE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS | |

COMMON/COLLECTIVE TRUSTS

| | | | | | | | | | |
|-----------|------------------------------|-----|---------------|------|----------------------------|-------|----------------|------|--|
| 8611239B5 | STATE STREET BANK + TRUST CO | | | | SHORT TERM INVESTMENT FUND | 1.000 | 12/31/2030 | | |
| 444 | 98,618,496.86 | 241 | 89,254,337.84 | 0.00 | 89,254,337.84 | 685 | 187,872,834.70 | 0.00 | |

COMMON/COLLECTIVE TRUSTS TOTALS

| | | | | | | | | | |
|-----|---------------|-----|---------------|------|---------------|-----|----------------|------|--|
| 444 | 98,618,496.86 | 241 | 89,254,337.84 | 0.00 | 89,254,337.84 | 685 | 187,872,834.70 | 0.00 | |
|-----|---------------|-----|---------------|------|---------------|-----|----------------|------|--|

DBF POOL COMPOSITE

PLAN YEAR ENDING: 12/31/24

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 620,639,580.97

5% OF ASSET VALUE: 31,031,979.05

| (A) IDENTITY OF PARTY | (B) DESCRIPTION OF ASSET | RATE | MAT DATE | (C) PURCHASE PRICE | (D) SELLING PRICE | (F) EXPENSES INCURRED | (G) COST OF ASSET | #TOTAL | (H) CURR VALUE | (I) GAIN/LOSS |
|-----------------------------------|--------------------------|------|----------|--------------------|-------------------|-----------------------|-------------------|--------|-------------------|---------------|
| INTEREST BEARING CASH | | | | | | | | | | |
| 264 | | | | 8,924,800,000.00 | 9,011,300,000.00 | 0.00 | 9,011,300,000.00 | 514 | 17,936,100,000.00 | 0.00 |
| CERTIFICATES OF DEPOSIT | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| U.S. GOVERNMENT SECURITIES | | | | | | | | | | |
| 73 | | | | 267,197,382.90 | 244,934,227.59 | 0.00 | 244,067,686.70 | 123 | 512,131,610.49 | 1,267,483.76 |
| CORP. DEBT INSTR. - PREFERRED | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| CORP. DEBT INSTR. - ALL OTHER | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| CORPORATE STOCKS - PREFERRED | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| CORPORATE STOCKS - COMMON | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| PARTN./JOINT VENTURE INTERESTS | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REAL ESTATE-INCOME PRODUCING | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REAL ESTATE-NON INC. PRODUCING | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS SECURED BY MTGES-RESID. | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS SECURED BY MTGES-COM'L | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS TO PARTIC. - MORTGAGES | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| LOANS TO PARTICIPANTS - OTHER | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| OTHER | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| COMMON/COLLECTIVE TRUSTS | | | | | | | | | | |
| 444 | | | | 98,618,496.86 | 89,254,337.84 | 0.00 | 89,254,337.84 | 685 | 187,872,834.70 | 0.00 |
| POOLED SEPARATE ACCOUNTS | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| 103-12 INVESTMENTS | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REGISTERED INVESTMENT COMPANY | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| INSURANCE CO. GENERAL ACCOUNT | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| ** ASSET CATEGORY NOT FOUND ** | | | | | | | | | | |
| 0 | | | | 0.00 | 0.00 | 0.00 | 0.00 | 0 | 0.00 | 0.00 |
| REPORTABLE TRANSACTION TOTALS | | | | | | | | | | |
| 781 | | | | 9,290,615,879.76 | 9,345,488,565.43 | 0.00 | 9,344,622,024.54 | 1322 | 18,636,104,445.19 | 1,267,483.76 |
| NON-REPORTABLE TRANSACTION TOTALS | | | | | | | | | | |
| 878 | | | | 1,975,056,478.57 | 2,035,131,069.85 | 0.00 | 2,038,406,015.79 | 7608 | 4,010,187,548.42 | -3,501,828.75 |

RUN DATE: 03/17/25