

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.) [x] a single-employer plan [ ] a DFE (specify) \_\_\_\_
B This return/report is: [ ] the first return/report [ ] the final return/report [ ] an amended return/report [ ] a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here. [ ]
D Check box if filing under: [x] Form 5558 [ ] automatic extension [ ] the DFVC program [ ] special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan: TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN
1b Three-digit plan number (PN): 008
1c Effective date of plan: 10/01/1976
2a Plan sponsor's name (employer, if for a single-employer plan): TE CONNECTIVITY CORPORATION
2b Employer Identification Number (EIN): 23-0332575
2c Plan Sponsor's telephone number: 717-985-2042
2d Business code (see instructions): 335900

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

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

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

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

Form 5500 (2024) v. 240311

<b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	<b>3b</b> Administrator's EIN	
	<b>3c</b> Administrator's telephone number	
<b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: <b>a</b> Sponsor's name <b>c</b> Plan Name	<b>4b</b> EIN	
	<b>4d</b> PN	
<b>5</b> Total number of participants at the beginning of the plan year	<b>5</b>	16137
<b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ). <b>a(1)</b> Total number of active participants at the beginning of the plan year ..... <b>a(2)</b> Total number of active participants at the end of the plan year ..... <b>b</b> Retired or separated participants receiving benefits..... <b>c</b> Other retired or separated participants entitled to future benefits ..... <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> ..... <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. .... <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> ..... <b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) ..... <b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) ..... <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<b>6a(1)</b>	8847
	<b>6a(2)</b>	8252
	<b>6b</b>	672
	<b>6c</b>	6214
	<b>6d</b>	15138
	<b>6e</b>	157
	<b>6f</b>	15295
	<b>6g(1)</b>	15827
	<b>6g(2)</b>	15021
<b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....	<b>7</b>	

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:  
2E 2F 2G 2J 2K 2S 2T 3H

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

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

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

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

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

---

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

---

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

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

---

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

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

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

---

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

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

<b>A</b> Name of plan <b>TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN</b>	<b>B</b> Three-digit plan number (PN) ▶	<b>008</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>TE CONNECTIVITY CORPORATION</b>	<b>D</b> Employer Identification Number (EIN) <b>23-0332575</b>	

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

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

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

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

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

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

**THE NORTHERN TRUST COMPANY**

**36-1561860**

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

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

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

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

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

---

---

---

**(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)

EMPOWER ANNUITY INSURANCE COMPANY O

84-1455663

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 37 50 64	NONE	889073	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

MORGAN LEWIS & BOCKIUS LLP

23-0891050

(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?
29 50	NONE	281136	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)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 64	NONE	214282	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

**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)

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(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 50	NONE	149176	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)

TOWERS WATSON INV SERVICE INC

52-1868818

(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 33 50 51	NONE	104348	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)

CLIFTON LARSON ALLEN LLP

41-0746749

(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 50	NONE	28460	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)

ARROWSTREET CAPITAL L.P.

04-3472863

(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 50	NONE	23250	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)

THINK PATENTED

20-4558719

(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?
99	NONE	5408	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.

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

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

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

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

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

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

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

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

For calendar plan year 2024 or fiscal plan year beginning <u>01/01/2024</u> and ending <u>12/31/2024</u>	
<b>A</b> Name of plan <u>TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN</u>	<b>B</b> Three-digit plan number (PN) <u>008</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>TE CONNECTIVITY CORPORATION</u>	<b>D</b> Employer Identification Number (EIN) <u>23-0332575</u>

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

<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE INC TRUS</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083968-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>64860918</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE 2020 TRU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083983-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>138401474</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE 2025 TRU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083981-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>49922148</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE 2030 TRU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083979-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>325836625</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE 2035 TRU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083977-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>57201779</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE 2040 TRU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083975-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>176054861</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>THE VANGUARD TARGET RETIRE 2045 TRU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>VANGUARD FIDUCIARY TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-6083973-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>41554753</u>

<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2050 TRU		
<b>b</b> Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
<b>c</b> EIN-PN 90-6083969-001	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 95361546
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2055 TRU		
<b>b</b> Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
<b>c</b> EIN-PN 27-6715074-001	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26009714
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2060 TRU		
<b>b</b> Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
<b>c</b> EIN-PN 45-3799212-001	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23644200
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2065 TRU		
<b>b</b> Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
<b>c</b> EIN-PN 82-6190443-001	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10081929
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: THE VANGUARD TARGET RETIRE 2070 TRU		
<b>b</b> Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
<b>c</b> EIN-PN 87-7035538-001	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1582313
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CIF II MDCAP OPPORTUNITIES S3		
<b>b</b> Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY NA		
<b>c</b> EIN-PN 04-6913417-146	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 65722514
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: NT R2000 INDEX FUND DC NL 3		
<b>b</b> Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
<b>c</b> EIN-PN 45-6138589-107	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 17349219
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MID CAPITALIZATION EQ IDX		
<b>b</b> Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
<b>c</b> EIN-PN 45-4379242-001	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 32851869
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY GROWTH COMPANY COMMINGLED		
<b>b</b> Name of sponsor of entity listed in (a): FIDELITY MANAGEMENT TRUST COMPANY		
<b>c</b> EIN-PN 04-3022712-135	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 860598947
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: VANGUARD RETIRE INCOME&GROWTH		
<b>b</b> Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY		
<b>c</b> EIN-PN 65-3201654-002	<b>d</b> Entity code C	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1252781

**a** Name of MTIA, CCT, PSA, or 103-12 IE: SPARTAN 500 INDEX POOL

**b** Name of sponsor of entity listed in (a): GEODE CAPITAL MANAGEMENT TRUST CO LLC

**c** EIN-PN 82-6293122-001

**d** Entity code C

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

471662878

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

**c** EIN-PN

**d** Entity code

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

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

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

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

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

For calendar plan year 2024 or fiscal plan year beginning <b>01/01/2024</b> and ending <b>12/31/2024</b>	
<b>A</b> Name of plan <b>TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>008</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>TE CONNECTIVITY CORPORATION</b>	<b>D</b> Employer Identification Number (EIN) <b>23-0332575</b>

<b>Part I</b>	<b>Asset and Liability Statement</b>
---------------	--------------------------------------

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

Assets	(a) Beginning of Year	(b) End of Year
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b> 0	0
<b>b</b> Receivables (less allowance for doubtful accounts):		
<b>(1)</b> Employer contributions .....	<b>1b(1)</b> 345136	544676
<b>(2)</b> Participant contributions .....	<b>1b(2)</b> 0	320263
<b>(3)</b> Other .....	<b>1b(3)</b> 6879088	7635434
<b>c</b> General investments:		
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b> 528489	455404
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b> 0	0
<b>(3)</b> Corporate debt instruments (other than employer securities):		
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b> 0	0
<b>(B)</b> All other .....	<b>1c(3)(B)</b> 0	0
<b>(4)</b> Corporate stocks (other than employer securities):		
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b> 0	0
<b>(B)</b> Common .....	<b>1c(4)(B)</b> 0	0
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b> 0	0
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b> 0	0
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b> 0	0
<b>(8)</b> Participant loans .....	<b>1c(8)</b> 24625768	25916315
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b> 1757616948	2459950468
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b> 0	0
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b> 0	0
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b> 0	0
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b> 1009138579	591930116
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....	<b>1c(14)</b> 0	0
<b>(15)</b> Other .....	<b>1c(15)</b> 2717998	775345

<b>1d</b> Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	<b>1d(1)</b>	0	0
(2) Employer real property.....	<b>1d(2)</b>	0	0
<b>e</b> Buildings and other property used in plan operation.....	<b>1e</b>	0	0
<b>f</b> Total assets (add all amounts in lines 1a through 1e).....	<b>1f</b>	2801852006	3087528021
<b>Liabilities</b>			
<b>g</b> Benefit claims payable.....	<b>1g</b>	0	0
<b>h</b> Operating payables.....	<b>1h</b>	0	0
<b>i</b> Acquisition indebtedness.....	<b>1i</b>	0	0
<b>j</b> Other liabilities.....	<b>1j</b>	6136324	8031604
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	6136324	8031604
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f).....	<b>1l</b>	2795715682	3079496417

**Part II Income and Expense Statement**

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

<b>Income</b>		(a) Amount	(b) Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: <b>(A)</b> Employers.....	<b>2a(1)(A)</b>	47330800	
<b>(B)</b> Participants.....	<b>2a(1)(B)</b>	77864003	
<b>(C)</b> Others (including rollovers).....	<b>2a(1)(C)</b>	14808862	
(2) Noncash contributions.....	<b>2a(2)</b>	0	140003665
(3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	0	1526471
<b>(B)</b> U.S. Government securities.....	<b>2b(1)(B)</b>	0	
<b>(C)</b> Corporate debt instruments.....	<b>2b(1)(C)</b>	0	
<b>(D)</b> Loans (other than to participants).....	<b>2b(1)(D)</b>	0	
<b>(E)</b> Participant loans.....	<b>2b(1)(E)</b>	1526471	
<b>(F)</b> Other.....	<b>2b(1)(F)</b>	0	
<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		1526471
<b>(2) Dividends:</b>			
<b>(A)</b> Preferred stock.....	<b>2b(2)(A)</b>	0	18352265
<b>(B)</b> Common stock.....	<b>2b(2)(B)</b>	0	
<b>(C)</b> Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	18352265	
<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		18352265
<b>(3)</b> Rents.....	<b>2b(3)</b>		0
<b>(4) Net gain (loss) on sale of assets:</b>			
<b>(A)</b> Aggregate proceeds.....	<b>2b(4)(A)</b>	0	0
<b>(B)</b> Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	0	
<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>		
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
<b>(A)</b> Real estate.....	<b>2b(5)(A)</b>	0	0
<b>(B)</b> Other.....	<b>2b(5)(B)</b>	0	
<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>		

	(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts .....	2b(6)	439559910
(7) Net investment gain (loss) from pooled separate accounts .....	2b(7)	0
(8) Net investment gain (loss) from master trust investment accounts .....	2b(8)	0
(9) Net investment gain (loss) from 103-12 investment entities .....	2b(9)	0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) .....	2b(10)	42404637
<b>c</b> Other income .....	2c	332658
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	2d	642179606

**Expenses**

<b>e</b> Benefit payment and payments to provide benefits:		
(1) Directly to participants or beneficiaries, including direct rollovers .....	2e(1)	356014548
(2) To insurance carriers for the provision of benefits .....	2e(2)	0
(3) Other .....	2e(3)	0
(4) Total benefit payments. Add lines 2e(1) through (3) .....	2e(4)	356014548
<b>f</b> Corrective distributions (see instructions) .....	2f	21151
<b>g</b> Certain deemed distributions of participant loans (see instructions) .....	2g	616997
<b>h</b> Interest expense .....	2h	0
<b>i</b> Administrative expenses:		
(1) Salaries and allowances .....	2i(1)	0
(2) Contract administrator fees .....	2i(2)	0
(3) Recordkeeping fees .....	2i(3)	936522
(4) IQPA audit fees .....	2i(4)	28460
(5) Investment advisory and investment management fees .....	2i(5)	276774
(6) Bank or trust company trustee/custodial fees .....	2i(6)	214282
(7) Actuarial fees .....	2i(7)	0
(8) Legal fees .....	2i(8)	281136
(9) Valuation/appraisal fees .....	2i(9)	0
(10) Other trustee fees and expenses .....	2i(10)	0
(11) Other expenses .....	2i(11)	9001
(12) Total administrative expenses. Add lines 2i(1) through (11) .....	2i(12)	1746175
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total .....	2j	358398871

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line 2j from line 2d .....	2k	283780735
<b>l</b> Transfers of assets:		
(1) To this plan .....	2l(1)	0
(2) From this plan .....	2l(2)	0

**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: CLIFTONLARSONALLEN LLP

(2) EIN: 41-0746749

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

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

**Part IV Compliance Questions**

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

During the plan year:

	Yes	No	Amount
<b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	<input checked="" type="checkbox"/>	<input type="checkbox"/>	321779
<b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>e</b> Was this plan covered by a fidelity bond?	<input checked="" type="checkbox"/>	<input type="checkbox"/>	500000
<b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	<input checked="" type="checkbox"/>	<input type="checkbox"/>	
<b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>l</b> Has the plan failed to provide any benefit when due under the plan?	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	<input type="checkbox"/>	<input checked="" type="checkbox"/>	
<b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	<input type="checkbox"/>	<input type="checkbox"/>	

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

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

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

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

<b>SCHEDULE R</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Retirement Plan Information</b>  This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
--	---	---

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

<b>A</b> Name of plan <u>TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN</u>	<b>B</b> Three-digit plan number (PN) ▶	<u>008</u>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <u>TE CONNECTIVITY CORPORATION</u>	<b>D</b> Employer Identification Number (EIN) <u>23-0332575</u>	

<b>Part I</b>	<b>Distributions</b>
---------------	----------------------

**All references to distributions relate only to payments of benefits during the plan year.**

**1** Total value of distributions paid in property other than in cash or the forms of property specified in the instructions..... 

1		0
---	--	---

**2** Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):  
 EIN(s): 84-1455663

**Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.**

**3** Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year..... 

3	
---	--

<b>Part II</b>	<b>Funding Information</b> (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	---

**4** Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....  Yes  No  N/A  
**If the plan is a defined benefit plan, go to line 8.**

**5** If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_  
**If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.**

<b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....	<b>6a</b>	
<b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....	<b>6b</b>	
<b>c</b> Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	<b>6c</b>	

**If you completed line 6c, skip lines 8 and 9.**

**7** Will the minimum funding amount reported on line 6c be met by the funding deadline?.....  Yes  No  N/A

**8** If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? .....  Yes  No  N/A

<b>Part III</b>	<b>Amendments</b>
-----------------	-------------------

**9** If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....  Increase  Decrease  Both  No

<b>Part IV</b>	<b>ESOPs</b> (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

**10** Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....  Yes  No

**11 a** Does the ESOP hold any preferred stock? .....  Yes  No

**b** If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) .....  Yes  No

**12** Does the ESOP hold any stock that is not readily tradable on an established securities market? .....  Yes  No

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

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

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

**a** Name of contributing employer \_\_\_\_\_

**b** EIN \_\_\_\_\_ **c** Dollar amount contributed by employer \_\_\_\_\_

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

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

(1) Contribution rate (in dollars and cents) \_\_\_\_\_

(2) Base unit measure:  Hourly  Weekly  Unit of production  Other (specify): \_\_\_\_\_

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

<b>a</b> The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment).....	<b>14a</b>	
<b>b</b> The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	<b>14b</b>	
<b>c</b> The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	<b>14c</b>	

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

<b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....	<b>15a</b>	
<b>b</b> The corresponding number for the second preceding plan year .....	<b>15b</b>	

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

<b>a</b> Enter the number of employers who withdrew during the preceding plan year .....	<b>16a</b>	
<b>b</b> If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers .....	<b>16b</b>	

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

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

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

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

**a** Enter the percentage of plan assets held as:  
 Public Equity: \_\_\_\_\_% Private Equity: \_\_\_\_\_% Investment-Grade Debt and Interest Rate Hedging Assets: \_\_\_\_\_%  
 High-Yield Debt: \_\_\_\_\_% Real Assets: \_\_\_\_\_% Cash or Cash Equivalents: \_\_\_\_\_% Other: \_\_\_\_\_%

**b** Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:  
 0-5 years  5-10 years  10-15 years  15 years or more

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

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

**b** If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:  
 Yes.  
 No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.  
 No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.  
 No. Other. Provide explanation: \_\_\_\_\_

**Part VII IRS Compliance Questions**

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

**21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).  
 Design-based safe harbor method  
 "Prior year" ADP test  
 "Current year" ADP test  
 N/A

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

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**

**FINANCIAL STATEMENTS AND  
ERISA-REQUIRED SUPPLEMENTAL SCHEDULES**

**YEARS ENDED DECEMBER 31, 2024 AND 2023**



CPAs | CONSULTANTS | WEALTH ADVISORS

[CLAconnect.com](https://CLAconnect.com)

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**TABLE OF CONTENTS**  
**YEARS ENDED DECEMBER 31, 2024 AND 2023**

<b>INDEPENDENT AUDITORS' REPORT</b>	<b>1</b>
<b>FINANCIAL STATEMENTS</b>	
<b>STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS</b>	<b>5</b>
<b>STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS</b>	<b>6</b>
<b>NOTES TO FINANCIAL STATEMENTS</b>	<b>7</b>
<b>ERISA-REQUIRED SUPPLEMENTAL SCHEDULES (ATTACHMENTS TO FORM 5500)</b>	
<b>SCHEDULE H, LINE 4a—SCHEDULE OF DELINQUENT PARTICIPANT CONTRIBUTIONS</b>	<b>16</b>
<b>SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD END OF YEAR)</b>	<b>17</b>



## INDEPENDENT AUDITORS' REPORT

Investment and Retirement Administrative Committees  
TE Connectivity Retirement Savings and Investment Plan  
Harrisburg, Pennsylvania

### Report on the Audit of the Financial Statements

#### **Scope and Nature of the ERISA Section 103(a)(3)(C) Audit**

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

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

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023, and for the years then ended, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

#### **Opinion**

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

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

***Basis for Opinion***

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

***Responsibilities of Management for the Financial Statements***

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

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

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

***Auditors' Responsibilities for the Audit of the Financial Statements***

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

Investment and Retirement Administrative Committees  
TE Connectivity Retirement Savings and Investment Plan

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of TE Connectivity Retirement Savings and Investment Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about TE Connectivity Retirement Savings and Investment Plan's ability to continue as a going concern for a reasonable period of time.

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

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

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

***Other Matter — Supplemental Schedules Required by ERISA***

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

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

Investment and Retirement Administrative Committees  
TE Connectivity Retirement Savings and Investment Plan

In our opinion:

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

*CliftonLarsonAllen LLP*

**CliftonLarsonAllen LLP**

Baltimore, Maryland  
October 8, 2025

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN  
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS  
DECEMBER 31, 2024 AND 2023**

	2024	2023
<b>ASSETS</b>		
<b>CASH</b>	\$ 455,404	\$ 528,489
<b>INVESTMENTS (at Fair Value)</b>	3,051,880,584	2,766,755,527
<b>RECEIVABLES</b>		
Company Contributions	544,676	345,136
Participant Contributions	320,263	-
Accrued Income	1,302,910	1,359,619
Pending Sales	6,332,524	5,519,469
Notes Receivable from Participants	25,916,315	24,625,768
Total Receivables	34,416,688	31,849,992
<b>OTHER ASSETS</b>	775,345	2,717,998
Total Assets	3,087,528,021	2,801,852,006
<b>LIABILITIES</b>		
<b>PENDING PURCHASES</b>	8,031,604	6,136,324
Total Liabilities	8,031,604	6,136,324
<b>NET ASSETS AVAILABLE FOR BENEFITS</b>	\$ 3,079,496,417	\$ 2,795,715,682

See accompanying Notes to Financial Statements.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN  
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS  
YEARS ENDED DECEMBER 31, 2024 AND 2023**

	2024	2023
<b>ADDITIONS TO NET ASSETS ATTRIBUTED TO:</b>		
<b>INVESTMENT INCOME</b>		
Interest and Dividends	\$ 18,352,265	\$ 24,573,581
Net Appreciation in Fair Value of Investments	481,964,547	503,564,885
Total Investment Income	500,316,812	528,138,466
<b>INTEREST INCOME ON NOTES RECEIVABLE   FROM PARTICIPANTS</b>	1,526,471	1,133,525
<b>OTHER INCOME</b>	332,658	-
<b>CONTRIBUTIONS</b>		
Company	47,330,800	46,874,312
Participant	77,864,003	78,140,786
Rollover	14,808,862	11,421,748
Total Contributions	140,003,665	136,436,846
Total Additions, net	642,179,606	665,708,837
<b>DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:</b>		
Benefits Paid to Participants	356,652,696	299,794,083
Administrative Expenses	1,746,175	1,471,895
Other Loss	-	134,162
Total Deductions	358,398,871	301,400,140
<b>NET INCREASE BEFORE TRANSFERS</b>	283,780,735	364,308,697
Transfer of Net Assets from Erni Electronics 401(k) Plan	-	1,473,585
Transfer of Net Assets from Linx Acquisitions LLC 401(k) Profit Sharing Plan	-	1,090,306
<b>NET INCREASE</b>	283,780,735	366,872,588
<b>NET ASSETS AVAILABLE FOR BENEFITS:</b>		
Beginning of Year	2,795,715,682	2,428,843,094
End of Year	\$ 3,079,496,417	\$ 2,795,715,682

See accompanying Notes to Financial Statements.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 1 PLAN DESCRIPTION**

The following description of the TE Connectivity Retirement Savings and Investment Plan (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

**General**

The Plan is a defined contribution plan and is available to all regular (non-agency or non-student/co-op/temp) employees of TE Connectivity Corporation and affiliated companies named in Appendix III of the Plan document (collectively, the Company), who have attained the age of 18. Employees classified as temporary or leased; independent contractor; consultant; temporary agency hire; non-resident alien with no U.S. source compensation; participant in a "Non-U.S. TE Connectivity Corporation Retirement Plan," which is any pension or retirement plan, program, or scheme established outside the U.S. that is sponsored by a non-U.S. agreement; cooperative student; members subject to a collective bargaining agreement (CBA), unless participation is specifically provided for in the CBA; employees of an affiliated company who are not designated to participate by action of the Retirement Administrative Committee; or prior to January 1, 2017, the group of employees who are paid under the tax code 73/FH6 are excluded from participation in the Plan. The Plan was originally effective June 29, 2007 and most recently restated effective January 1, 2025. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Effective March 1, 2023, the assets and liabilities of the Erni Electronics 401(k) Plan (Erni Plan) were spun off into the Plan and assets of \$1,473,585 were subsequently transferred to the Plan. Each Erni Plan participant was 100% vested in amounts transferred into the Plan.

Effective August 1, 2023, the assets and liabilities of the Linx Acquisitions LLC 401(k) Profit Sharing Plan (Linx Plan) were spun off into the Plan and assets of \$1,090,306 were subsequently transferred to the Plan. Each Linx Plan participant was 100% vested in amounts transferred into the Plan.

Effective April 11, 2025, the assets and liabilities of the Oasis Retirement Savings Plan attributable to employees of Schaffner EMC, Inc. (Oasis Plan Schaffner) were spun off into the Plan and assets of approximately \$4.2 million were subsequently transferred to the Plan. Each Oasis Plan Schaffner participant was 100% vested in amounts transferred into the Plan.

**Contributions**

Eligible employees are automatically enrolled in the Plan as participants, contributing 5% of compensation unless an eligible employee declines participation or enrolls at a different contribution percentage. Automatically enrolled participants will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise. Plan participants who are deferring less than 10% of compensation as of October 2, 2017, will have their deferral percentage automatically increased by 1% on January 1 of each year until the participant reaches 10%, unless they have elected otherwise.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN  
NOTES TO FINANCIAL STATEMENTS  
DECEMBER 31, 2024 AND 2023**

**NOTE 1 PLAN DESCRIPTION (CONTINUED)**

**Contributions (Continued)**

Participants may make tax-deferred contributions of up to 35% of their eligible compensation on a before-tax or after-tax basis or a combination of the two, subject to any restrictions imposed by the Internal Revenue Code (IRC) as defined in the Plan. The Plan allows participants to make Roth contributions to the Plan. Highly compensated employees (HCEs) were not subject to a lower annual contribution limit for 2024 but were subject to a lower annual contribution limit for 2023 for \$21,000 and HCEs who are eligible for the Company's nonqualified plan (the TE Connectivity Supplemental Savings and Retirement Plan) are not permitted to make after-tax contributions to the Plan.

Employees 50 years or older may elect to defer additional amounts (catch-up contributions) to the Plan, also subject to Internal Revenue Service (IRS) limitations. Participants may also contribute amounts representing distributions from other qualified defined contribution plans.

The Company makes a matching contribution for all participants in the Plan, according to the following schedule:

Years of Service	If Participant Contributes	Company Contributes
0-9	1%	5%
10-19	2%	6%
20-24	3%	7%
25-29	4%	8%
30 or more	5%	9%

**Transition Benefit Contributions**

The Company contributes a transition benefit for certain employees whose pensions have been frozen and are still employed by the Company at the end of the Plan year unless they terminate due to death, disability, or normal retirement at or after the age of 55. These are employees who were participants in the AMP Incorporated Pension Plan (AMP) that was frozen effective December 31, 1999, and the Raychem Corporation Pension Plan (Raychem) that was frozen effective July 31, 2000, the ADC Telecommunications, Inc. Pension Plan (ADC Pension Plan), and certain participants of AT&T Management Pension Plan.

In order to be eligible for the AMP transition benefit, employees must have met the following requirements:

1. Been an active employee of AMP on December 31, 1999;
2. Been an eligible participant of AMP on December 31, 1999;
3. Had not received a payment of their total vested accrued benefit from AMP; and
4. Had to be an active employee of Tyco International, the former Parent of the Company, on December 31, 2000, attained age 40, and completed 10 years of service as of December 31, 1999.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 1 PLAN DESCRIPTION (CONTINUED)**

**Transition Benefit Contributions (Continued)**

The transition benefit percentage is then determined based on employee age on December 31, 1999.

In order to be eligible for the Raychem transition benefit, employees must have met the following requirements:

1. Been an active employee of Raychem on July 31, 2000;
2. Been eligible participant of Raychem on that date;
3. Had not received a payment of their total vested accrued benefit from Raychem; and
4. Had to be an active employee of Tyco International, the former Parent of the Company, on December 31, 2000, attained age 40, and completed 10 years of service as of July 31, 2000.

The transition benefit formula is 1% of pay plus 0.2% of pay multiplied by age at hire date minus 25.

**Participant Accounts**

Each participant's account is credited with the participant's contribution, Company's contributions, and an allocation of Plan earnings and is charged with administrative fees. Allocations are based on participant compensation, participant earnings, account balances, or specific participant transactions, as defined. Participants are entitled to the benefit that can be provided from the participant's vested account. Accounts are participant directed.

**Vesting**

Participants are immediately vested in their contributions plus actual earnings thereon. Participants are fully vested in the Company's contribution portion of their accounts plus actual earnings after three years of vesting service or upon reaching age 55. Participants also become fully vested in the Company's contributions upon death, total disability, and normal retirement of the participant, termination due to a reduction in force and business separation or the termination of the Plan. The Plan permits normal retirement at age 55 except for participants subject to the CII CBA who reach the normal retirement age of 65. Participants are 100% vested in transition benefit contributions at all times.

**Notes Receivable from Participants**

Participants may borrow from their fund accounts a minimum of \$1,000 up to a maximum equal to the lesser of 50% of their vested account balance or \$50,000. Loans are treated as transfers from the investment funds to the participant loan fund. Loans must be repaid in five years unless the proceeds are used to acquire a primary residence. The loans are collateralized by the balance in the participant's account and bear interest at the prime rate coinciding with the rate at the first day of the quarter in which the loan was initiated. Interest rates ranged from 3.25% to 9.50% during 2024 and 2023. Loans are repaid through payroll deductions based upon an established amortization schedule.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 1 PLAN DESCRIPTION (CONTINUED)**

**Payment of Benefits**

Upon termination of service, death, disability, or retirement, participants or their beneficiaries who have a balance greater than \$1,000 may elect to receive the total vested balance in a lump sum distribution or may leave the balance in the Plan until minimum distribution is required. Participants are allowed to make a partial withdrawal from their account. If a participant terminates employment and the participant's account balance does not exceed \$1,000, the Plan administrator will authorize the benefit payment without the participant's consent. Effective October 1, 2024, the cash out limit was increased from \$1,000 to \$7,000 under the SECURE Act and if a terminated participant's account balance does not exceed \$7,000, the participant's account will be rolled over to an individual retirement plan designated by the Plan administrator. Active participants may withdraw vested contributions from their accounts for reason of financial hardship under specific guidelines set forth in the Plan and participants who have reached the age of 59½ may withdraw vested contributions for any reason.

**Forfeitures**

Upon termination of employment, nonvested contributions and related investment earnings are forfeited. Nonvested forfeitures may be used to reduce expenses or matching contributions. During 2024 and 2023, forfeitures used to reduce Company matching contributions totaled \$2,176,124 and \$1,676,798, respectively. During 2024 and 2023, forfeitures used to reduce plan expenses totaled \$659,900 and \$535,937, respectively. At December 31, 2024 and 2023, forfeited nonvested accounts totaled \$699,483 and \$571,981, respectively.

**Investment Options**

Plan participants are able to direct their investment of Plan holdings (Company and participant contributions) into various investment options offered under the Plan on a daily basis. The Investment Committee acts as a named fiduciary of the Plan and is responsible for the selection of investment fund managers to manage investment funds. One of the options available to participants is a separate account created specifically for participants in the Plan. This account is the WAMCO Intermediate Bond Fund. Since this account is not a registered investment and the Plan owns the underlying assets, these underlying assets are presented in the schedule of assets held and fair value hierarchy table in Note 4.

**NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

**Basis of Accounting**

The financial statements of the Plan are prepared on the accrual basis of accounting.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)**

**Use of Estimates in Preparing Financial Statements**

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and the disclosure of contingent assets and liabilities. Actual results may differ from those estimates.

**Investment Valuation and Income Recognition**

Investments are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussion of fair value measurements.

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

**Notes Receivable from Participants**

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Related fees are recorded as administrative expenses when incurred. No allowance for credit losses has been recorded as of December 31, 2024 and 2023. If a participant ceases to make loan repayments and the Plan administrator deems the participant loan to be in default, the participant loan balance is reduced and a benefit payment is recorded.

**Contributions**

Contributions from participants and Company contributions are recorded in the year in which the employee contributions are withheld from compensation.

**Payment of Benefits**

Benefits are recorded when paid.

**Expenses**

Certain expenses of maintaining the Plan are paid directly by the Company and are excluded from these financial statements. Expenses for participant loans, qualified domestic relations orders, and hardship withdrawal transactions are paid by a participant by reducing the participant's account balance. Participants are charged a flat fee for recordkeeping services. Other expenses (generally including communications, legal, consulting, trustee and audit fees) incurred in the administration of the Plan are offset against forfeitures to the extent possible or paid by the Company. Certain investment and recordkeeping fees are offset against investment income. Investment-related expenses are included in net appreciation (depreciation) of fair value of investments.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)**

**Subsequent Events**

The Plan has evaluated subsequent events through October 8, 2025, the date the financial statements were available to be issued.

**NOTE 3 CERTIFIED INVESTMENTS**

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and supplemental schedule of assets (held at end of year), including investments and notes receivable from participants at December 31, 2024 and 2023, interest and dividends, net appreciation in fair value of the investments, and interest income on notes receivable from participants for the years ended December 31, 2024 and 2023, was obtained or derived from information supplied to the Plan administrator and certified as complete and accurate by the Northern Trust Company, the qualified institution of the Plan.

**NOTE 4 FAIR VALUE MEASUREMENTS**

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are described as follows:

*Level 1* – Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

*Level 2* – Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly, such as:

- Quoted prices for similar assets or liabilities in active markets.
- Quoted prices for identical or similar assets or liabilities in inactive markets.
- Inputs other than quoted prices that are observable for the asset or liabilities.
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)**

*Level 3* – Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used should maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no change in valuation methodologies used at December 31, 2024 and 2023.

*Commingled Equity Funds:* Pooled investments in multiple equity-type securities. Fair value is calculated as the closing price of the underlying investments, an observable market condition, divided by the number of shares of the fund outstanding. Participant transactions (purchases and sales) may occur daily.

*Commingled Bond Funds:* Pooled investments in multiple debt-type securities. Fair value is calculated as the closing price of the underlying investments, an observable market condition, divided by the number of shares of the fund outstanding. Participant transactions (purchases and sales) may occur daily.

*Short-Term Investment Funds:* Investments in money market and related funds are marked to fair value using models that are supported by observable market-based data.

*Other Investments:* Primarily comprised government and corporate bonds, structured products, and derivatives investments, which are marked to fair value using models that are supported by observable market-based-data (Level 2). As of December 31, 2024 and 2023, derivatives include instruments with a notional value in asset positions of \$16,361,489 and \$13,383,705 and liability positions of \$16,467,434 and \$13,264,264, respectively. The Investment Committee has authorized certain investment managers to invest in derivative instruments for hedging purposes. As a global institutional investment, the Plan is in a position to take advantage of derivative instruments to ensure overall investment performance objectives are achieved as specified. Investment managers may utilize derivatives for risk control and substitution. Speculation is not permitted. Under no circumstances is a manager permitted to leverage the Plan's portfolio with derivatives.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 4 FAIR VALUE MEASUREMENTS (CONTINUED)**

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31:

	2024			
	Level 1	Level 2	Level 3	Total
Commingled Equity Funds	\$ -	\$ 2,689,734,175	\$ -	\$ 2,689,734,175
Commingled Bond Funds	-	126,914,177	-	126,914,177
Short-Term Investment Funds	-	190,857,923	-	190,857,923
Other Investments	-	44,374,309	-	44,374,309
Total Investments at Fair Value	\$ -	\$ 3,051,880,584	\$ -	\$ 3,051,880,584

  

	2023			
	Level 1	Level 2	Level 3	Total
Commingled Equity Funds	-	\$ 2,387,601,397	-	2,387,601,397
Commingled Bond Funds	-	129,029,337	-	129,029,337
Short-Term Investment Funds	-	200,255,764	-	200,255,764
Other Investments	-	49,869,029	-	49,869,029
Total Investments at Fair Value	\$ -	\$ 2,766,755,527	\$ -	\$ 2,766,755,527

**NOTE 5 PLAN TERMINATION**

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants will become 100% vested in their entire accounts.

**NOTE 6 RELATED PARTY TRANSACTIONS AND PARTY IN INTEREST TRANSACTIONS**

Fees expensed for Empower Retirement, the record keeper of the Plan and Northern Trust Company, the qualified institution of the Plan, during the years ended December 31, 2024 and 2023 qualify as party-in-interest transactions. These party-in-interest transactions are exempt from the prohibited transaction rules of ERISA.

**NOTE 7 TAX STATUS**

The IRS has determined and informed the Company by a letter dated May 9, 2017, that the Plan and related trust are designed in accordance with applicable sections of the IRC. Although the Plan has been amended since receiving the determination letter, the Plan administrator believes that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the IRC and, therefore, believe that the Plan is qualified, and the related trust is tax exempt.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**NOTES TO FINANCIAL STATEMENTS**  
**DECEMBER 31, 2024 AND 2023**

**NOTE 8 RISKS AND UNCERTAINTIES**

The Plan invests in various investment securities which are exposed to various risks such as interest rate, market, and credit risk. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statements of net assets available for benefits.

The Plan's investments include derivative financial instruments that are held by a custodian. Such instruments expose the Plan to credit risk and potential losses if a counterparty fails to perform according to the terms of its agreement. With respect to counterparty net asset positions at fiscal year-end 2024, we have assessed the likelihood of counterparty default as remote.

**NOTE 9 NONEXEMPT TRANSACTION**

The Company failed to remit employee deferral contributions for certain payrolls during 2024 within the time frame prescribed by the Department of Labor. This is deemed to be a prohibited transaction in accordance with ERISA and the IRS. Plan management corrected by depositing lost earnings, and filing Form 5330, and paying excise tax.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN**  
**SCHEDULE H, LINE 4a—SCHEDULE OF DELINQUENT PARTICIPANT CONTRIBUTIONS**  
**EIN 23-0332575, PLAN 008**  
**YEAR ENDED DECEMBER 31, 2024**

Participant Contributions Transferred Late to Plan	Total that Constitute Nonexempt Prohibited Transactions			Total Fully Corrected under VFCP and PTE 2002-51
	Contributions Not Corrected	Contributions Corrected Outside VFCP	Contributions Pending Correction in VFCP	
Delinquent 2024 Employee Deferrals Check here if Late Participant Loan Repayments are Included <input type="checkbox"/> Yes	\$ 321,779	\$ -	\$ -	\$ -

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN  
SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
EIN 23-0332575, PLAN 008  
DECEMBER 31, 2024**

**See Attached**

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 12 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Equities</b>								
<b>Funds - common stock</b>								
International Region - USD								
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882								
1,716,463.91	15.3800000	0.00	26,399,214.94	24,553,745.28	1,845,469.66	0.00	1,845,469.66	
<hr/>								
Total USD		0.00	26,399,214.94	24,553,745.28	1,845,469.66	0.00	1,845,469.66	
<hr/>								
Total International Region		0.00	26,399,214.94	24,553,745.28	1,845,469.66	0.00	1,845,469.66	
United States - USD								
MFO ARROWSTREET INTL EQUITY ACWI EX US CL C CUSIP: 04281W846								
291,611.12	197.0617000	0.00	57,465,383.05	47,982,973.70	9,482,409.35	0.00	9,482,409.35	
<hr/>								
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K CUSIP: 09258N802								
2,255,153.17	18.4100000	0.00	41,517,369.86	34,084,794.20	7,432,575.66	0.00	7,432,575.66	
<hr/>								
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404								
868,943.05	37.8067000	0.00	32,851,869.21	24,262,047.47	8,589,821.74	0.00	8,589,821.74	
<hr/>								
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711								
12,124,527.29	70.9800000	0.00	860,598,947.04	176,830,786.94	683,768,160.10	0.00	683,768,160.10	

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 13 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Funds - common stock</b>							
MFO SPARTAN GROUP TR FOR EMPLOYEE BENEFIT PLANS SPARTAN 500 INDEX POOL CL C CUSIP: 84679P306							
1,711,341.67	275.6100000	0.00	471,662,877.67	407,712,087.97	63,950,789.70	0.00	63,950,789.70
MFO TECON ARROWSTREET INTERNATIONAL RESIDUAL SECURITIES CUSIP: 042993907							
122,160.95	6.3469150	0.00	775,345.17	1,247,858.58	- 472,513.41	0.00	- 472,513.41
MFO VANGUARD TARGET RETIREMENT INCOME AND GROWTH TRUST I CUSIP: 92212B106							
55,803.14	22.4500000	0.00	1,252,780.49	1,217,621.13	35,159.36	0.00	35,159.36
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
1,829,981.15	75.6300000	0.00	138,401,474.37	96,737,263.00	41,664,211.37	0.00	41,664,211.37
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
622,160.37	80.2400000	0.00	49,922,148.09	41,752,179.05	8,169,969.04	0.00	8,169,969.04
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
3,872,092.99	84.1500000	0.00	325,836,625.11	220,657,719.30	105,178,905.81	0.00	105,178,905.81
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
639,912.51	89.3900000	0.00	57,201,779.27	46,516,230.41	10,685,548.86	0.00	10,685,548.86

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 14 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Funds - common stock</b>							
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,838,501.05	95.7600000	0.00	176,054,860.55	116,708,986.20	59,345,874.35	0.00	59,345,874.35
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
416,589.00	99.7500000	0.00	41,554,752.75	33,201,535.07	8,353,217.68	0.00	8,353,217.68
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
936,110.20	101.8700000	0.00	95,361,546.07	64,759,007.29	30,602,538.78	0.00	30,602,538.78
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
209,417.99	124.2000000	0.00	26,009,714.36	21,044,387.71	4,965,326.65	0.00	4,965,326.65
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
362,252.18	65.2700000	0.00	23,644,199.79	18,213,693.55	5,430,506.24	0.00	5,430,506.24
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
251,106.57	40.1500000	0.00	10,081,928.79	8,282,072.81	1,799,855.98	0.00	1,799,855.98
MFO VANGUARD TARGET RETIREMENT 2070 TRUST I CUSIP: 92202M849							
64,636.96	24.4800000	0.00	1,582,312.78	1,467,791.87	114,520.91	0.00	114,520.91

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 15 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Funds - common stock</b>							
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,154,839.69	78.5500000	0.00	169,262,657.65	143,945,659.47	25,316,998.18	0.00	25,316,998.18
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428							
3,185,773.82	20.6300000	0.00	65,722,513.91	51,932,495.23	13,790,018.68	0.00	13,790,018.68
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
47,174.10	367.7700000	0.00	17,349,218.76	15,229,804.22	2,119,414.54	0.00	2,119,414.54
<b>Total USD</b>							
		0.00	2,664,110,304.74	1,573,786,995.17	1,090,323,309.57	0.00	1,090,323,309.57
<b>Total United States</b>							
		0.00	2,664,110,304.74	1,573,786,995.17	1,090,323,309.57	0.00	1,090,323,309.57
<b>Total Funds - Common Stock</b>							
35,576,552.88		0.00	2,690,509,519.68	1,598,340,740.45	1,092,168,779.23	0.00	1,092,168,779.23
<b>Total Equities</b>							
35,576,552.88		0.00	2,690,509,519.68	1,598,340,740.45	1,092,168,779.23	0.00	1,092,168,779.23

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 16 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
<b>Argentina - USD</b>							
ARGENTINA REP BD 1.0%	07-09-2029	CUSIP: 040114HX1					
15,993.00	81.2000250	76.41	12,986.32	8,716.59	4,269.73	0.00	4,269.73
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 5.784% Maturity Date: 9 Jul 29							
ARGENTINA REP DUE 07-09-2041 REG		CUSIP: 040114HV5					
230,000.00	62.4168300	3,846.11	143,558.71	102,927.30	40,631.41	0.00	40,631.41
Issue Date: 4 Sep 20 Rate: 3.5% Yield to Maturity: 8.669% Maturity Date: 9 Jul 41							
Total USD		3,922.52	156,545.03	111,643.89	44,901.14	0.00	44,901.14
Total Argentina		3,922.52	156,545.03	111,643.89	44,901.14	0.00	44,901.14
<b>Mexico - MXN</b>							
MEXICO(UTD MEX ST) 7.75% GTD SNR	23/11/34	MXN SEDOL: BLT1SS4					
6,360,000.00	83.7186510	1,777.90	256,075.13	299,656.68	- 27,810.51	- 15,771.04	- 43,581.55
Issue Date: 19 Dec 13 Rate: 7.75% Yield to Maturity: 10.413% Maturity Date: 23 Nov 34							
Total MXN		1,777.90	256,075.13	299,656.68	- 27,810.51	- 15,771.04	- 43,581.55

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 17 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
Mexico - USD							
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1							
200,000.00	79.5515400	2,702.78	159,103.08	198,912.00	- 39,808.92	0.00	- 39,808.92
Issue Date: 12 Jan 22 Rate: 3.5% Call Date: 12 Nov 33 Call Price: 100.00 Yield to Maturity: 6.509% Maturity Date: 12 Feb 34							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	75.8760500	298.19	15,175.21	20,950.00	- 5,774.79	0.00	- 5,774.79
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 7.064% Maturity Date: 8 Mar 44							
Total USD		3,000.97	174,278.29	219,862.00	- 45,583.71	0.00	- 45,583.71
Total Mexico		4,778.87	430,353.42	519,518.68	- 73,394.22	- 15,771.04	- 89,165.26
Peru - USD							
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
30,000.00	93.5500000	201.56	28,065.00	33,729.00	- 5,664.00	0.00	- 5,664.00
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 6.124% Maturity Date: 18 Nov 50							
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2							
10,000.00	52.5500000	23.17	5,255.00	6,225.00	- 970.00	0.00	- 970.00
Issue Date: 1 Dec 20 Rate: 2.78% Call Date: 1 Jun 60 Call Price: 100.00 Yield to Maturity: 6.022% Maturity Date: 1 Dec 60							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 18 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

Total USD		224.73	33,320.00	39,954.00	- 6,634.00	0.00	- 6,634.00
-----------	--	--------	-----------	-----------	------------	------	------------

Total Peru		224.73	33,320.00	39,954.00	- 6,634.00	0.00	- 6,634.00
------------	--	--------	-----------	-----------	------------	------	------------

#### United States - USD

UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5

150,000.00	90.5937530	2,337.13	135,890.63	144,095.32	- 8,204.69	0.00	- 8,204.69
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 15 Aug 24 Rate: 4.125% Yield to Maturity: 4.874% Maturity Date: 15 Aug 44

UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7

40,000.00	89.2148500	623.23	35,685.94	40,141.98	- 4,456.04	0.00	- 4,456.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Aug 23 Rate: 4.125% Yield to Maturity: 4.823% Maturity Date: 15 Aug 53

UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8

20,000.00	94.1914000	330.50	18,838.28	18,004.69	833.59	0.00	833.59
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 15 Aug 23 Rate: 4.375% Yield to Maturity: 4.851% Maturity Date: 15 Aug 43

UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SEDOL: BR2NN95

150,000.00	91.4843730	2,407.95	137,226.56	146,534.96	- 9,308.40	0.00	- 9,308.40
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 15 Aug 24 Rate: 4.25% Yield to Maturity: 4.79% Maturity Date: 15 Aug 54

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 19 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5							
70,000.00	95.5468710	1,189.81	66,882.81	69,262.50	- 2,379.69	0.00	- 2,379.69

Issue Date: 15 Feb 24 Rate: 4.5% Yield to Maturity: 4.859% Maturity Date: 15 Feb 44

UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 SEDOL: BRK14H6							
260,000.00	95.5156270	1,519.06	248,340.63	258,499.54	- 10,158.91	0.00	- 10,158.91

Issue Date: 15 Nov 24 Rate: 4.5% Yield to Maturity: 4.783% Maturity Date: 15 Nov 54

UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 SEDOL: BT9K6J4							
480,000.00	95.0195310	4,445.60	456,093.75	478,735.92	- 22,642.17	0.00	- 22,642.17

Issue Date: 30 Sep 24 Rate: 3.625% Yield to Maturity: 4.488% Maturity Date: 30 Sep 31

UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3							
110,000.00	98.4023450	1,841.30	108,242.58	111,074.22	- 2,831.64	0.00	- 2,831.64

Issue Date: 31 Jul 24 Rate: 4% Yield to Maturity: 4.387% Maturity Date: 31 Jul 29

UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 SEDOL: BPJM959							
320,000.00	97.5546880	5,356.52	312,175.00	317,896.75	- 5,721.75	0.00	- 5,721.75

Issue Date: 31 Jan 24 Rate: 4% Yield to Maturity: 4.462% Maturity Date: 31 Jan 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 20 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL: BS2G1B9							
20,000.00	95.7539000	302.17	19,150.78	19,410.15	- 259.37	0.00	- 259.37
Issue Date: 15 Feb 24 Rate: 4% Yield to Maturity: 4.573% Maturity Date: 15 Feb 34							
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SEDOL: BQV12R4							
290,000.00	99.0039070	3,056.35	287,111.33	283,656.25	3,455.08	0.00	3,455.08
Issue Date: 31 Mar 24 Rate: 4.125% Yield to Maturity: 4.383% Maturity Date: 31 Mar 29							
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SEDOL: BMG7NM1							
110,000.00	99.5195270	1,588.47	109,471.48	110,637.51	- 1,166.03	0.00	- 1,166.03
Issue Date: 29 Feb 24 Rate: 4.25% Yield to Maturity: 4.376% Maturity Date: 28 Feb 29							
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0							
60,000.00	100.4023500	942.89	60,241.41	60,075.00	166.41	0.00	166.41
Issue Date: 29 Feb 24 Rate: 4.625% Yield to Maturity: 4.261% Maturity Date: 28 Feb 26							
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6							
10,000.00	100.9453000	79.21	10,094.53	10,060.16	34.37	0.00	34.37
Issue Date: 30 Apr 24 Rate: 4.625% Yield to Maturity: 4.381% Maturity Date: 30 Apr 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 21 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	650,000.00	99.0937510	4,008.63	644,109.38	680,981.34	- 36,871.96	0.00	- 36,871.96
---	------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.808% Maturity Date: 15 Nov 53

UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	80,000.00	97.3281250	480.39	77,862.50	85,357.30	- 7,494.80	0.00	- 7,494.80
---	-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 May 24 Rate: 4.625% Yield to Maturity: 4.795% Maturity Date: 15 May 54

UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5	660,000.00	98.8398440	4,070.30	652,342.97	671,564.85	- 19,221.88	0.00	- 19,221.88
--	------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.844% Maturity Date: 15 Nov 43

UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0	30,000.00	84.4687670	410.77	25,340.63	25,331.25	9.38	0.00	9.38
---	-----------	------------	--------	-----------	-----------	------	------	------

Issue Date: 15 Feb 14 Rate: 3.625% Yield to Maturity: 4.883% Maturity Date: 15 Feb 44

UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	110,000.00	97.0468730	660.53	106,751.56	113,658.60	- 6,907.04	0.00	- 6,907.04
--	------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 15 May 24 Rate: 4.625% Yield to Maturity: 4.861% Maturity Date: 15 May 44

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 22 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 SEDOL: BMG7NX2							
320,000.00	98.8554690	4,620.99	316,337.50	318,525.53	- 2,188.03	0.00	- 2,188.03
Issue Date: 29 Feb 24 Rate: 4.25% Yield to Maturity: 4.337% Maturity Date: 28 Feb 31							
UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031 SEDOL: BRT7680							
490,000.00	98.7343760	57.53	483,798.44	494,593.75	- 10,795.31	0.00	- 10,795.31
Issue Date: 30 Jun 24 Rate: 4.25% Yield to Maturity: 4.476% Maturity Date: 30 Jun 31							
UNITED STATES TREAS NTS 3.625% 12-31-2029 SEDOL: BMCVF21							
10,000.00	97.6836000	1.07	9,768.36	9,802.73	- 34.37	0.00	- 34.37
Issue Date: 31 Dec 22 Rate: 3.875% Yield to Maturity: 4.396% Maturity Date: 31 Dec 29							
UNITED STATES TREAS NTS 3.75% 12-31-2028 SEDOL: BRT4MG1							
20,000.00	97.7422000	2.07	19,548.44	19,764.06	- 215.62	0.00	- 215.62
Issue Date: 31 Dec 23 Rate: 3.75% Yield to Maturity: 4.371% Maturity Date: 31 Dec 28							
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62							
50,000.00	94.5781200	731.83	47,289.06	50,567.97	- 3,278.91	0.00	- 3,278.91
Issue Date: 15 Aug 24 Rate: 3.875% Yield to Maturity: 4.577% Maturity Date: 15 Aug 34							
Total USD		41,064.30	4,388,594.55	4,538,232.33	- 149,637.78	0.00	- 149,637.78

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 23 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

Total United States		41,064.30	4,388,594.55	4,538,232.33	- 149,637.78	0.00	- 149,637.78
Total Government Bonds							
	11,375,993.00	49,990.42	5,008,813.00	5,209,348.90	- 184,764.86	- 15,771.04	- 200,535.90

#### Government agencies

##### Mexico - USD

PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6

	20,000.00	98.2615000	561.46	19,652.30	19,963.00	- 310.70	0.00	- 310.70
--	-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 8.054% Maturity Date: 4 Aug 26

Total USD		561.46	19,652.30	19,963.00	- 310.70	0.00	- 310.70
-----------	--	--------	-----------	-----------	----------	------	----------

Total Mexico		561.46	19,652.30	19,963.00	- 310.70	0.00	- 310.70
--------------	--	--------	-----------	-----------	----------	------	----------

##### United States - USD

SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8

	16,655.93	90.7052920	124.09	15,107.81	16,655.93	- 1,548.12	0.00	- 1,548.12
--	-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 4.428% Maturity Date: 1 Apr 39

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 24 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government agencies</b>							
Total USD		124.09	15,107.81	16,655.93	- 1,548.12	0.00	- 1,548.12
Total United States		124.09	15,107.81	16,655.93	- 1,548.12	0.00	- 1,548.12
Total Government Agencies							
36,655.93		685.55	34,760.11	36,618.93	- 1,858.82	0.00	- 1,858.82
<b>Corporate bonds</b>							
<b>Australia - USD</b>							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	93.5178000	126.39	9,351.78	9,998.50	- 646.72	0.00	- 646.72
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 5.56% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
50,000.00	98.0409400	522.22	49,020.47	49,468.88	- 448.41	0.00	- 448.41
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 4.932% Maturity Date: 27 Mar 27							
Total USD		648.61	58,372.25	59,467.38	- 1,095.13	0.00	- 1,095.13

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 25 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
Total Australia		648.61	58,372.25	59,467.38	- 1,095.13	0.00	- 1,095.13
<b>Belgium - USD</b>							
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4							
10,000.00	98.7573000	243.58	9,875.73	11,979.90	- 2,104.17	0.00	- 2,104.17
Issue Date: 23 Jan 19 Rate: 5.55% Call Date: 23 Jul 48 Call Price: 100.00 Yield to Maturity: 5.644% Maturity Date: 23 Jan 49							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
139,000.00	91.0138990	2,837.92	126,509.32	138,766.05	- 12,256.73	0.00	- 12,256.73
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.633% Maturity Date: 1 Feb 46							
Total USD		3,081.50	136,385.05	150,745.95	- 14,360.90	0.00	- 14,360.90
Total Belgium		3,081.50	136,385.05	150,745.95	- 14,360.90	0.00	- 14,360.90
<b>Brazil - USD</b>							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
50,000.00	88.6463600	247.36	44,323.18	40,535.00	3,788.18	0.00	3,788.18
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 7.727% Maturity Date: 5 Jun 15							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 26 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3							
10,000.00	82.9551000	144.10	8,295.51	9,862.70	- 1,567.19	0.00	- 1,567.19
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 6.143% Maturity Date: 15 Jan 32							
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7							
50,000.00	88.2543800	864.58	44,127.19	51,878.39	- 7,751.20	0.00	- 7,751.20
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 6.295% Maturity Date: 15 Jan 31							
<b>Total USD</b>							
		1,256.04	96,745.88	102,276.09	- 5,530.21	0.00	- 5,530.21
<b>Total Brazil</b>							
		1,256.04	96,745.88	102,276.09	- 5,530.21	0.00	- 5,530.21
<b>Canada - USD</b>							
APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997							
10,000.00	107.3989000	34.44	10,739.89	12,625.00	- 1,885.11	0.00	- 1,885.11
Issue Date: 13 Dec 99 Rate: 7.75% Yield to Maturity: 6.001% Maturity Date: 15 Dec 29							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 SEDOL: BT03MY9							
70,000.00	99.0683860	215.83	69,347.87	69,946.80	- 598.93	0.00	- 598.93
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 4.693% Maturity Date: 1 May 25							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 27 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	95.6923000	16.90	9,569.23	9,308.20	261.03	0.00	261.03
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 4.451% Maturity Date: 15 Dec 32							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	98.5525500	28.89	39,421.02	39,911.20	- 490.18	0.00	- 490.18
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 4.627% Maturity Date: 11 Jun 25							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	98.1437670	147.25	29,443.13	32,833.20	- 3,390.07	0.00	- 3,390.07
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.877% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	98.9026330	287.50	29,670.79	35,716.50	- 6,045.71	0.00	- 6,045.71
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.847% Maturity Date: 1 May 43							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	63.5000000	62.43	6,350.00	10,975.00	- 4,625.00	0.00	- 4,625.00
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 25 Call Price: 101.81 Yield to Maturity: 20.098% Maturity Date: 30 May 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 28 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ROGERS COMMUNICATIONS INC 5.3%    02-15-2034    SEDOL: BPGLSV8							
30,000.00	97.5378670	600.67	29,261.36	29,560.80	- 299.44	0.00	- 299.44
Issue Date: 9 Feb 24    Rate: 5.3%    Call Date: 15 Nov 33    Call Price: 100.00    Yield to Maturity: 5.648%    Maturity Date: 15 Feb 34							
ROYAL BANK OF CANADA 5.15%    02-01-2034    CUSIP: 78016HZW3							
10,000.00	98.8284000	214.58	9,882.84	9,979.60	- 96.76	0.00	- 96.76
Issue Date: 19 Jan 24    Rate: 5.15%    Yield to Maturity: 5.313%    Maturity Date: 1 Feb 34							
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025    SEDOL: BMGDBY7							
40,000.00	98.4729750	26.83	39,389.19	39,860.80	- 471.61	0.00	- 471.61
Issue Date: 10 Jun 20    Rate: 1.15%    Yield to Maturity: 4.684%    Maturity Date: 10 Jun 25							
TORONTO DOMINION BK 4.456%    06-08-2032    CUSIP: 89115A2E1							
20,000.00	94.7296500	56.94	18,945.93	20,064.74	- 1,118.81	0.00	- 1,118.81
Issue Date: 8 Jun 22    Rate: 4.456%    Yield to Maturity: 5.323%    Maturity Date: 8 Jun 32							
Total USD		1,692.26	292,021.25	310,781.84	- 18,760.59	0.00	- 18,760.59
Total Canada		1,692.26	292,021.25	310,781.84	- 18,760.59	0.00	- 18,760.59

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 29 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

##### China - USD

NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8

30,000.00	99.3117330	135.00	29,793.52	30,220.70	- 427.18	0.00	- 427.18
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 May 22 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 4.797% Maturity Date: 1 May 25

PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5

200,000.00	83.9637600	2,856.93	167,927.52	200,000.00	- 32,072.48	0.00	- 32,072.48
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 6.07% Maturity Date: 13 Jul 31

Total USD		2,991.93	197,721.04	230,220.70	- 32,499.66	0.00	- 32,499.66
-----------	--	----------	------------	------------	-------------	------	-------------

Total China		2,991.93	197,721.04	230,220.70	- 32,499.66	0.00	- 32,499.66
-------------	--	----------	------------	------------	-------------	------	-------------

##### Colombia - USD

ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5

190,000.00	68.8925420	1,023.23	130,895.83	176,647.13	- 45,751.30	0.00	- 45,751.30
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 9.304% Maturity Date: 28 May 45

Total USD		1,023.23	130,895.83	176,647.13	- 45,751.30	0.00	- 45,751.30
-----------	--	----------	------------	------------	-------------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 30 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Total Colombia		1,023.23	130,895.83	176,647.13	- 45,751.30	0.00	- 45,751.30
----------------	--	----------	------------	------------	-------------	------	-------------

#### France - USD

ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9

10,000.00	106.4030000	147.78	10,640.30	7,900.00	2,740.30	0.00	2,740.30
-----------	-------------	--------	-----------	----------	----------	------	----------

Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.325% Maturity Date: 15 Oct 39

PVTPL BNP PARIBAS 5.125% DUE 01-13-2029 CUSIP: 09659W2V5

200,000.00	99.9318650	4,783.33	199,863.73	200,000.00	- 136.27	0.00	- 136.27
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 13 Jan 23 Rate: 5.125% Call Date: 13 Jan 28 Call Price: 100.00 Yield to Maturity: 5.143% Maturity Date: 13 Jan 29

Total USD		4,931.11	210,504.03	207,900.00	2,604.03	0.00	2,604.03
-----------	--	----------	------------	------------	----------	------	----------

Total France		4,931.11	210,504.03	207,900.00	2,604.03	0.00	2,604.03
--------------	--	----------	------------	------------	----------	------	----------

#### Hong Kong - USD

SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2

200,000.00	99.5853200	4,071.53	199,170.64	199,826.00	- 655.36	0.00	- 655.36
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 8 Aug 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 31 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Total USD		4,071.53	199,170.64	199,826.00	- 655.36	0.00	- 655.36
-----------	--	----------	------------	------------	----------	------	----------

Total Hong Kong		4,071.53	199,170.64	199,826.00	- 655.36	0.00	- 655.36
-----------------	--	----------	------------	------------	----------	------	----------

#### Ireland - USD

AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNWV1S0

150,000.00	95.7261270	632.92	143,589.19	149,748.00	- 6,158.81	0.00	- 6,158.81
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 4.921% Maturity Date: 29 Oct 26

Total USD		632.92	143,589.19	149,748.00	- 6,158.81	0.00	- 6,158.81
-----------	--	--------	------------	------------	------------	------	------------

Total Ireland		632.92	143,589.19	149,748.00	- 6,158.81	0.00	- 6,158.81
---------------	--	--------	------------	------------	------------	------	------------

#### Israel - USD

TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31

100,000.00	96.0896900	787.50	96,089.69	88,615.70	7,473.99	0.00	7,473.99
------------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 5.522% Maturity Date: 1 Oct 26

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 32 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80

220,000.00	97.6519910	1,628.61	214,834.38	220,000.00	- 5,165.62	0.00	- 5,165.62
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 5.74% Maturity Date: 9 May 29

Total USD		2,416.11	310,924.07	308,615.70	2,308.37	0.00	2,308.37
-----------	--	----------	------------	------------	----------	------	----------

Total Israel		2,416.11	310,924.07	308,615.70	2,308.37	0.00	2,308.37
--------------	--	----------	------------	------------	----------	------	----------

#### Japan - USD

PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7

260,000.00	98.5557540	2,645.41	256,244.96	260,000.00	- 3,755.04	0.00	- 3,755.04
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 5.614% Maturity Date: 17 Sep 25

Total USD		2,645.41	256,244.96	260,000.00	- 3,755.04	0.00	- 3,755.04
-----------	--	----------	------------	------------	------------	------	------------

Total Japan		2,645.41	256,244.96	260,000.00	- 3,755.04	0.00	- 3,755.04
-------------	--	----------	------------	------------	------------	------	------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 33 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Netherlands - USD

COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0

320,000.00	99.5996160	5,716.67	318,718.77	313,414.40	5,304.37	0.00	5,304.37
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 5.064% Maturity Date: 4 Aug 25

Total USD		5,716.67	318,718.77	313,414.40	5,304.37	0.00	5,304.37
-----------	--	----------	------------	------------	----------	------	----------

Total Netherlands		5,716.67	318,718.77	313,414.40	5,304.37	0.00	5,304.37
-------------------	--	----------	------------	------------	----------	------	----------

Peru - USD

SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9

170,000.00	90.4156940	1,313.96	153,706.68	166,951.90	- 13,245.22	0.00	- 13,245.22
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 6.14% Maturity Date: 8 Nov 42

Total USD		1,313.96	153,706.68	166,951.90	- 13,245.22	0.00	- 13,245.22
-----------	--	----------	------------	------------	-------------	------	-------------

Total Peru		1,313.96	153,706.68	166,951.90	- 13,245.22	0.00	- 13,245.22
------------	--	----------	------------	------------	-------------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 34 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

##### Spain - USD

TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8								
150,000.00	89.0560930	2,454.45	133,584.14	155,002.50	- 21,418.36	0.00		- 21,418.36

Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 6.12% Maturity Date: 8 Mar 47

Total USD		2,454.45	133,584.14	155,002.50	- 21,418.36	0.00		- 21,418.36
-----------	--	----------	------------	------------	-------------	------	--	-------------

Total Spain		2,454.45	133,584.14	155,002.50	- 21,418.36	0.00		- 21,418.36
-------------	--	----------	------------	------------	-------------	------	--	-------------

##### Switzerland - USD

CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5								
250,000.00	99.5057240	1,679.86	248,764.31	249,572.50	- 808.19	0.00		- 808.19

Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 4.785% Maturity Date: 9 Apr 25

PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3								
250,000.00	94.5623000	2,621.25	236,405.75	250,000.00	- 13,594.25	0.00		- 13,594.25

Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 5.223% Maturity Date: 1 Apr 31

Total USD		4,301.11	485,170.06	499,572.50	- 14,402.44	0.00		- 14,402.44
-----------	--	----------	------------	------------	-------------	------	--	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 35 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
Total Switzerland		4,301.11	485,170.06	499,572.50	- 14,402.44	0.00	- 14,402.44
<b>United Kingdom - USD</b>							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
37,000.00	96.7492160	497.19	35,797.21	37,000.71	- 1,203.50	0.00	- 1,203.50
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.891% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	79.5126500	343.02	15,902.53	20,000.00	- 4,097.47	0.00	- 4,097.47
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 6.242% Maturity Date: 15 Aug 47							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	97.1576000	68.89	9,715.76	9,474.10	241.66	0.00	241.66
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 4.964% Maturity Date: 27 Oct 27							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	95.3606250	884.00	38,144.25	41,950.94	- 3,806.69	0.00	- 3,806.69
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 6.252% Maturity Date: 15 Aug 45							
Total USD		1,793.10	99,559.75	108,425.75	- 8,866.00	0.00	- 8,866.00

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 36 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
Total United Kingdom		1,793.10	99,559.75	108,425.75	- 8,866.00	0.00	- 8,866.00
United States - USD							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	96.6361000	122.71	28,990.83	29,808.00	- 817.17	0.00	- 817.17
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 5.13% Maturity Date: 30 Nov 36							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
60,000.00	92.7933500	213.33	55,676.01	59,919.18	- 4,243.17	0.00	- 4,243.17
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 4.873% Maturity Date: 21 Nov 29							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	81.4258500	94.44	16,285.17	21,887.10	- 5,601.93	0.00	- 5,601.93
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 21 Nov 49							
ABBVIE INC 4.8% 03-15-2029 SEDOL: BSNSFH8							
30,000.00	99.9613000	424.00	29,988.39	29,937.90	50.49	0.00	50.49
Issue Date: 26 Feb 24 Rate: 4.8% Call Date: 15 Feb 29 Call Price: 100.00 Yield to Maturity: 4.808% Maturity Date: 15 Mar 29							
ABBVIE INC 4.95% 03-15-2031 SEDOL: BSNSFK1							
10,000.00	100.0015000	145.75	10,000.15	9,989.60	10.55	0.00	10.55
Issue Date: 26 Feb 24 Rate: 4.95% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 4.948% Maturity Date: 15 Mar 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 37 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2

20,000.00	98.8941500	297.39	19,778.83	19,937.00	- 158.17	0.00	- 158.17
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 26 Feb 24 Rate: 5.05% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.201% Maturity Date: 15 Mar 34

AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028 SEDOL: BQCZSX3

20,000.00	100.8399500	441.67	20,167.99	19,773.00	394.99	0.00	394.99
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 13 Jan 23 Rate: 5.3% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 5.001% Maturity Date: 1 Feb 28

ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7

10,000.00	65.4040000	71.78	6,540.40	7,288.30	- 747.90	0.00	- 747.90
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 5 Aug 20 Rate: 1.9% Call Date: 15 Feb 40 Call Price: 100.00 Yield to Maturity: 5.15% Maturity Date: 15 Aug 40

ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70

10,000.00	99.1298000	35.90	9,912.98	9,995.80	- 82.82	0.00	- 82.82
-----------	------------	-------	----------	----------	---------	------	---------

Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 4.901% Maturity Date: 6 May 25

ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0

40,000.00	82.3134750	400.17	32,925.39	39,824.50	- 6,899.11	0.00	- 6,899.11
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 5.494% Maturity Date: 4 Feb 32

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 38 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617

20,000.00	72.5561500	226.04	14,511.23	16,725.00	- 2,213.77	0.00	- 2,213.77
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 6.189% Maturity Date: 16 Sep 46

ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7

9,000.00	98.8371100	164.40	8,895.34	9,061.82	- 166.48	0.00	- 166.48
----------	------------	--------	----------	----------	----------	------	----------

Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 5.115% Maturity Date: 14 Feb 29

ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8

50,000.00	98.7322200	1,103.61	49,366.11	49,927.80	- 561.69	0.00	- 561.69
-----------	------------	----------	-----------	-----------	----------	------	----------

Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 5.933% Maturity Date: 14 Feb 39

ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800

100,000.00	97.7415800	2,264.31	97,741.58	120,022.90	- 22,281.32	0.00	- 22,281.32
------------	------------	----------	-----------	------------	-------------	------	-------------

Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 6.129% Maturity Date: 14 Feb 49

AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2

30,000.00	88.3481670	416.56	26,504.45	29,925.30	- 3,420.85	0.00	- 3,420.85
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 22 Aug 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 39 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7

20,000.00	82.0478000	304.58	16,409.56	28,158.40	- 11,748.84	0.00	- 11,748.84
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 22 Aug 57

AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0

30,000.00	67.5476670	126.58	20,264.30	32,673.90	- 12,409.60	0.00	- 12,409.60
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 12 May 51

AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9

30,000.00	95.3987670	107.25	28,619.63	29,546.50	- 926.87	0.00	- 926.87
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 5.327% Maturity Date: 5 Dec 44

ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4

10,000.00	92.4851000	52.39	9,248.51	9,933.10	- 684.59	0.00	- 684.59
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 29 Apr 22 Rate: 4.1% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 5.345% Maturity Date: 15 May 32

ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9

50,000.00	97.3623800	152.08	48,681.19	49,423.90	- 742.71	0.00	- 742.71
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.626% Maturity Date: 1 Dec 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 40 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341							
10,000.00	80.8185000	58.14	8,081.85	9,903.90	- 1,822.05	0.00	- 1,822.05
Issue Date: 29 Apr 22 Rate: 4.55% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.982% Maturity Date: 15 May 52							
AON NORTH AMER INC 5.45% 03-01-2034 SEDOL: BMFF917							
50,000.00	99.8789200	908.33	49,939.46	49,924.00	15.46	0.00	15.46
Issue Date: 1 Mar 24 Rate: 5.45% Call Date: 1 Dec 33 Call Price: 100.00 Yield to Maturity: 5.466% Maturity Date: 1 Mar 34							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
50,000.00	72.3450600	979.86	36,172.53	48,653.57	- 12,481.04	0.00	- 12,481.04
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 6.876% Maturity Date: 15 Jan 44							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
20,000.00	87.1313000	340.00	17,426.26	19,208.83	- 1,782.57	0.00	- 1,782.57
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 6.413% Maturity Date: 1 Sep 40							
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFAQY1							
30,000.00	82.7065670	281.25	24,811.97	29,537.50	- 4,725.53	0.00	- 4,725.53
Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 5.199% Maturity Date: 1 Feb 32							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 41 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1							
30,000.00	80.6031670	63.75	24,180.95	26,540.70	- 2,359.75	0.00	- 2,359.75
Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 5.308% Maturity Date: 1 Dec 33							
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2							
28,000.00	66.4115710	300.92	18,595.24	26,917.70	- 8,322.46	0.00	- 8,322.46
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 5.948% Maturity Date: 15 Sep 59							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
19,000.00	82.0590530	36.73	15,591.22	17,273.49	- 1,682.27	0.00	- 1,682.27
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.867% Maturity Date: 15 Jun 45							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
20,000.00	82.6649000	280.00	16,532.98	18,834.03	- 2,301.05	0.00	- 2,301.05
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.878% Maturity Date: 9 Mar 48							
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3							
10,000.00	96.9026000	178.33	9,690.26	12,796.90	- 3,106.64	0.00	- 3,106.64
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 5.649% Maturity Date: 1 Sep 40							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 42 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5

10,000.00	97.3888000	209.67	9,738.88	13,304.00	- 3,565.12	0.00	- 3,565.12
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 5.796% Maturity Date: 15 Aug 41

BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4

30,000.00	86.0879330	364.07	25,826.38	28,405.00	- 2,578.62	0.00	- 2,578.62
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 4 Feb 22 Rate: 2.972% Call Date: 4 Feb 32 Call Price: 100.00 Yield to Maturity: 5.09% Maturity Date: 4 Feb 33

BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2

20,000.00	84.4370500	101.45	16,887.41	19,974.50	- 3,087.09	0.00	- 3,087.09
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Oct 31 Call Price: 100.00 Yield to Maturity: 5.005% Maturity Date: 20 Oct 32

BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6

90,000.00	88.1038780	401.76	79,293.49	90,000.00	- 10,706.51	0.00	- 10,706.51
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 4.793% Maturity Date: 29 Apr 31

BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1

132,000.00	95.8400760	137.90	126,508.90	118,507.88	8,001.02	0.00	8,001.02
------------	------------	--------	------------	------------	----------	------	----------

Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 4.576% Maturity Date: 20 Dec 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 43 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BANK AMER CORP 3.593%	07-21-2028	SEDOL: BF8F0V2						
40,000.00	96.7926500	638.76	38,717.06	40,080.40	- 1,363.34	0.00	- 1,363.34	

Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 21 Jul 28

BANK AMER CORP 3.974%	02-07-2030	CUSIP: 06051GHQ5						
80,000.00	95.8726380	1,271.68	76,698.11	80,000.00	- 3,301.89	0.00	- 3,301.89	

Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 4.897% Maturity Date: 7 Feb 30

BANK AMER CORP 4.083%	03-20-2051	CUSIP: 06051GJA8						
120,000.00	78.4246500	1,374.61	94,109.58	125,387.11	- 31,277.53	0.00	- 31,277.53	

Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 5.673% Maturity Date: 20 Mar 51

BANK AMER CORP 4.25% DUE	10-22-2026	SEDOL: BRWR308						
10,000.00	99.2196000	81.46	9,921.96	11,028.00	- 1,106.04	0.00	- 1,106.04	

Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 4.702% Maturity Date: 22 Oct 26

BANK AMER CORP 4.45% DUE	03-03-2026	SEDOL: BYYD0K2						
20,000.00	99.5806500	291.72	19,916.13	21,244.80	- 1,328.67	0.00	- 1,328.67	

Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 4.817% Maturity Date: 3 Mar 26

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 44 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05

100,000.00	99.9499500	1,766.67	99,949.95	99,158.40	791.55	0.00	791.55
------------	------------	----------	-----------	-----------	--------	------	--------

Rate: 4% Yield to Maturity: 4.843% Maturity Date: 22 Jan 25

BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592

20,000.00	93.4828500	444.44	18,696.57	20,576.25	- 1,879.68	0.00	- 1,879.68
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 5.558% Maturity Date: 21 Jan 44

BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1

30,000.00	81.9749330	382.48	24,592.48	30,000.00	- 5,407.52	0.00	- 5,407.52
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 5.683% Maturity Date: 15 Mar 50

BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52

15,000.00	86.5143330	31.23	12,977.15	14,813.10	- 1,835.95	0.00	- 1,835.95
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.837% Maturity Date: 15 Dec 44

BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7

70,000.00	83.6241570	1,371.81	58,536.91	69,284.60	- 10,747.69	0.00	- 10,747.69
-----------	------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 5.484% Maturity Date: 15 Jan 49

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 45 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3

20,000.00	99.0320500	59.56	19,806.41	19,992.40	- 185.99	0.00	- 185.99
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 4.736% Maturity Date: 24 Apr 25

BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9

10,000.00	94.4422000	21.45	9,444.22	10,000.00	- 555.78	0.00	- 555.78
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 13 Jun 22 Rate: 4.289% Call Date: 13 Jun 32 Call Price: 100.00 Yield to Maturity: 5.106% Maturity Date: 13 Jun 33

BLUE RACER 7.25% DUE 07-15-2032 SEDOL: BPJKDD9

10,000.00	102.7334000	334.31	10,273.34	10,000.00	273.34	0.00	273.34
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 28 May 24 Rate: 7.25% Call Date: 15 Jul 27 Call Price: 103.62 Yield to Maturity: 6.78% Maturity Date: 15 Jul 32

BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7

20,000.00	95.3135000	225.00	19,062.70	19,946.00	- 883.30	0.00	- 883.30
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 1 Feb 27

BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4

20,000.00	79.7828000	270.83	15,956.56	19,742.60	- 3,786.04	0.00	- 3,786.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Feb 35

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 46 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
20,000.00	68.4523500	312.50	13,690.47	19,295.00	- 5,604.53	0.00	- 5,604.53
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.259% Maturity Date: 1 Feb 50							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
30,000.00	63.6829330	317.50	19,104.88	29,602.48	- 10,497.60	0.00	- 10,497.60
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7							
70,000.00	94.2607570	600.45	65,982.53	70,000.00	- 4,017.47	0.00	- 4,017.47
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.881% Maturity Date: 6 Apr 30							
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996							
13,000.00	94.4054620	190.31	12,272.71	12,892.75	- 620.04	0.00	- 620.04
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 4.776% Maturity Date: 26 Jul 29							
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2							
10,000.00	97.0375000	198.88	9,703.75	9,960.90	- 257.15	0.00	- 257.15
Issue Date: 22 Feb 24 Rate: 5.55% Call Date: 22 Aug 53 Call Price: 100.00 Yield to Maturity: 5.76% Maturity Date: 22 Feb 54							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 47 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5								
10,000.00	96.4670000	202.46	9,646.70	9,957.50	- 310.80	0.00	- 310.80	

Issue Date: 22 Feb 24 Rate: 5.65% Call Date: 22 Aug 63 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 22 Feb 64

BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031 SEDOL: BPK6XP8								
20,000.00	100.7434500	365.50	20,148.69	19,968.60	180.09	0.00	180.09	

Issue Date: 22 Feb 24 Rate: 5.1% Call Date: 22 Dec 30 Call Price: 100.00 Yield to Maturity: 4.957% Maturity Date: 22 Feb 31

BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL: BPK6XR0								
50,000.00	99.9048600	931.67	49,952.43	49,988.50	- 36.07	0.00	- 36.07	

Issue Date: 22 Feb 24 Rate: 5.2% Call Date: 20 Nov 33 Call Price: 100.00 Yield to Maturity: 5.212% Maturity Date: 22 Feb 34

CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1								
10,000.00	83.5982000	72.50	8,359.82	8,901.80	- 541.98	0.00	- 541.98	

Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.842% Maturity Date: 1 Nov 42

CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8								
10,000.00	81.1290000	195.97	8,112.90	7,275.00	837.90	0.00	837.90	

Issue Date: 16 Aug 21 Rate: 4.25% Call Date: 15 Jan 28 Call Price: 102.12 Yield to Maturity: 7.116% Maturity Date: 15 Jan 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 48 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8

100,000.00	86.0162800	750.00	86,016.28	100,816.40	- 14,800.12	0.00	- 14,800.12
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 6.966% Maturity Date: 1 May 32

CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2

20,000.00	94.5731500	41.11	18,914.63	20,137.50	- 1,222.87	0.00	- 1,222.87
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 6 Dec 19 Rate: 4.625% Call Date: 15 Dec 25 Call Price: 101.54 Yield to Maturity: 5.903% Maturity Date: 15 Dec 29

CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9

20,000.00	97.0200500	37.78	19,404.01	20,225.00	- 820.99	0.00	- 820.99
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 6 Dec 19 Rate: 4.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.352% Maturity Date: 15 Dec 27

CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8

10,000.00	82.4220000	109.38	8,242.20	8,937.50	- 695.30	0.00	- 695.30
-----------	------------	--------	----------	----------	----------	------	----------

Issue Date: 12 Aug 21 Rate: 2.625% Call Date: 1 May 31 Call Price: 100.00 Yield to Maturity: 5.883% Maturity Date: 1 Aug 31

CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3

10,000.00	89.0680000	127.50	8,906.80	10,025.00	- 1,118.20	0.00	- 1,118.20
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 5.876% Maturity Date: 15 Feb 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 49 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7

10,000.00	68.0158000	116.67	6,801.58	9,794.40	- 2,992.82	0.00	- 2,992.82
-----------	------------	--------	----------	----------	------------	------	------------

Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.652% Maturity Date: 1 Mar 42

CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4

40,000.00	89.3608250	440.00	35,744.33	39,853.60	- 4,109.27	0.00	- 4,109.27
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Mar 22 Rate: 4.4% Call Date: 1 Jan 33 Call Price: 100.00 Yield to Maturity: 6.056% Maturity Date: 1 Apr 33

CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7

20,000.00	79.7069000	275.00	15,941.38	20,103.60	- 4,162.22	0.00	- 4,162.22
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Mar 22 Rate: 5.5% Call Date: 1 Oct 62 Call Price: 100.00 Yield to Maturity: 7.036% Maturity Date: 1 Apr 63

CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2

130,000.00	97.8533150	1,659.49	127,209.31	130,465.40	- 3,256.09	0.00	- 3,256.09
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 5.623% Maturity Date: 30 Mar 29

CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 SEDOL: BM8JMG2

10,000.00	102.3182000	54.58	10,231.82	10,058.00	173.82	0.00	173.82
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 14 May 24 Rate: 6.55% Call Date: 1 Mar 34 Call Price: 100.00 Yield to Maturity: 6.22% Maturity Date: 1 Jun 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 50 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6							
12,000.00	99.8830000	258.49	11,985.96	13,165.98	- 1,180.02	0.00	- 1,180.02
Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.116% Maturity Date: 23 Jul 25							
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0							
10,000.00	97.4376000	129.09	9,743.76	11,230.30	- 1,486.54	0.00	- 1,486.54
Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 7.037% Maturity Date: 23 Oct 55							
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7							
40,000.00	86.7089750	545.28	34,683.59	40,150.00	- 5,466.41	0.00	- 5,466.41
Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 27 Call Price: 101.62 Yield to Maturity: 5.544% Maturity Date: 31 Jan 32							
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21							
10,000.00	92.5310000	133.33	9,253.10	10,600.00	- 1,346.90	0.00	- 1,346.90
Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 5.44% Maturity Date: 1 Mar 31							
CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3							
20,000.00	97.9212500	195.28	19,584.25	20,000.00	- 415.75	0.00	- 415.75
Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.234% Maturity Date: 15 Oct 28							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 51 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12							
80,000.00	97.9971000	738.89	78,397.68	80,427.10	- 2,029.42	0.00	- 2,029.42
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.959% Maturity Date: 15 Oct 28							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	98.0096600	462.50	49,004.83	49,981.80	- 976.97	0.00	- 976.97
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.639% Maturity Date: 1 Apr 27							
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31							
30,000.00	99.8407000	228.08	29,952.21	30,000.00	- 47.79	0.00	- 47.79
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 5.959% Maturity Date: 31 Dec 49							
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7							
10,000.00	83.3772000	40.60	8,337.72	10,007.80	- 1,670.08	0.00	- 1,670.08
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.12% Maturity Date: 3 Nov 32							
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7							
50,000.00	89.8020600	546.72	44,901.03	50,241.90	- 5,340.87	0.00	- 5,340.87
Issue Date: 17 Mar 22 Rate: 3.785% Call Date: 17 Mar 32 Call Price: 100.00 Yield to Maturity: 5.334% Maturity Date: 17 Mar 33							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 52 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69							
30,000.00	99.0875670	146.92	29,726.27	30,395.10	- 668.83	0.00	- 668.83
Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 4.809% Maturity Date: 20 Nov 26							
CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79							
60,000.00	99.6989830	154.00	59,819.39	59,832.80	- 13.41	0.00	- 13.41
Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 5.093% Maturity Date: 10 Jun 25							
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24							
50,000.00	96.1210600	557.63	48,060.53	50,000.00	- 1,939.47	0.00	- 1,939.47
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 31 Mar 31							
CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1							
182,000.00	87.3700220	3,549.76	159,013.44	182,371.28	- 23,357.84	0.00	- 23,357.84
Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 5.699% Maturity Date: 30 Jul 45							
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2							
10,000.00	87.9540000	56.74	8,795.40	10,047.50	- 1,252.10	0.00	- 1,252.10
Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 5.734% Maturity Date: 18 May 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 53 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	94.2345810	251.01	29,212.72	32,400.04	- 3,187.32	0.00	- 3,187.32
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 5.799% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
30,000.00	100.4007670	495.00	30,120.23	30,032.46	87.77	0.00	87.77
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 4.9% Maturity Date: 13 Sep 25							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
40,000.00	58.4145750	195.80	23,365.83	36,987.10	- 13,621.27	0.00	- 13,621.27
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 1 Nov 56							
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3							
20,000.00	92.9654500	170.00	18,593.09	19,964.60	- 1,371.51	0.00	- 1,371.51
Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.936% Maturity Date: 1 Apr 30							
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441							
40,000.00	59.6415250	516.44	23,856.61	36,381.30	- 12,524.69	0.00	- 12,524.69
Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 5.832% Maturity Date: 15 Jan 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 54 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3

40,000.00	60.2602750	192.47	24,104.11	31,659.57	- 7,555.46	0.00	- 7,555.46
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.835% Maturity Date: 1 Nov 51

COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2

20,000.00	68.5981500	287.50	13,719.63	19,972.31	- 6,252.68	0.00	- 6,252.68
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.853% Maturity Date: 1 Feb 50

COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1

10,000.00	80.5054000	93.75	8,050.54	9,896.40	- 1,845.86	0.00	- 1,845.86
-----------	------------	-------	----------	----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.75% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.676% Maturity Date: 1 Apr 40

COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6

100,000.00	97.5399100	876.11	97,539.91	100,084.42	- 2,544.51	0.00	- 2,544.51
------------	------------	--------	-----------	------------	------------	------	------------

Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.867% Maturity Date: 15 Oct 28

COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2

50,000.00	91.5249200	793.33	45,762.46	50,386.00	- 4,623.54	0.00	- 4,623.54
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 5.337% Maturity Date: 15 Aug 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 55 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3

60,000.00	96.4160830	538.33	57,849.65	60,684.60	- 2,834.95	0.00	- 2,834.95
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.968% Maturity Date: 15 Oct 30

COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4

10,000.00	76.0570000	133.33	7,605.70	11,307.30	- 3,701.60	0.00	- 3,701.60
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 1 Mar 48

COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PRO

10,000.00	76.3676000	151.11	7,636.76	9,930.20	- 2,293.44	0.00	- 2,293.44
-----------	------------	--------	----------	----------	------------	------	------------

Issue Date: 7 Aug 17 Rate: 4% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.906% Maturity Date: 15 Aug 47

CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9

20,000.00	97.2677500	403.47	19,453.55	20,451.60	- 998.05	0.00	- 998.05
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.36% Maturity Date: 15 Jan 28

CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5

20,000.00	80.9729500	81.67	16,194.59	21,596.87	- 5,402.28	0.00	- 5,402.28
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 6.66% Maturity Date: 1 Jun 44

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 56 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93

10,000.00	85.5729000	31.56	8,557.29	10,037.30	- 1,480.01	0.00	- 1,480.01
-----------	------------	-------	----------	-----------	------------	------	------------

Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 4.705% Maturity Date: 20 Apr 30

COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFY18

110,000.00	97.7653820	548.17	107,541.92	111,026.30	- 3,484.38	0.00	- 3,484.38
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 15 Nov 22 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 15 May 27

COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNL3

30,000.00	96.6982670	386.46	29,009.48	31,595.60	- 2,586.12	0.00	- 2,586.12
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Sep 22 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.258% Maturity Date: 15 Mar 29

CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0

250,000.00	83.9671040	6,770.83	209,917.76	250,000.00	- 40,082.24	0.00	- 40,082.24
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 31 Jan 19 Rate: 6.5% Call Date: 1 Feb 25 Call Price: 102.16 Yield to Maturity: 11.529% Maturity Date: 1 Feb 29

CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69

10,000.00	80.6445000	64.06	8,064.45	8,777.30	- 712.85	0.00	- 712.85
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 16 Dec 20 Rate: 1.875% Call Date: 28 Nov 30 Call Price: 100.00 Yield to Maturity: 5.638% Maturity Date: 28 Feb 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 57 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92

50,000.00	91.5751000	468.75	45,787.55	48,213.00	- 2,425.45	0.00	- 2,425.45
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 31 Mar 20 Rate: 3.75% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 1 Apr 30

CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3

74,000.00	96.8746350	848.53	71,687.23	73,009.32	- 1,322.09	0.00	- 1,322.09
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 5.363% Maturity Date: 25 Mar 28

CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45

40,000.00	84.1901500	916.81	33,676.06	40,934.57	- 7,258.51	0.00	- 7,258.51
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 6.533% Maturity Date: 20 Jul 45

DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39

10,000.00	91.9596000	65.44	9,195.96	9,981.10	- 785.14	0.00	- 785.14
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.84% Maturity Date: 15 Apr 30

DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40

20,000.00	76.9468000	158.33	15,389.36	23,294.25	- 7,904.89	0.00	- 7,904.89
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.437% Maturity Date: 15 Apr 50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 58 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

DEVON ENERGY CORP FIXED 5% DUE	06-15-2045	SEDOL: BYNCY2						
30,000.00	83.6023670	66.67	25,080.71	35,172.30	- 10,091.59	0.00	- 10,091.59	

Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.455% Maturity Date: 15 Jun 45

DEVON ENERGY CORP 5.6 DUE 07-15-2041	SEDOL: B3Q7W10							
50,000.00	92.6051600	1,291.11	46,302.58	56,765.89	- 10,463.31	0.00	- 10,463.31	

Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 6.327% Maturity Date: 15 Jul 41

DEVON ENERGY CORP 5.85% DUE 12-15-2025	SEDOL: BYQ1PX2							
80,000.00	100.6663750	208.00	80,533.10	86,146.90	- 5,613.80	0.00	- 5,613.80	

Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 5.123% Maturity Date: 15 Dec 25

DIAMONDBACK ENERGY INC 3.5% DUE	12-01-2029	SEDOL: BJR45B3						
40,000.00	92.9248250	116.67	37,169.93	40,311.80	- 3,141.87	0.00	- 3,141.87	

Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 1 Dec 29

DISH DBS CORP 5.125% DUE 06-01-2029	SEDOL: BMDHSQ3							
40,000.00	64.0329500	170.83	25,613.18	39,901.60	- 14,288.42	0.00	- 14,288.42	

Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 17.035% Maturity Date: 1 Jun 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 59 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	111.5314000	84.97	11,153.14	9,855.00	1,298.14	0.00	1,298.14
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 5.395% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
70,000.00	97.9003000	1,401.56	68,530.21	85,311.10	- 16,780.89	0.00	- 16,780.89
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 5.505% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
10,000.00	84.4177000	68.01	8,441.77	10,081.77	- 1,640.00	0.00	- 1,640.00
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 5.535% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
50,000.00	117.5300000	186.11	58,765.00	58,270.00	495.00	0.00	495.00
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 5.478% Maturity Date: 15 Jun 32							
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BSLSJW3							
20,000.00	96.0197000	350.11	19,203.94	20,017.50	- 813.56	0.00	- 813.56
Issue Date: 14 Aug 24 Rate: 4.6% Call Date: 14 May 34 Call Price: 100.00 Yield to Maturity: 5.128% Maturity Date: 14 Aug 34							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 60 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ELI LILLY AND COMPANY 4.7%      02-09-2034    SEDOL: BSHRLD9							
40,000.00	96.9424250	741.56	38,776.97	39,987.20	- 1,210.23	0.00	- 1,210.23
Issue Date: 9 Feb 24    Rate: 4.7%    Call Date: 9 Nov 33    Call Price: 100.00    Yield to Maturity: 5.123%    Maturity Date: 9 Feb 34							
ELI LILLY AND COMPANY 5.0%      02-09-2054    SEDOL: BSHRLF1							
10,000.00	91.9624000	197.22	9,196.24	9,943.10	- 746.86	0.00	- 746.86
Issue Date: 9 Feb 24    Rate: 5%    Call Date: 9 Aug 53    Call Price: 100.00    Yield to Maturity: 5.56%    Maturity Date: 9 Feb 54							
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG    SEDOL: BMHR7W8							
20,000.00	100.3513000	182.08	20,070.26	19,650.00	420.26	0.00	420.26
Issue Date: 22 Jan 20    Rate: 7.125%    Call Date: 15 May 30    Call Price: 100.00    Yield to Maturity: 7.099%    Maturity Date: 31 Dec 49							
ENERGY TRANSFER L P 6.5%      12-31-2049    SEDOL: BN2CHF8							
20,000.00	100.0635000	166.11	20,012.70	19,775.00	237.70	0.00	237.70
Issue Date: 15 Jun 21    Rate: 6.5%    Call Date: 15 Aug 26    Call Price: 100.00    Yield to Maturity: 6.495%    Maturity Date: 31 Dec 49							
ENERGY TRANSFER L P 6.75% 12-31-2099 USD    SEDOL: BNLZ3S3							
40,000.00	99.0390250	345.00	39,615.61	40,562.50	- 946.89	0.00	- 946.89
Issue Date: 16 Nov 17    Rate: 6.75%    Call Date: 15 May 25    Call Price: 100.00    Yield to Maturity: 6.815%    Maturity Date: 31 Dec 99							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 61 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHMV8

20,000.00	99.4879500	141.83	19,897.59	20,084.90	- 187.31	0.00	- 187.31
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 25 Jan 24 Rate: 5.55% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 5.62% Maturity Date: 15 May 34

ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53

70,000.00	93.3069860	335.42	65,314.89	71,357.07	- 6,042.18	0.00	- 6,042.18
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 15 May 30

ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6

20,000.00	99.8424000	44.00	19,968.48	21,379.60	- 1,411.12	0.00	- 1,411.12
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 4.999% Maturity Date: 15 Jun 28

ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCVMH3

10,000.00	100.3400000	110.83	10,034.00	11,417.30	- 1,383.30	0.00	- 1,383.30
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.158% Maturity Date: 15 Apr 29

ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCVMJ5

80,000.00	100.3726500	1,055.56	80,298.12	97,197.60	- 16,899.48	0.00	- 16,899.48
-----------	-------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 6.219% Maturity Date: 15 Apr 49

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 62 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00	72.0806500	331.36	14,416.13	20,790.70	- 6,374.57	0.00	- 6,374.57
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034 SEDOL: BRJDG11							
60,000.00	96.7517500	1,220.58	58,051.05	59,823.00	- 1,771.95	0.00	- 1,771.95
Issue Date: 11 Jan 24 Rate: 4.85% Call Date: 31 Oct 33 Call Price: 100.00 Yield to Maturity: 5.304% Maturity Date: 31 Jan 34							
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668							
10,000.00	95.5098000	203.06	9,550.98	9,237.50	313.48	0.00	313.48
Issue Date: 15 Feb 18 Rate: 5.375% Call Date: 15 Feb 28 Call Price: 100.00 Yield to Maturity: 5.641% Maturity Date: 15 Feb 78							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
20,000.00	90.4267500	234.89	18,085.35	20,444.50	- 2,359.15	0.00	- 2,359.15
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 4.953% Maturity Date: 31 Jan 30							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00	71.8403000	310.39	14,368.06	19,755.60	- 5,387.54	0.00	- 5,387.54
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 5.809% Maturity Date: 31 Jan 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 63 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	97.6097000	778.13	87,848.73	96,133.60	- 8,284.87	0.00	- 8,284.87
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 4.846% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	99.9939000	430.67	19,998.78	20,553.54	- 554.76	0.00	- 554.76
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.7% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5							
10,000.00	108.7442000	140.39	10,874.42	10,764.90	109.52	0.00	109.52
Issue Date: 4 Oct 04 Rate: 6.65% Yield to Maturity: 5.482% Maturity Date: 15 Oct 34							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	117.1089000	159.39	11,710.89	14,502.30	- 2,791.41	0.00	- 2,791.41
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 5.695% Maturity Date: 15 Apr 38							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	93.0558000	131.08	9,305.58	10,219.00	- 913.42	0.00	- 913.42
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 4.831% Maturity Date: 31 Jul 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 64 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0							
20,000.00	88.9521500	195.00	17,790.43	22,858.00	- 5,067.57	0.00	- 5,067.57
Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 5.31% Maturity Date: 1 Apr 35							
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490							
50,000.00	97.2387800	487.50	48,619.39	54,362.50	- 5,743.11	0.00	- 5,743.11
Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 4.984% Maturity Date: 1 Oct 27							
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01							
10,000.00	98.5656000	230.56	9,856.56	11,451.00	- 1,594.44	0.00	- 1,594.44
Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.399% Maturity Date: 15 Jan 29							
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8							
70,000.00	100.4070290	175.00	70,284.92	62,537.65	7,747.27	0.00	7,747.27
Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 5.572% Maturity Date: 15 Jun 35							
EXPAND ENERGY CORPORATION 5.375% 03-15-2030 SEDOL: BMDVV88							
20,000.00	98.1503000	316.53	19,630.06	20,450.00	- 819.94	0.00	- 819.94
Issue Date: 30 Aug 21 Rate: 5.375% Call Date: 15 Mar 25 Call Price: 102.68 Yield to Maturity: 5.789% Maturity Date: 15 Mar 30							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 65 of 5,930

## Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70

10,000.00	82.3489000	122.60	8,234.89	12,140.00	- 3,905.11	0.00	- 3,905.11
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 5.647% Maturity Date: 19 Mar 50

EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47

40,000.00	94.2246500	394.63	37,689.86	40,000.00	- 2,310.14	0.00	- 2,310.14
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 4.743% Maturity Date: 19 Mar 30

FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91

120,000.00	97.3792250	2,158.00	116,855.07	120,357.60	- 3,502.53	0.00	- 3,502.53
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 21 Jun 17 Rate: 3.9% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 5.011% Maturity Date: 15 Jul 27

FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3

30,000.00	83.1766000	376.46	24,952.98	30,012.50	- 5,059.52	0.00	- 5,059.52
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 6.21% Maturity Date: 12 Feb 32

FORD MTR CO DEL 6.1% 08-19-2032A SEDOL: BNDY3J9

20,000.00	99.5769500	447.33	19,915.39	20,000.00	- 84.61	0.00	- 84.61
-----------	------------	--------	-----------	-----------	---------	------	---------

Issue Date: 19 Aug 22 Rate: 6.1% Call Date: 19 May 32 Call Price: 100.00 Yield to Maturity: 6.169% Maturity Date: 19 Aug 32

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 66 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1

200,000.00	92.3068350	2,175.00	184,613.67	197,500.00	- 12,886.33	0.00	- 12,886.33
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 5.617% Maturity Date: 16 Feb 28

FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXY00

230,000.00	99.0783000	1,043.63	227,880.09	230,862.50	- 2,982.41	0.00	- 2,982.41
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 28 Mar 22 Rate: 4.95% Call Date: 28 Apr 27 Call Price: 100.00 Yield to Maturity: 5.361% Maturity Date: 28 May 27

FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0

30,000.00	95.0311330	711.88	28,509.34	32,648.95	- 4,139.61	0.00	- 4,139.61
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 6.003% Maturity Date: 25 Jan 39

FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3

10,000.00	96.9291000	192.71	9,692.91	10,000.00	- 307.09	0.00	- 307.09
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 5.266% Maturity Date: 1 Aug 30

FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1

68,000.00	94.3909850	1,091.21	64,185.87	61,135.89	3,049.98	0.00	3,049.98
-----------	------------	----------	-----------	-----------	----------	------	----------

Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.958% Maturity Date: 15 Mar 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 67 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2							
10,000.00	87.3623000	106.25	8,736.23	11,851.90	- 3,115.67	0.00	- 3,115.67
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.482% Maturity Date: 1 Apr 40							
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04							
30,000.00	82.6888000	318.75	24,806.64	37,567.00	- 12,760.36	0.00	- 12,760.36
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.529% Maturity Date: 1 Apr 50							
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BQHM3Y5							
10,000.00	100.9125000	118.22	10,091.25	9,387.50	703.75	0.00	703.75
Issue Date: 2 Aug 22 Rate: 5.6% Call Date: 15 Jul 32 Call Price: 100.00 Yield to Maturity: 5.453% Maturity Date: 15 Oct 32							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	92.1057000	386.25	27,631.71	31,798.50	- 4,166.79	0.00	- 4,166.79
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.022% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7							
20,000.00	100.7707000	306.25	20,154.14	19,979.80	174.34	0.00	174.34
Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 1 Oct 25							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 68 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3							
20,000.00	99.2090500	309.03	19,841.81	23,275.00	- 3,433.19	0.00	- 3,433.19
Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.321% Maturity Date: 2 Oct 43							
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4							
10,000.00	88.1935000	158.33	8,819.35	10,142.27	- 1,322.92	0.00	- 1,322.92
Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.718% Maturity Date: 1 Mar 46							
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51							
10,000.00	99.6552000	87.50	9,965.52	10,626.82	- 661.30	0.00	- 661.30
Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 4.883% Maturity Date: 1 Apr 25							
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88							
10,000.00	97.2614000	106.44	9,726.14	10,043.60	- 317.46	0.00	- 317.46
Issue Date: 15 Mar 22 Rate: 3.615% Call Date: 15 Mar 27 Call Price: 100.00 Yield to Maturity: 4.541% Maturity Date: 15 Mar 28							
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3							
40,000.00	97.2929750	281.53	38,917.19	39,069.50	- 152.31	0.00	- 152.31
Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 4.923% Maturity Date: 1 May 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 69 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8							
30,000.00	99.4126670	58.49	29,823.80	30,000.00	- 176.20	0.00	- 176.20

Issue Date: 13 Jun 22 Rate: 4.387% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 4.642% Maturity Date: 15 Jun 27

GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00	97.7661330	262.50	58,659.68	59,518.20	- 858.52	0.00	- 858.52

Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 4.757% Maturity Date: 16 Nov 26

GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
50,000.00	99.4494000	413.19	49,724.70	50,316.34	- 591.64	0.00	- 591.64

Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 4.948% Maturity Date: 21 Oct 25

GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
90,000.00	92.2502560	502.13	83,025.23	90,565.69	- 7,540.46	0.00	- 7,540.46

Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.802% Maturity Date: 22 May 45

GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
170,000.00	105.3277880	4,427.08	179,057.24	172,084.26	6,972.98	0.00	6,972.98

Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.737% Maturity Date: 1 Feb 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 70 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	95.0746000	123.94	19,014.92	20,485.20	- 1,470.28	0.00	- 1,470.28
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 5.455% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	89.3683000	63.89	8,936.83	10,166.20	- 1,229.37	0.00	- 1,229.37
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.891% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
20,000.00	91.7353500	179.70	18,347.07	20,122.60	- 1,775.53	0.00	- 1,775.53
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 27 Apr 45							
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7							
10,000.00	90.8619000	116.67	9,086.19	9,500.00	- 413.81	0.00	- 413.81
Issue Date: 26 Feb 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 5.392% Maturity Date: 1 Sep 30							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	100.2481000	23.33	10,024.81	10,075.00	- 50.19	0.00	- 50.19
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 Jun 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 71 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628

20,000.00	100.0193500	447.92	20,003.87	22,000.00	- 1,996.13	0.00	- 1,996.13
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 5.086% Maturity Date: 1 Feb 25

HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6

10,000.00	91.0829000	24.44	9,108.29	10,250.00	- 1,141.71	0.00	- 1,141.71
-----------	------------	-------	----------	-----------	------------	------	------------

Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 6.243% Maturity Date: 15 Jun 47

HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62

30,000.00	95.6819330	158.33	28,704.58	32,027.10	- 3,322.52	0.00	- 3,322.52
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.505% Maturity Date: 15 Apr 27

HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8

60,000.00	77.9815670	418.00	46,788.94	61,304.90	- 14,515.96	0.00	- 14,515.96
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 5.438% Maturity Date: 15 Apr 40

HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9

40,000.00	69.8317500	282.89	27,932.70	42,133.43	- 14,200.73	0.00	- 14,200.73
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 15 Apr 50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 72 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4

10,000.00	78.2886000	17.33	7,828.86	10,944.50	- 3,115.64	0.00	- 3,115.64
-----------	------------	-------	----------	-----------	------------	------	------------

Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.612% Maturity Date: 15 Jun 47

HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77

40,000.00	98.0592000	666.67	39,223.68	39,849.60	- 625.92	0.00	- 625.92
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Mar 24 Rate: 5% Call Date: 1 Dec 34 Call Price: 100.00 Yield to Maturity: 5.247% Maturity Date: 1 Mar 35

HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4

20,000.00	98.0786000	232.61	19,615.72	20,137.50	- 521.78	0.00	- 521.78
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 4.876% Maturity Date: 15 Mar 27

HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6

10,000.00	79.6678000	88.39	7,966.78	8,859.20	- 892.42	0.00	- 892.42
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 3 Aug 21 Rate: 2.15% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.673% Maturity Date: 3 Feb 32

ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2

100,000.00	83.4644300	195.52	83,464.43	97,534.00	- 14,069.57	0.00	- 14,069.57
------------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 21 Dec 05 Rate: 6.39892% Yield to Maturity: 7.855% Maturity Date: 21 Dec 65

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 73 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9

20,000.00	57.0902500	235.53	11,418.05	19,933.60	- 8,515.55	0.00	- 8,515.55
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 6.441% Maturity Date: 12 Aug 51

INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6

30,000.00	88.2133000	185.33	26,463.99	29,938.80	- 3,474.81	0.00	- 3,474.81
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 12 Aug 28

INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6

21,000.00	66.0215240	50.10	13,864.52	17,397.94	- 3,533.42	0.00	- 3,533.42
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 6.639% Maturity Date: 8 Dec 47

INTEL CORP 5.125% 02-10-2030 SEDOL: BMX7HB1

20,000.00	99.1310000	401.46	19,826.20	19,994.20	- 168.00	0.00	- 168.00
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 10 Feb 23 Rate: 5.125% Call Date: 10 Dec 29 Call Price: 100.00 Yield to Maturity: 5.32% Maturity Date: 10 Feb 30

JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57

50,000.00	86.7505000	594.10	43,375.25	48,650.70	- 5,275.45	0.00	- 5,275.45
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 3 Mar 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 74 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3

70,000.00	99.1397290	279.47	69,397.81	70,000.00	- 602.19	0.00	- 602.19
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 2.756% Maturity Date: 22 Apr 26

JPMORGAN CHASE & CO 2.522% 04-22-2031 SEDOL: BMF03Y3

40,000.00	88.0517500	193.35	35,220.70	40,000.00	- 4,779.30	0.00	- 4,779.30
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 4.734% Maturity Date: 22 Apr 31

JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547

30,000.00	66.3422330	178.77	19,902.67	30,884.70	- 10,982.03	0.00	- 10,982.03
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 5.558% Maturity Date: 22 Apr 51

JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0

20,000.00	99.2520500	212.50	19,850.41	21,432.80	- 1,582.39	0.00	- 1,582.39
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 4.54% Maturity Date: 1 Oct 27

JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9

20,000.00	97.9774500	64.31	19,595.49	20,000.00	- 404.51	0.00	- 404.51
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 4.918% Maturity Date: 5 Dec 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 75 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9							
80,000.00	98.0494500	172.46	78,439.56	80,000.00	- 1,560.44	0.00	- 1,560.44
Issue Date: 14 Jun 22 Rate: 4.565% Call Date: 14 Jun 29 Call Price: 100.00 Yield to Maturity: 4.977% Maturity Date: 14 Jun 30							
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55							
60,000.00	97.3409000	1,106.79	58,404.54	60,000.00	- 1,595.46	0.00	- 1,595.46
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 4.859% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
50,000.00	90.8299400	206.25	45,414.97	49,863.71	- 4,448.74	0.00	- 4,448.74
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 5.716% Maturity Date: 1 Jun 45							
KENVUE INC 4.9% 03-22-2033 SEDOL: BQS8YJ4							
40,000.00	98.3726250	539.00	39,349.05	39,912.40	- 563.35	0.00	- 563.35
Issue Date: 22 Sep 23 Rate: 4.9% Call Date: 22 Dec 32 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 22 Mar 33							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	98.1287000	143.33	9,812.87	10,979.00	- 1,166.13	0.00	- 1,166.13
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 4.943% Maturity Date: 1 Mar 28							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 76 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8							
10,000.00	90.4459000	239.78	9,044.59	12,075.00	- 3,030.41	0.00	- 3,030.41
Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 6.016% Maturity Date: 15 Jul 45							
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91							
20,000.00	96.7384000	344.44	19,347.68	19,949.40	- 601.72	0.00	- 601.72
Issue Date: 27 Aug 24 Rate: 5% Call Date: 15 Jun 34 Call Price: 100.00 Yield to Maturity: 5.435% Maturity Date: 15 Sep 34							
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BSCC009							
10,000.00	101.2842000	375.00	10,128.42	9,985.30	143.12	0.00	143.12
Issue Date: 16 May 24 Rate: 6% Call Date: 15 Jul 29 Call Price: 100.00 Yield to Maturity: 5.678% Maturity Date: 15 Aug 29							
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626							
10,000.00	98.9120000	4.83	9,891.20	9,798.00	93.20	0.00	93.20
Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 5.209% Maturity Date: 25 Jun 25							
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07							
10,000.00	92.9663000	154.92	9,296.63	9,225.00	71.63	0.00	71.63
Issue Date: 31 Jul 19 Rate: 3.9% Call Date: 8 May 29 Call Price: 100.00 Yield to Maturity: 5.656% Maturity Date: 8 Aug 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 77 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2							
30,000.00	91.5640670	603.50	27,469.22	29,964.30	- 2,495.08	0.00	- 2,495.08
Issue Date: 9 Feb 24 Rate: 5.1% Call Date: 9 Aug 63 Call Price: 100.00 Yield to Maturity: 5.636% Maturity Date: 9 Feb 64							
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1							
80,000.00	80.0464000	147.56	64,037.12	79,449.60	- 15,412.48	0.00	- 15,412.48
Issue Date: 5 May 22 Rate: 4.15% Call Date: 15 Dec 52 Call Price: 100.00 Yield to Maturity: 5.553% Maturity Date: 15 Jun 53							
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9							
20,000.00	92.9164500	34.67	18,583.29	19,982.40	- 1,399.11	0.00	- 1,399.11
Issue Date: 5 May 22 Rate: 3.9% Call Date: 15 Mar 32 Call Price: 100.00 Yield to Maturity: 5.051% Maturity Date: 15 Jun 32							
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14							
10,000.00	92.9955000	196.44	9,299.55	10,267.40	- 967.85	0.00	- 967.85
Issue Date: 29 Jan 24 Rate: 5.2% Call Date: 15 Aug 63 Call Price: 100.00 Yield to Maturity: 5.645% Maturity Date: 15 Feb 64							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	93.8575500	115.00	18,771.51	21,324.20	- 2,552.69	0.00	- 2,552.69
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 5.222% Maturity Date: 15 May 36							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 78 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14

20,000.00	98.0971000	190.00	19,619.42	19,903.60	- 284.18	0.00	- 284.18
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.911% Maturity Date: 15 Apr 30

MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80

40,000.00	77.4983750	406.39	30,999.35	49,802.50	- 18,803.15	0.00	- 18,803.15
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 5.511% Maturity Date: 26 Mar 50

MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0

20,000.00	93.8252000	360.00	18,765.04	19,853.20	- 1,088.16	0.00	- 1,088.16
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 4.894% Maturity Date: 1 Jul 30

MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7

10,000.00	97.3127000	95.00	9,731.27	10,053.30	- 322.03	0.00	- 322.03
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.699% Maturity Date: 1 Apr 28

MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559

20,000.00	97.3961000	350.00	19,479.22	22,792.60	- 3,313.38	0.00	- 3,313.38
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 4.614% Maturity Date: 1 Jul 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 79 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12

20,000.00	72.1947000	241.67	14,438.94	22,343.40	- 7,904.46	0.00	- 7,904.46
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 5.747% Maturity Date: 1 Sep 49

MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571

40,000.00	79.1107000	420.00	31,644.28	44,084.34	- 12,440.06	0.00	- 12,440.06
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.782% Maturity Date: 1 Apr 50

MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6

20,000.00	83.9080500	5.64	16,781.61	19,828.20	- 3,046.59	0.00	- 3,046.59
-----------	------------	------	-----------	-----------	------------	------	------------

Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 4.826% Maturity Date: 24 Jun 30

META PLATFORMS INC 4.75% 08-15-2034 SEDOL: BT3NFJ2

40,000.00	97.3997750	749.45	38,959.91	39,924.00	- 964.09	0.00	- 964.09
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 9 Aug 24 Rate: 4.75% Call Date: 15 May 34 Call Price: 100.00 Yield to Maturity: 5.094% Maturity Date: 15 Aug 34

METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3

30,000.00	101.9174000	85.33	30,575.22	27,736.88	2,838.34	0.00	2,838.34
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.269% Maturity Date: 15 Dec 66

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 80 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

MICRON TECHNOLOGY INC 5.3% 01-15-2031 SEDOL: BRF20S7

20,000.00	99.8797500	488.78	19,975.95	19,986.00	- 10.05	0.00	- 10.05
-----------	------------	--------	-----------	-----------	---------	------	---------

Issue Date: 12 Jan 24 Rate: 5.3% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.323% Maturity Date: 15 Jan 31

MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9

10,000.00	102.4524000	231.74	10,245.24	9,770.66	474.58	0.00	474.58
-----------	-------------	--------	-----------	----------	--------	------	--------

Issue Date: 9 Feb 23 Rate: 5.875% Call Date: 9 Nov 32 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 9 Feb 33

MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8

70,000.00	99.1074000	268.03	69,375.18	70,058.24	- 683.06	0.00	- 683.06
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 2.878% Maturity Date: 28 Apr 26

MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3

90,000.00	88.8576110	1,072.85	79,971.85	90,000.00	- 10,028.15	0.00	- 10,028.15
-----------	------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 4.843% Maturity Date: 22 Jan 31

MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3

10,000.00	96.3980000	164.50	9,639.80	9,612.40	27.40	0.00	27.40
-----------	------------	--------	----------	----------	-------	------	-------

Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 4.756% Maturity Date: 24 Jan 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 81 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
MORGAN STANLEY 4.431%	01-23-2030	CUSIP: 6174468G7					
4,000.00	97.3550000	77.79	3,894.20	4,000.00	- 105.80	0.00	- 105.80
Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 5.029% Maturity Date: 23 Jan 30							
MPLX LP 4.7% 04-15-2048	SEDOL: BYZGJY7						
80,000.00	82.0540500	793.78	65,643.24	79,478.40	- 13,835.16	0.00	- 13,835.16
Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 6.16% Maturity Date: 15 Apr 48							
MPLX LP 4.8%	02-15-2029	SEDOL: BF5M0H2					
20,000.00	99.1237000	362.67	19,824.74	20,128.40	- 303.66	0.00	- 303.66
Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 5.036% Maturity Date: 15 Feb 29							
MPLX LP 4.875% DUE 06-01-2025	SEDOL: BYYHPS7						
70,000.00	99.9324000	284.38	69,952.68	64,312.50	5,640.18	0.00	5,640.18
Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.031% Maturity Date: 1 Jun 25							
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025	SEDOL: BL6JT77						
30,000.00	98.2835670	5.54	29,485.07	29,969.40	- 484.33	0.00	- 484.33
Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 4.603% Maturity Date: 24 Jun 25							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 82 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9

20,000.00	77.1923000	169.72	15,438.46	19,874.80	- 4,436.34	0.00	- 4,436.34
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 5.475% Maturity Date: 27 Mar 40

NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0

20,000.00	70.5666000	176.25	14,113.32	21,314.01	- 7,200.69	0.00	- 7,200.69
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 5.557% Maturity Date: 27 Mar 50

NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6

30,000.00	93.7767000	262.50	28,133.01	38,319.00	- 10,185.99	0.00	- 10,185.99
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.717% Maturity Date: 1 May 50

NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3

110,000.00	95.5697360	1,648.47	105,126.71	109,941.70	- 4,814.99	0.00	- 4,814.99
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.834% Maturity Date: 15 Jan 28

NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3

30,000.00	73.9299330	277.50	22,178.98	32,575.20	- 10,396.22	0.00	- 10,396.22
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 5.351% Maturity Date: 1 Apr 60

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 83 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
30,000.00	102.5432000	569.75	30,762.96	34,500.30	- 3,737.34	0.00	- 3,737.34
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 6.14% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
10,000.00	101.0271000	194.33	10,102.71	12,434.20	- 2,331.49	0.00	- 2,331.49
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.508% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8							
30,000.00	110.8373330	695.63	33,251.20	34,666.89	- 1,415.69	0.00	- 1,415.69
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 5.892% Maturity Date: 15 Sep 31							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	71.8691000	247.33	14,373.82	19,434.10	- 5,060.28	0.00	- 5,060.28
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 6.58% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
30,000.00	74.2016000	278.67	22,260.48	27,420.40	- 5,159.92	0.00	- 5,159.92
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 6.689% Maturity Date: 15 Apr 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 84 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5

30,000.00	75.7158330	61.67	22,714.75	29,765.30	- 7,050.55	0.00	- 7,050.55
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.848% Maturity Date: 15 Jun 45

ONEOK INC 5.55% 11-01-2026 SEDOL: BMZ6BH0

10,000.00	101.2378000	92.50	10,123.78	9,988.60	135.18	0.00	135.18
-----------	-------------	-------	-----------	----------	--------	------	--------

Issue Date: 24 Aug 23 Rate: 5.55% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 4.832% Maturity Date: 1 Nov 26

ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5

20,000.00	103.0829000	193.33	20,616.58	19,961.00	655.58	0.00	655.58
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Aug 23 Rate: 5.8% Call Date: 1 Sep 30 Call Price: 100.00 Yield to Maturity: 5.179% Maturity Date: 1 Nov 30

ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5

10,000.00	105.2620000	220.83	10,526.20	9,950.70	575.50	0.00	575.50
-----------	-------------	--------	-----------	----------	--------	------	--------

Issue Date: 24 Aug 23 Rate: 6.625% Call Date: 1 Mar 53 Call Price: 100.00 Yield to Maturity: 6.228% Maturity Date: 1 Sep 53

ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70

50,000.00	88.0117400	383.33	44,005.87	50,141.06	- 6,135.19	0.00	- 6,135.19
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 25 Mar 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 85 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13

10,000.00	90.3250000	73.75	9,032.50	9,102.60	- 70.10	0.00	- 70.10
-----------	------------	-------	----------	----------	---------	------	---------

Issue Date: 1 Apr 20 Rate: 2.95% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.071% Maturity Date: 1 Apr 30

ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57

70,000.00	96.4200290	308.00	67,494.02	69,966.40	- 2,472.38	0.00	- 2,472.38
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 4.668% Maturity Date: 25 Mar 26

ORACLE CORP 4.65% 05-06-2030 SEDOL: BMWS986

20,000.00	98.5844000	142.08	19,716.88	19,936.40	- 219.52	0.00	- 219.52
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 6 Feb 23 Rate: 4.65% Call Date: 6 Mar 30 Call Price: 100.00 Yield to Maturity: 4.953% Maturity Date: 6 May 30

ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2

30,000.00	92.1587000	421.04	27,647.61	29,915.70	- 2,268.09	0.00	- 2,268.09
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Sep 24 Rate: 5.375% Call Date: 27 Mar 54 Call Price: 100.00 Yield to Maturity: 5.939% Maturity Date: 27 Sep 54

OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50

20,000.00	99.2293500	98.23	19,845.87	19,999.80	- 153.93	0.00	- 153.93
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 5 Apr 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 86 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42							
20,000.00	93.2630000	175.00	18,652.60	20,022.60	- 1,370.00	0.00	- 1,370.00
Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 1 Aug 27							
PAC GAS & ELEC CO FIXED 4.95% DUE 06-08-2025 SEDOL: BMQ7GH7							
30,000.00	99.9750330	94.88	29,992.51	29,964.60	27.91	0.00	27.91
Issue Date: 8 Jun 22 Rate: 4.95% Yield to Maturity: 5% Maturity Date: 8 Jun 25							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
10,000.00	74.9183000	137.50	7,491.83	9,950.10	- 2,458.27	0.00	- 2,458.27
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 5.759% Maturity Date: 1 Aug 40							
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011							
10,000.00	68.6373000	145.83	6,863.73	9,936.90	- 3,073.17	0.00	- 3,073.17
Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 5.887% Maturity Date: 1 Aug 50							
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1							
20,000.00	85.5356500	208.33	17,107.13	19,979.20	- 2,872.07	0.00	- 2,872.07
Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 5.313% Maturity Date: 1 Feb 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 87 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8

50,000.00	101.1430800	121.11	50,571.54	49,912.50	659.04	0.00	659.04
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 8 Jun 22 Rate: 5.45% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.948% Maturity Date: 15 Jun 27

PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3

40,000.00	85.2265500	62.33	34,090.62	39,875.60	- 5,784.98	0.00	- 5,784.98
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 4.837% Maturity Date: 28 May 30

PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1

70,000.00	89.6960140	459.38	62,787.21	72,533.20	- 9,745.99	0.00	- 9,745.99
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.872% Maturity Date: 1 Apr 30

PHILIP MORRIS INTL INC 4.875% 02-13-2029 SEDOL: BPG5N60

10,000.00	99.8657000	186.88	9,986.57	9,907.00	79.57	0.00	79.57
-----------	------------	--------	----------	----------	-------	------	-------

Issue Date: 13 Feb 24 Rate: 4.875% Call Date: 13 Jan 29 Call Price: 100.00 Yield to Maturity: 4.91% Maturity Date: 13 Feb 29

PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93

10,000.00	98.8739000	201.25	9,887.39	9,781.10	106.29	0.00	106.29
-----------	------------	--------	----------	----------	--------	------	--------

Issue Date: 13 Feb 24 Rate: 5.25% Call Date: 13 Nov 33 Call Price: 100.00 Yield to Maturity: 5.407% Maturity Date: 13 Feb 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 88 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89

30,000.00	86.4381330	105.00	25,931.44	29,814.90	- 3,883.46	0.00	- 3,883.46
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 5.03% Maturity Date: 1 May 30

PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147

10,000.00	86.7575000	126.25	8,675.75	9,755.50	- 1,079.75	0.00	- 1,079.75
-----------	------------	--------	----------	----------	------------	------	------------

Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 5.718% Maturity Date: 20 Mar 42

PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8

10,000.00	96.5331000	51.88	9,653.31	9,998.10	- 344.79	0.00	- 344.79
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 4.579% Maturity Date: 15 Jan 26

PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3

60,000.00	84.8951000	594.83	50,937.06	56,985.10	- 6,048.04	0.00	- 6,048.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 5.086% Maturity Date: 15 Jan 31

PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5

40,000.00	101.7367500	117.84	40,694.70	40,000.00	694.70	0.00	694.70
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 12 Jun 23 Rate: 5.582% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 12 Jun 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 89 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7							
10,000.00	100.4251000	30.67	10,042.51	10,000.00	42.51	0.00	42.51
Issue Date: 12 Jun 23 Rate: 5.812% Call Date: 12 Jun 25 Call Price: 100.00 Yield to Maturity: 5.499% Maturity Date: 12 Jun 26							
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6							
10,000.00	98.3917000	2.78	9,839.17	9,991.80	- 152.63	0.00	- 152.63
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 4.694% Maturity Date: 23 Jun 25							
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6							
60,000.00	98.6484000	562.08	59,189.04	60,225.00	- 1,035.96	0.00	- 1,035.96
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 5.143% Maturity Date: 20 Oct 28							
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90							
20,000.00	104.9933500	217.22	20,998.67	20,000.00	998.67	0.00	998.67
Issue Date: 4 Dec 23 Rate: 8.5% Call Date: 15 Nov 25 Call Price: 104.25 Yield to Maturity: 7.146% Maturity Date: 15 May 29							
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61							
10,000.00	84.7913000	122.19	8,479.13	9,340.10	- 860.97	0.00	- 860.97
Issue Date: 1 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.263% Maturity Date: 15 Jan 32							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 90 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3

30,000.00	62.0000000	708.33	18,600.00	30,000.00	- 11,400.00	0.00	- 11,400.00
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 25 Call Price: 101.56 Yield to Maturity: 20.276% Maturity Date: 15 Feb 29

PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84

20,000.00	95.1650500	125.89	19,033.01	18,837.00	196.01	0.00	196.01
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.468% Maturity Date: 15 May 37

PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3

50,000.00	81.6827400	200.42	40,841.37	50,806.54	- 9,965.17	0.00	- 9,965.17
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 5.384% Maturity Date: 15 Nov 35

PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071

10,000.00	87.0934000	133.81	8,709.34	10,000.00	- 1,290.66	0.00	- 1,290.66
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 5.26% Maturity Date: 15 Jul 31

PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082

100,000.00	82.5460000	1,522.59	82,546.00	102,459.89	- 19,913.89	0.00	- 19,913.89
------------	------------	----------	-----------	------------	-------------	------	-------------

Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 15 Jan 35

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 91 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO SEDOL: BMV1FZ5							
20,000.00	87.7678500	395.83	17,553.57	18,750.00	- 1,196.43	0.00	- 1,196.43
Issue Date: 19 Jan 22 Rate: 4.75% Call Date: 1 Feb 27 Call Price: 102.37 Yield to Maturity: 6.966% Maturity Date: 1 Feb 32							
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4							
40,000.00	102.6603750	308.51	41,064.15	40,172.07	892.08	0.00	892.08
Issue Date: 8 Aug 23 Rate: 6.036% Call Date: 15 Aug 33 Call Price: 100.00 Yield to Maturity: 5.649% Maturity Date: 15 Nov 33							
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1							
10,000.00	104.9512000	83.62	10,495.12	10,104.30	390.82	0.00	390.82
Issue Date: 8 Aug 23 Rate: 6.544% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 6.173% Maturity Date: 15 Nov 53							
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2							
20,000.00	98.7981000	530.28	19,759.62	24,450.00	- 4,690.38	0.00	- 4,690.38
Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 5.989% Maturity Date: 15 Jan 31							
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24							
10,000.00	94.9425000	28.98	9,494.25	10,000.00	- 505.75	0.00	- 505.75
Issue Date: 22 Nov 21 Rate: 2.268% Yield to Maturity: 5.134% Maturity Date: 15 Nov 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 92 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL DCP MID STREAM OPERATING	11-03-2036	SEDOL: B1GC716						
10,000.00	102.8791000	103.92	10,287.91	10,500.00	- 212.09	0.00	- 212.09	

Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 6.103% Maturity Date: 3 Nov 36

PVTPL DISH DBS CORP SR SECD NT	5.25% 12-01-2026	SEDOL: BNRLYV5						
10,000.00	90.8951000	43.75	9,089.51	10,000.00	- 910.49	0.00	- 910.49	

Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 10.619% Maturity Date: 1 Dec 26

PVTPL EQT CORP SR NT 3.625%	05-15-2031	SEDOL: BMY681						
20,000.00	89.1584000	92.64	17,831.68	21,000.00	- 3,168.32	0.00	- 3,168.32	

Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.675% Maturity Date: 15 May 31

PVTPL GFL ENVIRONMENTAL INC 6.75%	01-15-2031	CUSIP: 36168QAQ7						
20,000.00	102.6820000	622.50	20,536.40	20,400.00	136.40	0.00	136.40	

Issue Date: 6 Dec 23 Rate: 6.75% Call Date: 15 Jan 27 Call Price: 103.37 Yield to Maturity: 6.209% Maturity Date: 15 Jan 31

PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO	SEDOL: BLF9NQ5							
20,000.00	98.3380500	4.89	19,667.61	19,981.60	- 313.99	0.00	- 313.99	

Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 4.657% Maturity Date: 23 Jun 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 93 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032/02-02-2021 BEO SEDOL: BKPJT48

30,000.00	86.8582000	410.83	26,057.46	26,512.50	- 455.04	0.00	- 455.04
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 2 Feb 21 Rate: 3.625% Call Date: 15 Aug 26 Call Price: 101.81 Yield to Maturity: 5.911% Maturity Date: 15 Feb 32

PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032 SEDOL: BS2FMG8

10,000.00	99.7185000	153.13	9,971.85	10,000.00	- 28.15	0.00	- 28.15
-----------	------------	--------	----------	-----------	---------	------	---------

Issue Date: 26 Mar 24 Rate: 6.125% Call Date: 1 Apr 27 Call Price: 103.06 Yield to Maturity: 6.171% Maturity Date: 1 Apr 32

PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76

20,000.00	102.7667000	241.46	20,553.34	20,000.00	553.34	0.00	553.34
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Apr 24 Rate: 7.125% Call Date: 30 Apr 27 Call Price: 103.56 Yield to Maturity: 6.581% Maturity Date: 30 Apr 31

PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1

10,000.00	95.9130000	229.17	9,591.30	10,182.50	- 591.20	0.00	- 591.20
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 5.869% Maturity Date: 1 Feb 43

PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2

20,000.00	92.2231500	160.00	18,444.63	19,941.00	- 1,496.37	0.00	- 1,496.37
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.896% Maturity Date: 1 Apr 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 94 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029 SEDOL: BQV0HY3

10,000.00	101.0544000	156.25	10,105.44	10,000.00	105.44	0.00	105.44
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 27 Mar 24 Rate: 6.25% Call Date: 1 Apr 26 Call Price: 103.12 Yield to Maturity: 5.962% Maturity Date: 1 Apr 29

PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6

20,000.00	100.6303000	36.11	20,126.06	19,750.00	376.06	0.00	376.06
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 25 Call Price: 100.00 Yield to Maturity: 6.222% Maturity Date: 20 Jun 27

PVTPL NCL CORP LTD 8.125% 01-15-2029 CUSIP: 62886HBNO

20,000.00	105.3826000	749.31	21,076.52	20,975.00	101.52	0.00	101.52
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 18 Oct 23 Rate: 8.125% Call Date: 15 Jan 26 Call Price: 104.06 Yield to Maturity: 6.584% Maturity Date: 15 Jan 29

PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 SEDOL: BP091F3

10,000.00	98.7060000	253.47	9,870.60	10,000.00	- 129.40	0.00	- 129.40
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 5 Aug 24 Rate: 6.25% Call Date: 1 Aug 27 Call Price: 103.12 Yield to Maturity: 6.457% Maturity Date: 1 Feb 33

PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3

50,000.00	99.7625200	1,158.33	49,881.26	50,000.00	- 118.74	0.00	- 118.74
-----------	------------	----------	-----------	-----------	----------	------	----------

Issue Date: 12 Aug 24 Rate: 6% Call Date: 1 Aug 27 Call Price: 103.00 Yield to Maturity: 6.036% Maturity Date: 1 Feb 33

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 95 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5

10,000.00	101.1981000	184.03	10,119.81	10,000.00	119.81	0.00	119.81
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 7 Mar 24 Rate: 6.25% Call Date: 15 Mar 27 Call Price: 103.12 Yield to Maturity: 6.04% Maturity Date: 15 Mar 32

PVTPL RR DONNELLEY & SONS COMPANY 9.5% 08-01-2029 SEDOL: BMC94W8

30,000.00	101.5476330	1,132.08	30,464.29	30,000.00	464.29	0.00	464.29
-----------	-------------	----------	-----------	-----------	--------	------	--------

Issue Date: 8 Aug 24 Rate: 9.5% Call Date: 1 Aug 26 Call Price: 104.75 Yield to Maturity: 9.075% Maturity Date: 1 Aug 29

PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032 SEDOL: BMZBL86

20,000.00	101.7057000	510.00	20,341.14	20,150.00	191.14	0.00	191.14
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 15 Aug 24 Rate: 6.75% Call Date: 15 Aug 27 Call Price: 103.37 Yield to Maturity: 6.461% Maturity Date: 15 Aug 32

PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0

19,469.48	99.3725560	172.79	19,347.32	19,656.99	- 309.67	0.00	- 309.67
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 5.302% Maturity Date: 20 Oct 25

PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BPGN836

30,000.00	100.2527330	540.00	30,075.82	29,954.10	121.72	0.00	121.72
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 27 Feb 24 Rate: 5.4% Call Date: 1 Feb 29 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 1 Mar 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 96 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL SOLVENTUM CORP 5.45%	03-13-2031	SEDOL: BPGN869						
30,000.00	99.9366330	490.50	29,980.99	29,931.30	49.69	0.00	49.69	

Issue Date: 27 Feb 24 Rate: 5.45% Call Date: 13 Jan 31 Call Price: 100.00 Yield to Maturity: 5.46% Maturity Date: 13 Mar 31

PVTPL SOLVENTUM CORP 5.6%	03-23-2034	SEDOL: BPGN870						
40,000.00	99.5770750	609.78	39,830.83	39,973.20	- 142.37	0.00	- 142.37	

Issue Date: 27 Feb 24 Rate: 5.6% Call Date: 23 Dec 33 Call Price: 100.00 Yield to Maturity: 5.658% Maturity Date: 23 Mar 34

PVTPL SOLVENTUM CORP 5.9%	04-30-2054	SEDOL: BQBCWY4						
40,000.00	97.4204250	399.89	38,968.17	39,830.00	- 861.83	0.00	- 861.83	

Issue Date: 27 Feb 24 Rate: 5.9% Call Date: 30 Oct 53 Call Price: 100.00 Yield to Maturity: 6.089% Maturity Date: 30 Apr 54

PVTPL SPIRIT IP CAYMAN LTD/SPIRIT	LOYALTY CA 8.0%	09-20-2025	SEDOL: BN6RJR5					
35,904.00	77.5000000	566.49	27,825.60	36,694.01	- 8,868.41	0.00	- 8,868.41	

Issue Date: 17 Sep 20 Rate: 8% Yield to Maturity: 46.554% Maturity Date: 20 Sep 25

PVTPL TARGA RES PARTNERS LP 4.875%	08-30-2021	SEDOL: BP6T4Q9						
40,000.00	96.5613500	812.50	38,624.54	38,550.00	74.54	0.00	74.54	

Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 5.547% Maturity Date: 1 Feb 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 97 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6

30,000.00	89.3774670	432.83	26,813.24	32,731.27	- 5,918.03	0.00	- 5,918.03
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.811% Maturity Date: 15 Sep 44

PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94

10,000.00	100.2222000	212.50	10,022.22	9,975.00	47.22	0.00	47.22
-----------	-------------	--------	-----------	----------	-------	------	-------

Issue Date: 27 Feb 24 Rate: 6.375% Call Date: 1 Mar 26 Call Price: 103.18 Yield to Maturity: 6.31% Maturity Date: 1 Mar 29

PVTPL TRANSDIGM INC 6.625% 03-01-2032 SEDOL: BNM6HC7

20,000.00	100.9025500	441.67	20,180.51	20,000.00	180.51	0.00	180.51
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 27 Feb 24 Rate: 6.625% Call Date: 1 Mar 27 Call Price: 103.31 Yield to Maturity: 6.463% Maturity Date: 1 Mar 32

PVTPL TRANSDIGM INC 7.125% 12-01-2031 SEDOL: BP0VP91

10,000.00	102.3963000	59.38	10,239.63	10,475.00	- 235.37	0.00	- 235.37
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 28 Nov 23 Rate: 7.125% Call Date: 1 Dec 26 Call Price: 103.56 Yield to Maturity: 6.685% Maturity Date: 1 Dec 31

PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799

20,000.00	98.3259000	184.72	19,665.18	19,300.00	365.18	0.00	365.18
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 21 Apr 21 Rate: 4.375% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.735% Maturity Date: 15 Apr 26

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 98 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788

30,000.00	95.0786330	292.92	28,523.59	30,450.00	- 1,926.41	0.00	- 1,926.41
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 5.939% Maturity Date: 15 Apr 29

PVTPL UNITED RENTALS INC 6.125% 03-15-2034 SEDOL: BS9C5X0

40,000.00	99.2178750	721.39	39,687.15	40,075.00	- 387.85	0.00	- 387.85
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 11 Mar 24 Rate: 6.125% Call Date: 15 Mar 29 Call Price: 103.06 Yield to Maturity: 6.236% Maturity Date: 15 Mar 34

PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6

10,000.00	95.6644000	231.25	9,566.44	11,012.50	- 1,446.06	0.00	- 1,446.06
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 26 Mar 18 Rate: 9.25% Yield to Maturity: 13.089% Maturity Date: 1 Apr 26

PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4

20,000.00	85.9122500	129.17	17,182.45	19,050.00	- 1,867.55	0.00	- 1,867.55
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Nov 21 Rate: 3.875% Call Date: 1 May 33 Call Price: 100.00 Yield to Maturity: 5.947% Maturity Date: 1 Nov 33

PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9

30,000.00	101.4979000	915.83	30,449.37	30,150.00	299.37	0.00	299.37
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Jul 24 Rate: 7% Call Date: 15 Jan 27 Call Price: 103.50 Yield to Maturity: 6.644% Maturity Date: 15 Jan 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 99 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8

87,000.00	95.2203330	1,640.34	82,841.69	89,676.88	- 6,835.19	0.00	- 6,835.19
-----------	------------	----------	-----------	-----------	------------	------	------------

Issue Date: 9 Aug 24 Rate: 4.78% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 5.398% Maturity Date: 15 Feb 35

PVTPL VIKING CRUISES LTD 7.0% DUE 02-15-2029 BEO SEDOL: BMGS3P7

30,000.00	100.5487000	793.33	30,164.61	30,187.50	- 22.89	0.00	- 22.89
-----------	-------------	--------	-----------	-----------	---------	------	---------

Issue Date: 2 Feb 21 Rate: 7% Call Date: 15 Feb 25 Call Price: 101.75 Yield to Maturity: 6.842% Maturity Date: 15 Feb 29

PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1

20,000.00	104.1410000	538.33	20,828.20	20,000.00	828.20	0.00	828.20
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 16 Feb 23 Rate: 7.125% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 6.297% Maturity Date: 15 Feb 31

RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311

20,000.00	99.6664500	124.58	19,933.29	18,425.00	1,508.29	0.00	1,508.29
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 5.776% Maturity Date: 15 May 25

RTX CORP 6.0% 03-15-2031 SEDOL: BQHN1V1

20,000.00	104.9721000	353.33	20,994.42	19,986.60	1,007.82	0.00	1,007.82
-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 8 Nov 23 Rate: 6% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 5.054% Maturity Date: 15 Mar 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 100 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
RTX CORPORATION 3.03%      03-15-2052    SEDOL: BMYT813							
30,000.00	63.3636330	267.65	19,009.09	20,594.50	- 1,585.41	0.00	- 1,585.41
Issue Date: 16 Nov 21    Rate: 3.03%    Call Date: 15 Sep 51    Call Price: 100.00    Yield to Maturity: 5.694%    Maturity Date: 15 Mar 52							
RTX CORPORATION 4.5%      06-01-2042    SEDOL: B8J6DZ0							
40,000.00	86.6429500	150.00	34,657.18	38,592.76	- 3,935.58	0.00	- 3,935.58
Issue Date: 1 Jun 12    Rate: 4.5%    Yield to Maturity: 5.721%    Maturity Date: 1 Jun 42							
SALESFORCE.COM INC 2.7% DUE 07-15-2041    BEO    SEDOL: BN466T5							
40,000.00	70.6281250	498.00	28,251.25	31,858.80	- 3,607.55	0.00	- 3,607.55
Issue Date: 12 Jul 21    Rate: 2.7%    Call Date: 15 Jan 41    Call Price: 100.00    Yield to Maturity: 5.409%    Maturity Date: 15 Jul 41							
SANTANDER HLDGS FIXED 4.5% DUE      07-17-2025    SEDOL: BYZ65K5							
10,000.00	99.6959000	205.00	9,969.59	10,108.50	- 138.91	0.00	- 138.91
Issue Date: 17 Jul 15    Rate: 4.5%    Call Date: 18 Apr 25    Call Price: 100.00    Yield to Maturity: 5.07%    Maturity Date: 17 Jul 25							
SCHWAB CHARLES CORP NEW 5.875%      08-24-2026    SEDOL: BMZ6BX6							
60,000.00	101.7233670	1,243.54	61,034.02	59,949.60	1,084.42	0.00	1,084.42
Issue Date: 24 Aug 23    Rate: 5.875%    Call Date: 24 Jul 26    Call Price: 100.00    Yield to Maturity: 4.77%    Maturity Date: 24 Aug 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 101 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1							
10,000.00	105.0610000	216.46	10,506.10	10,120.80	385.30	0.00	385.30
Issue Date: 24 Aug 23 Rate: 6.136% Call Date: 24 Aug 33 Call Price: 100.00 Yield to Maturity: 5.453% Maturity Date: 24 Aug 34							
SERVICE PPTYS TR 8.375% 06-15-2029 SEDOL: BR502D0							
20,000.00	96.7479000	139.58	19,349.58	19,800.20	- 450.62	0.00	- 450.62
Issue Date: 3 Jun 24 Rate: 8.375% Call Date: 15 Jun 26 Call Price: 104.18 Yield to Maturity: 9.285% Maturity Date: 15 Jun 29							
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41							
30,000.00	67.3734330	230.21	20,212.03	29,334.90	- 9,122.87	0.00	- 9,122.87
Issue Date: 6 Oct 24 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 5.702% Maturity Date: 6 Apr 50							
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8							
40,000.00	87.4678750	702.72	34,987.15	41,968.80	- 6,981.65	0.00	- 6,981.65
Issue Date: 12 Aug 24 Rate: 4.55% Yield to Maturity: 5.646% Maturity Date: 12 Aug 43							
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9							
10,000.00	75.2113000	113.54	7,521.13	9,222.80	- 1,701.67	0.00	- 1,701.67
Issue Date: 12 Sep 24 Rate: 3.75% Yield to Maturity: 5.766% Maturity Date: 12 Sep 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 102 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7

20,000.00	108.8753500	56.67	21,775.07	19,893.80	1,881.27	0.00	1,881.27
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 5.457% Maturity Date: 15 Dec 38

T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6

10,000.00	97.6864000	79.17	9,768.64	10,613.90	- 845.26	0.00	- 845.26
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.827% Maturity Date: 15 Apr 27

T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5

10,000.00	97.1278000	85.00	9,712.78	10,000.00	- 287.22	0.00	- 287.22
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 4.91% Maturity Date: 15 Feb 26

T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9

20,000.00	86.0722500	192.67	17,214.45	20,863.60	- 3,649.15	0.00	- 3,649.15
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.238% Maturity Date: 15 Feb 31

T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3

30,000.00	90.9069670	297.50	27,272.09	30,000.00	- 2,727.91	0.00	- 2,727.91
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 25 Call Price: 100.65 Yield to Maturity: 5.098% Maturity Date: 15 Feb 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 103 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1							
20,000.00	87.8890500	217.22	17,577.81	20,000.00	- 2,422.19	0.00	- 2,422.19
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 5.21% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8							
20,000.00	93.3359500	142.50	18,667.19	18,937.50	- 270.31	0.00	- 270.31
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 25 Call Price: 100.84 Yield to Maturity: 5.124% Maturity Date: 15 Apr 29							
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
50,000.00	90.7696800	369.44	45,384.84	50,300.00	- 4,915.16	0.00	- 4,915.16
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 5.24% Maturity Date: 15 Apr 31							
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3							
30,000.00	99.5487670	221.67	29,864.63	31,561.42	- 1,696.79	0.00	- 1,696.79
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 5.077% Maturity Date: 15 Apr 25							
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1							
100,000.00	94.0857200	818.06	94,085.72	99,948.62	- 5,862.90	0.00	- 5,862.90
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.166% Maturity Date: 15 Apr 30							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 104 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8							
40,000.00	82.1075250	380.00	32,843.01	36,220.80	- 3,377.79	0.00	- 3,377.79
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.865% Maturity Date: 15 Apr 50							
T-MOBILE USA INC 5.15% 04-15-2034 SEDOL: BR875P1							
20,000.00	98.4111000	217.44	19,682.22	19,930.80	- 248.58	0.00	- 248.58
Issue Date: 12 Jan 24 Rate: 5.15% Call Date: 15 Jan 34 Call Price: 100.00 Yield to Maturity: 5.368% Maturity Date: 15 Apr 34							
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9							
10,000.00	98.9215000	230.56	9,892.15	10,525.00	- 632.85	0.00	- 632.85
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 5.388% Maturity Date: 15 Jan 28							
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4							
10,000.00	90.9862000	184.44	9,098.62	10,000.00	- 901.38	0.00	- 901.38
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 5.564% Maturity Date: 15 Jan 32							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	110.9461700	17.13	6,656.77	6,055.35	601.42	0.00	601.42
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.748% Maturity Date: 16 Dec 39							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 105 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2

50,000.00	85.6174600	138.54	42,808.73	49,931.40	- 7,122.67	0.00	- 7,122.67
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 4.837% Maturity Date: 4 May 30

TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80

30,000.00	89.4974330	225.21	26,849.23	32,164.96	- 5,315.73	0.00	- 5,315.73
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.978% Maturity Date: 15 Nov 40

TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20

30,000.00	96.6523670	327.50	28,995.71	36,410.75	- 7,415.04	0.00	- 7,415.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 6.957% Maturity Date: 1 May 37

TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8

30,000.00	98.0763000	90.00	29,422.89	29,139.30	283.59	0.00	283.59
-----------	------------	-------	-----------	-----------	--------	------	--------

Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 6.962% Maturity Date: 15 Jun 39

TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7

70,000.00	101.8614570	2,555.00	71,303.02	86,067.90	- 14,764.88	0.00	- 14,764.88
-----------	-------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 7.083% Maturity Date: 1 Jul 38

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 106 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
100,000.00	102.5025900	3,270.83	102,502.59	100,752.18	1,750.41	0.00	1,750.41
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 5.433% Maturity Date: 1 Feb 26							
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909							
30,000.00	101.6577670	115.90	30,497.33	30,000.00	497.33	0.00	497.33
Issue Date: 8 Jun 23 Rate: 6.047% Call Date: 8 Jun 26 Call Price: 100.00 Yield to Maturity: 5.31% Maturity Date: 8 Jun 27							
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97							
50,000.00	102.2766000	152.40	51,138.30	49,933.10	1,205.20	0.00	1,205.20
Issue Date: 12 Jun 23 Rate: 5.775% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.194% Maturity Date: 12 Jun 29							
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1							
10,000.00	101.9947000	30.80	10,199.47	10,000.00	199.47	0.00	199.47
Issue Date: 12 Jun 23 Rate: 5.836% Call Date: 10 Jun 33 Call Price: 100.00 Yield to Maturity: 5.561% Maturity Date: 12 Jun 34							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00	66.8427000	304.17	13,368.54	20,419.60	- 7,051.06	0.00	- 7,051.06
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 5.843% Maturity Date: 5 Feb 70							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 107 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2							
100,000.00	80.6992700	682.60	80,699.27	99,920.90	- 19,221.63	0.00	- 19,221.63
Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 5.172% Maturity Date: 6 Apr 36							
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1							
40,000.00	71.5009000	430.82	28,600.36	40,544.28	- 11,943.92	0.00	- 11,943.92
Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 5.73% Maturity Date: 20 Mar 60							
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7							
30,000.00	89.3341000	439.17	26,800.23	30,000.00	- 3,199.77	0.00	- 3,199.77
Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 5.98% Maturity Date: 15 Feb 31							
UNITED RENTALS NORTH AMER INC 3.75% DUE 01-15-2032 BEO SEDOL: BMYX9J0							
20,000.00	87.5824500	345.83	17,516.49	18,700.00	- 1,183.51	0.00	- 1,183.51
Issue Date: 13 Aug 21 Rate: 3.75% Call Date: 15 Jul 26 Call Price: 101.87 Yield to Maturity: 5.933% Maturity Date: 15 Jan 32							
UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2							
10,000.00	97.3228000	224.79	9,732.28	10,125.00	- 392.72	0.00	- 392.72
Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 5.848% Maturity Date: 15 Jan 28							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 108 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss			
					Market	Translation	Total	
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28								
10,000.00	96.7287000	17.22	9,672.87	10,167.60	- 494.73	0.00	- 494.73	
Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 4.792% Maturity Date: 15 Dec 28								
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9								
10,000.00	85.0788000	29.39	8,507.88	9,368.40	- 860.52	0.00	- 860.52	
Issue Date: 19 May 21 Rate: 2.3% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 May 31								
UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL: BNKBTZ1								
20,000.00	94.2501500	107.33	18,850.03	19,948.40	- 1,098.37	0.00	- 1,098.37	
Issue Date: 20 May 22 Rate: 4.2% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 15 May 32								
UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL: BQB5GK7								
20,000.00	97.6686000	211.11	19,533.72	19,843.20	- 309.48	0.00	- 309.48	
Issue Date: 21 Mar 24 Rate: 5% Call Date: 15 Jan 34 Call Price: 100.00 Yield to Maturity: 5.32% Maturity Date: 15 Apr 34								
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04								
10,000.00	72.8532000	139.78	7,285.32	10,048.90	- 2,763.58	0.00	- 2,763.58	
Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 5.78% Maturity Date: 15 Aug 49								

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 109 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15

30,000.00	70.8814000	439.17	21,264.42	30,579.90	- 9,315.48	0.00	- 9,315.48
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 5.844% Maturity Date: 15 Aug 59

UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576

30,000.00	103.1981670	512.33	30,959.45	30,801.60	157.85	0.00	157.85
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 5.414% Maturity Date: 15 Mar 36

VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8

10,000.00	97.6329000	153.13	9,763.29	10,423.60	- 660.31	0.00	- 660.31
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 5.518% Maturity Date: 16 Mar 37

VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29

30,000.00	91.5457330	259.88	27,463.72	29,907.90	- 2,444.18	0.00	- 2,444.18
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 5.008% Maturity Date: 22 Mar 30

VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21

10,000.00	75.7121000	93.50	7,571.21	9,459.20	- 1,887.99	0.00	- 1,887.99
-----------	------------	-------	----------	----------	------------	------	------------

Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 22 Mar 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 110 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	92.6729400	366.67	46,336.47	48,083.00	- 1,746.53	0.00	- 1,746.53
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 5.368% Maturity Date: 1 Nov 34							
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43							
61,000.00	86.1728690	432.08	52,565.45	60,749.29	- 8,183.84	0.00	- 8,183.84
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 21 Mar 31							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	78.7712000	64.17	7,877.12	9,276.10	- 1,398.98	0.00	- 1,398.98
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 5.771% Maturity Date: 1 Nov 42							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	96.4447000	153.92	9,644.47	9,981.10	- 336.63	0.00	- 336.63
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 4.84% Maturity Date: 8 Feb 29							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
50,000.00	94.2628400	881.25	47,131.42	50,446.15	- 3,314.73	0.00	- 3,314.73
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 5.339% Maturity Date: 10 Aug 33							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 111 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354							
30,000.00	76.0156330	330.00	22,804.69	35,799.20	- 12,994.51	0.00	- 12,994.51
Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 22 Mar 50							
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86							
10,000.00	96.3351000	160.42	9,633.51	10,589.00	- 955.49	0.00	- 955.49
Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.794% Maturity Date: 16 Mar 47							
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54							
20,000.00	72.9468000	114.00	14,589.36	20,442.60	- 5,853.24	0.00	- 5,853.24
Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 5.304% Maturity Date: 15 Apr 40							
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1							
40,000.00	85.6382500	81.22	34,255.30	40,798.98	- 6,543.68	0.00	- 6,543.68
Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 5.458% Maturity Date: 14 Dec 45							
WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9							
10,000.00	83.4661000	49.50	8,346.61	9,964.50	- 1,617.89	0.00	- 1,617.89
Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 4.695% Maturity Date: 22 Sep 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 112 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1							
20,000.00	96.3382500	221.13	19,267.65	20,000.00	- 732.35	0.00	- 732.35
Issue Date: 15 Mar 23 Rate: 3.755% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.538% Maturity Date: 15 Mar 27							
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL: BN6V4H2							
20,000.00	93.0710500	238.74	18,614.21	20,000.00	- 1,385.79	0.00	- 1,385.79
Issue Date: 15 Mar 23 Rate: 4.054% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 Mar 29							
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6							
40,000.00	88.1493750	503.97	35,259.75	38,716.78	- 3,457.03	0.00	- 3,457.03
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.352% Maturity Date: 15 Mar 32							
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2							
10,000.00	74.6538000	151.37	7,465.38	10,053.33	- 2,587.95	0.00	- 2,587.95
Issue Date: 15 Mar 23 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 7.296% Maturity Date: 15 Mar 52							
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL: BNHN5W9							
30,000.00	100.0397670	566.39	30,011.93	30,000.00	11.93	0.00	11.93
Issue Date: 10 Mar 23 Rate: 6.412% Yield to Maturity: 6.367% Maturity Date: 15 Mar 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 113 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WASTE CONNECTIONS INC 5.0% 03-01-2034 SEDOL: BLFB8Z5							
20,000.00	97.6634500	333.33	19,532.69	19,767.00	- 234.31	0.00	- 234.31
Issue Date: 21 Feb 24 Rate: 5% Call Date: 1 Dec 33 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 1 Mar 34							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7							
20,000.00	87.6845500	221.47	17,536.91	19,653.30	- 2,116.39	0.00	- 2,116.39
Issue Date: 2 Mar 22 Rate: 3.35% Call Date: 2 Mar 32 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 2 Mar 33							
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35							
10,000.00	99.0965000	37.07	9,909.65	10,031.20	- 121.55	0.00	- 121.55
Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 2.884% Maturity Date: 30 Apr 26							
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4							
240,000.00	88.8921670	2,907.54	213,341.20	317,632.36	- 104,291.16	0.00	- 104,291.16
Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 4 Apr 51							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	84.0414000	220.88	25,212.42	29,927.40	- 4,714.98	0.00	- 4,714.98
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 6.04% Maturity Date: 4 Nov 44							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 114 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34							
140,000.00	98.5918360	2,658.83	138,028.57	140,361.63	- 2,333.06	0.00	- 2,333.06
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 4.891% Maturity Date: 22 Jul 27							
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36							
60,000.00	90.2414500	292.70	54,144.87	59,691.17	- 5,546.30	0.00	- 5,546.30
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 4.818% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	96.9416500	1,447.89	77,553.32	79,857.60	- 2,304.28	0.00	- 2,304.28
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 4.99% Maturity Date: 24 Jan 29							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	80.3911500	41.56	16,078.23	19,920.60	- 3,842.37	0.00	- 3,842.37
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 6.042% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
100,000.00	86.7695100	598.89	86,769.51	99,643.27	- 12,873.76	0.00	- 12,873.76
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 6.021% Maturity Date: 17 Nov 45							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 115 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2

60,000.00	93.4120330	528.54	56,047.22	59,822.40	- 3,775.18	0.00	- 3,775.18
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.961% Maturity Date: 2 Nov 43

WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0

40,000.00	99.7435500	516.67	39,897.42	40,030.90	- 133.48	0.00	- 133.48
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 13 Jan 20 Rate: 3.1% Yield to Maturity: 6.199% Maturity Date: 1 Feb 25

WESTERN MIDSTREAM OPER LP 4.05% 02-01-2030 SEDOL: BKRMR85

90,000.00	93.7953560	1,518.75	84,415.82	90,735.07	- 6,319.25	0.00	- 6,319.25
-----------	------------	----------	-----------	-----------	------------	------	------------

Issue Date: 13 Jan 20 Rate: 4.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 5.463% Maturity Date: 1 Feb 30

WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050 SEDOL: BKRMRB8

30,000.00	85.6191670	656.25	25,685.75	29,377.30	- 3,691.55	0.00	- 3,691.55
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 13 Jan 20 Rate: 5.25% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.409% Maturity Date: 1 Feb 50

WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7

10,000.00	97.8962000	150.00	9,789.62	10,310.90	- 521.28	0.00	- 521.28
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.227% Maturity Date: 1 Mar 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 116 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL: BPCRN93	50,000.00	97.2317600	758.19	48,615.88	49,987.50	- 1,371.62	0.00	- 1,371.62
---	-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 5 Jan 24 Rate: 5.15% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.536% Maturity Date: 15 Mar 34

WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	68,000.00	110.5465590	2,351.67	75,171.66	72,266.03	2,905.63	0.00	2,905.63
---	-----------	-------------	----------	-----------	-----------	----------	------	----------

Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.427% Maturity Date: 15 Jan 31

WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	60,000.00	111.4641670	206.67	66,878.50	73,125.00	- 6,246.50	0.00	- 6,246.50
--	-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 5.608% Maturity Date: 15 Jun 31

WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	20,000.00	104.4278000	297.50	20,885.56	19,113.66	1,771.90	0.00	1,771.90
--	-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 5.448% Maturity Date: 1 Apr 37

Total USD			166,003.15	12,821,913.09	14,163,553.15	- 1,341,640.06	0.00	- 1,341,640.06
-----------	--	--	------------	---------------	---------------	----------------	------	----------------

Total United States			166,003.15	12,821,913.09	14,163,553.15	- 1,341,640.06	0.00	- 1,341,640.06
---------------------	--	--	------------	---------------	---------------	----------------	------	----------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 117 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Total Corporate Bonds

17,351,373.48		206,973.09	16,045,226.68	17,563,148.99	- 1,517,922.31	0.00	- 1,517,922.31
---------------	--	------------	---------------	---------------	----------------	------	----------------

#### Funds - corporate bond

United States - USD

MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504

6,545,702.36	9.4800000	199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
--------------	-----------	------------	---------------	---------------	----------------	------	----------------

Issue Date: 2 Sep 08

Total USD		199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
-----------	--	------------	---------------	---------------	----------------	------	----------------

Total United States		199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
---------------------	--	------------	---------------	---------------	----------------	------	----------------

Total Funds - Corporate Bond

6,545,702.36		199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
--------------	--	------------	---------------	---------------	----------------	------	----------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 118 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

##### Canada - USD

FOUR SEASONS HOTELS LTD TERM LOAN B SENIOR SECURED DUE 11-30-2029 BEO CUSIP: 35100DAV8

11,552.18	100.0749640	65.09	11,560.84	11,552.18	8.66	0.00	8.66
-----------	-------------	-------	-----------	-----------	------	------	------

Issue Date: 13 Sep 24 Yield to Maturity: 1.742% Maturity Date: 30 Nov 29

Total USD		65.09	11,560.84	11,552.18	8.66	0.00	8.66
-----------	--	-------	-----------	-----------	------	------	------

Total Canada		65.09	11,560.84	11,552.18	8.66	0.00	8.66
--------------	--	-------	-----------	-----------	------	------	------

##### Ireland - USD

JAZZ PHARMACEUTICALS INC TERM LOAN B SEN 05-05-2028 CUSIP: G5080AAJ1

69,458.06	100.1940020	422.44	69,592.81	69,110.77	482.04	0.00	482.04
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 20 Jun 24 Yield to Maturity: 2.176% Maturity Date: 5 May 28

SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374

35,000.00	100.2860000	568.30	35,100.10	34,912.50	187.60	0.00	187.60
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 5 Jun 24 Yield to Maturity: 1.674% Maturity Date: 11 May 28

Total USD		990.74	104,692.91	104,023.27	669.64	0.00	669.64
-----------	--	--------	------------	------------	--------	------	--------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 119 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

Total Ireland		990.74	104,692.91	104,023.27	669.64	0.00	669.64
---------------	--	--------	------------	------------	--------	------	--------

#### Italy - USD

ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812

10,197.42	100.1670030	60.81	10,214.45	10,106.08	108.37	0.00	108.37
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 18 Aug 21 Yield to Maturity: 6.515% Maturity Date: 13 Oct 28

Total USD		60.81	10,214.45	10,106.08	108.37	0.00	108.37
-----------	--	-------	-----------	-----------	--------	------	--------

Total Italy		60.81	10,214.45	10,106.08	108.37	0.00	108.37
-------------	--	-------	-----------	-----------	--------	------	--------

#### United States - USD

ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0

70,323.76	100.2410000	527.86	70,493.24	70,204.71	288.53	0.00	288.53
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 8 Apr 21 Yield to Maturity: 8.25% Maturity Date: 12 May 28

ALTERRA MOUNTAIN COMPANY SENIOR SECURED TL 08-17-2028 CUSIP: 46124CAQ0

10,793.02	100.5629560	70.25	10,853.78	10,769.22	84.56	0.00	84.56
-----------	-------------	-------	-----------	-----------	-------	------	-------

Issue Date: 1 Nov 24 Yield to Maturity: 2.729% Maturity Date: 17 Aug 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 120 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

AMWINS GROUP, LLC FLTG RT TBL 02-17-2028 CUSIP: 03234TAW8							
9,037.63	100.2540500	55.87	9,060.59	9,015.05	45.54	0.00	45.54
Issue Date: 8 Feb 21 Yield to Maturity: 6.68% Maturity Date: 17 Feb 28							
API GROUP DE INC TERM LOAN SENIOR SECURED 01-03-2029 CUSIP: LX2315369							
14,748.35	99.9789810	90.16	14,745.25	14,248.40	496.85	0.00	496.85
Issue Date: 30 Apr 24 Yield to Maturity: 2.005% Maturity Date: 3 Jan 29							
ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027 CUSIP: 04538FAD1							
9,065.22	100.0890200	51.89	9,073.29	8,864.66	208.63	0.00	208.63
Issue Date: 4 Sep 20 Yield to Maturity: 6.099% Maturity Date: 7 Sep 27							
ASURION LLC TLB 09-13-2030 CUSIP: 04649VBD1							
33,753.34	99.6429980	265.37	33,632.84	33,725.70	- 92.86	0.00	- 92.86
Issue Date: 13 Sep 24 Yield to Maturity: 4.466% Maturity Date: 13 Sep 30							
ASURION, LLC FLTG RT TBL 07-29-2027 CUSIP: 04649VAY6							
28,875.00	99.6720000	204.25	28,780.29	28,586.25	194.04	0.00	194.04
Issue Date: 25 Jan 21 Yield to Maturity: 7.808% Maturity Date: 29 Jul 27							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 121 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

CAESARS ENTERTAINMENT, INC. TERM B1 LOANSR SECD TL 01-27-2031 CUSIP: 12768EAH9

53,297.25	100.0309960	324.04	53,313.77	53,164.01	149.76	0.00	149.76
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Jan 24 Yield to Maturity: 2.827% Maturity Date: 27 Jan 31

CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2

28,560.35	100.1499980	81.62	28,603.19	28,274.77	328.42	0.00	328.42
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 8 Oct 21 Yield to Maturity: 7.15% Maturity Date: 8 Oct 26

CITADEL SECS LP TLB 10-31-2031 CUSIP: 17288YAN2

16,862.54	100.2270120	98.52	16,900.82	16,841.46	59.36	0.00	59.36
-----------	-------------	-------	-----------	-----------	-------	------	-------

Issue Date: 24 Oct 24 Yield to Maturity: 2.025% Maturity Date: 31 Oct 31

CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4

13,556.05	99.5939820	99.83	13,501.01	13,420.50	80.51	0.00	80.51
-----------	------------	-------	-----------	-----------	-------	------	-------

Issue Date: 8 Jul 21 Yield to Maturity: 8.34% Maturity Date: 10 Aug 28

COHERENT CORP TERM LOAN B SENIOR SECURED 07-02-2029 CUSIP: LX2287535

39,863.54	100.1040050	251.30	39,905.00	39,624.36	280.64	0.00	280.64
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 21 Mar 24 Yield to Maturity: 2.534% Maturity Date: 2 Jul 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 122 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Bank loans</b>							
COTIVITI HLDGS INC FLOATING-RATE SENIOR SECURED TERM LOAN 02-24-2031 CUSIP: 22164MAB3							
79,699.50	100.4379950	484.90	80,048.58	79,301.00	747.58	0.00	747.58
Issue Date: 22 Feb 24 Yield to Maturity: 3.19% Maturity Date: 24 Feb 31							
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3							
37,075.04	97.6250060	793.56	36,194.51	36,704.29	- 509.78	0.00	- 509.78
Issue Date: 25 Feb 20 Yield to Maturity: 9.95% Maturity Date: 5 Mar 27							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
31,235.83	95.8130130	296.98	29,927.99	31,136.17	- 1,208.18	0.00	- 1,208.18
Issue Date: 16 Oct 19 Yield to Maturity: 11.754% Maturity Date: 16 Oct 26							
FIRST EAGLE HOLDINGS INC EXTENDED COV-LITE TL SENIOR SECURED 02-22-2029 CUSIP: 05554JAJ6							
29,610.36	100.0889890	576.83	29,636.71	29,779.03	- 142.32	0.00	- 142.32
Issue Date: 22 Feb 24 Yield to Maturity: 3.097% Maturity Date: 22 Feb 29							
FOCUS FINANCIAL PARTNERS LLC DELAYED DRAW TERM LOAN SENIOR SECURED TL 09-11-2031 CUSIP: LX2398746							
6,789.02	100.8369400	0.00	6,845.84	6,789.02	56.82	0.00	56.82
Issue Date: 4 Sep 24 Yield to Maturity: 3.166% Maturity Date: 11 Sep 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 123 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

FOCUS FINANCIAL PARTNERS LLC TERM LOAN B-8 SENIOR SECURED 09-11-2031 CUSIP: 34416DBB3

63,210.98	100.8370060	439.53	63,740.06	63,052.95	687.11	0.00	687.11
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 4 Sep 24 Yield to Maturity: 3.221% Maturity Date: 11 Sep 31

GAINWELL ACQUISITION CORP TERM B LOAN FIRST LIEN SENIOR SECURED 10-01-2027 CUSIP: 59909TAC8

115,488.75	96.6389970	2,575.47	111,607.17	115,344.45	- 3,737.28	0.00	- 3,737.28
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 1 Oct 20 Yield to Maturity: 10.394% Maturity Date: 1 Oct 27

GARDA WORLD SECURITY CORPORATION TERM LOAN B 02-01-2029 CUSIP: C4000KAF1

20,456.07	100.1880130	67.31	20,494.53	20,046.96	447.57	0.00	447.57
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 22 Jul 24 Yield to Maturity: 3.619% Maturity Date: 1 Feb 29

GENESEE & WY INC TLB 04-04-2031 CUSIP: LX2288509

19,950.00	99.7050130	49.42	19,891.15	19,850.25	40.90	0.00	40.90
-----------	------------	-------	-----------	-----------	-------	------	-------

Issue Date: 5 Apr 24 Yield to Maturity: 2.115% Maturity Date: 4 Apr 31

HBR FGHT TOOLS USA INC TERM LOAN B SENIOR SECURED 06-05-2031 CUSIP: LX2344336

0.00	0.0000000	184.56	0.00	0.00	0.00	0.00	0.00
------	-----------	--------	------	------	------	------	------

Issue Date: 28 May 24 Yield to Maturity: 2.828% Maturity Date: 5 Jun 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 124 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

MEDLINE BORROWER LP THIRD AMENDMENT INCREMENTAL TL SENIOR SECURED 10-23-2028CUSIP: LX2350945

39,900.00	100.2689970	242.58	40,007.33	40,049.62	- 42.29	0.00	- 42.29
-----------	-------------	--------	-----------	-----------	---------	------	---------

Issue Date: 21 Oct 21 Yield to Maturity: 2.239% Maturity Date: 23 Oct 28

SOTERA HEALTH HOLDINGS LLC TERM B LOAN SENIOR SECURED TERM LOAN 05-23-2031 CUSIP: LX2336753

39,900.00	100.0630080	531.06	39,925.14	39,700.50	224.64	0.00	224.64
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 17 May 24 Yield to Maturity: 3.338% Maturity Date: 23 May 31

TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2

33,219.91	100.6630060	690.73	33,440.16	33,053.81	386.35	0.00	386.35
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 31 Mar 21 Yield to Maturity: 7.804% Maturity Date: 31 Mar 28

Total USD		9,053.89	840,622.24	841,547.14	- 924.90	0.00	- 924.90
-----------	--	----------	------------	------------	----------	------	----------

Total United States		9,053.89	840,622.24	841,547.14	- 924.90	0.00	- 924.90
---------------------	--	----------	------------	------------	----------	------	----------

Total Bank Loans

971,479.17		10,170.53	967,090.44	967,228.67	- 138.23	0.00	- 138.23
------------	--	-----------	------------	------------	----------	------	----------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 125 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

##### United States - USD

FED HOME LN MTG 2.5% DUE 07-01-2050 CUSIP: 3132DVLA1

59,271.89	83.0326990	123.48	49,215.05	51,409.12	- 2,194.07	0.00	- 2,194.07
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 2.5% Yield to Maturity: 4.945% Maturity Date: 1 Jul 50

FED HOME LN MTG 2.5% DUE 10-01-2050 SEDOL: BMYDFV4

62,188.01	83.3269150	129.56	51,819.35	57,776.56	- 5,957.21	0.00	- 5,957.21
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.884% Maturity Date: 1 Oct 50

FED HOME LN MTG 4% DUE 04-01-2052 CUSIP: 3133KN6X6

55,279.69	91.9905670	184.27	50,852.10	52,550.23	- 1,698.13	0.00	- 1,698.13
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 5.069% Maturity Date: 1 Apr 52

FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8

20,053.13	98.4493190	83.55	19,742.17	21,021.33	- 1,279.16	0.00	- 1,279.16
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 5.205% Maturity Date: 1 Jan 49

FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3

101,596.86	86.8941420	253.99	88,281.72	101,446.07	- 13,164.35	0.00	- 13,164.35
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.082% Maturity Date: 1 Jan 47

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 126 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050 SEDOL: BMWSFG6							
192,920.81	83.0316700	401.92	160,185.37	178,577.62	- 18,392.25	0.00	- 18,392.25
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.925% Maturity Date: 1 Nov 50							
FEDERAL HOME LN MTG CORP POOL #RB-5130 1.5% 10-01-2041 CUSIP: 3133KYVX4							
31,410.92	79.1214650	39.26	24,852.78	29,280.88	- 4,428.10	0.00	- 4,428.10
Issue Date: 1 Sep 21 Rate: 1.5% Yield to Maturity: 5.281% Maturity Date: 1 Oct 41							
FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5							
80,324.55	82.8816590	133.87	66,574.32	72,141.50	- 5,567.18	0.00	- 5,567.18
Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.996% Maturity Date: 1 Feb 42							
FEDERAL HOME LN MTG CORP POOL #RB5110 1.5% DUE 04-01-2041 CUSIP: 3133KYVB2							
74,946.49	79.7841500	93.68	59,795.42	62,316.82	- 2,521.40	0.00	- 2,521.40
Issue Date: 1 Apr 21 Rate: 1.5% Yield to Maturity: 5.218% Maturity Date: 1 May 41							
FEDERAL HOME LN MTG CORP POOL #SC0093 2.0% 10-01-2040 CUSIP: 3132D9C69							
64,222.99	83.4795300	107.04	53,613.05	54,935.74	- 1,322.69	0.00	- 1,322.69
Issue Date: 1 Oct 20 Rate: 2% Yield to Maturity: 5.07% Maturity Date: 1 Oct 40							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 127 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #SD4030 6.5% 10-01-2053 BEO CUSIP: 3132E0PP1

87,865.28	103.1185010	475.94	90,605.36	91,242.59	- 637.23	0.00	- 637.23
-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 23 Rate: 6.5% Yield to Maturity: 5.588% Maturity Date: 1 Oct 53

FEDERAL HOME LN MTG CORP POOL #SD7554 2.5% 04-01-2052 BEO CUSIP: 3132DVMB8

243,165.50	82.5880600	506.59	200,825.67	209,625.75	- 8,800.08	0.00	- 8,800.08
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 May 22 Rate: 2.5% Yield to Maturity: 4.936% Maturity Date: 1 Apr 52

FEDERAL HOME LN MTG CORP POOL #SD7555 3%08-01-2052 BEO CUSIP: 3132DVMC6

163,036.46	86.1230980	407.59	140,412.05	141,491.44	- 1,079.39	0.00	- 1,079.39
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 Aug 22 Rate: 3% Yield to Maturity: 4.933% Maturity Date: 1 Aug 52

FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8

51,449.65	90.7024630	150.06	46,666.10	53,612.15	- 6,946.05	0.00	- 6,946.05
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 5.169% Maturity Date: 1 Mar 43

FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51

17,163.26	96.1786400	64.36	16,507.39	18,496.74	- 1,989.35	0.00	- 1,989.35
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 5.111% Maturity Date: 1 Mar 44

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 128 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68

35,294.60	90.7049800	102.94	32,013.96	36,980.89	- 4,966.93	0.00	- 4,966.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 5.151% Maturity Date: 1 Mar 45

FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52

26,690.17	93.4590150	77.85	24,944.37	29,008.91	- 4,064.54	0.00	- 4,064.54
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.883% Maturity Date: 1 Jan 38

FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6

39,273.36	87.0444750	98.18	34,185.29	42,807.95	- 8,622.66	0.00	- 8,622.66
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 5.316% Maturity Date: 1 Jan 46

FEDERAL HOME LN MTG CORP POOL #841076 3.008% 11-01-2048 BEO CUSIP: 31288QFR6

43,096.24	96.3247610	221.15	41,512.35	44,793.16	- 3,280.81	0.00	- 3,280.81
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 3.008% Yield to Maturity: 6.02% Maturity Date: 1 Nov 48

FEDERAL HOME LN MTG CORP POOL #841077 2.987% 11-01-2047 BEO CUSIP: 31288QFS4

47,684.67	100.9263350	241.16	48,126.39	49,599.49	- 1,473.10	0.00	- 1,473.10
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 2.987% Yield to Maturity: 6.049% Maturity Date: 1 Nov 47

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 129 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #841081 3.11% 02-01-2050 BEO CUSIP: 31288QFW5

58,882.13	98.3560210	157.59	57,914.12	60,998.21	- 3,084.09	0.00	- 3,084.09
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 3.11% Yield to Maturity: 6.148% Maturity Date: 1 Feb 50

FEDERAL HOME LN MTG CORP 2% 03-25-2051 CUSIP: 3137FFZS9

235,730.04	12.2084190	392.88	28,778.91	30,313.43	- 1,534.52	0.00	- 1,534.52
------------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.335% Maturity Date: 25 Mar 51

FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89

77,250.80	13.2290930	128.75	10,219.58	9,777.06	442.52	0.00	442.52
-----------	------------	--------	-----------	----------	--------	------	--------

Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.309% Maturity Date: 25 Oct 50

FEDERAL HOME LN MTG CORP 6% 12-01-2052 CUSIP: 3132DPRD2

81,602.34	101.3074500	408.01	82,669.25	84,152.39	- 1,483.14	0.00	- 1,483.14
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 23 Rate: 6% Yield to Maturity: 5.536% Maturity Date: 1 Dec 52

FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SEDOL: BPBRR25

386,961.74	82.7646190	806.17	320,267.41	375,998.55	- 55,731.14	0.00	- 55,731.14
------------	------------	--------	------------	------------	-------------	------	-------------

Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.938% Maturity Date: 1 Nov 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 130 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 1.5% 07-01-2041 CUSIP: 3133KYVJ5							
76,352.50	80.1284440	95.44	61,180.07	63,485.93	- 2,305.86	0.00	- 2,305.86
Issue Date: 1 Jun 21 Rate: 1.5% Yield to Maturity: 5.113% Maturity Date: 1 Jul 41							
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2040 CUSIP: 3133KYUH0							
67,228.41	79.8649260	84.04	53,691.92	56,492.87	- 2,800.95	0.00	- 2,800.95
Issue Date: 1 Oct 20 Rate: 1.5% Yield to Maturity: 5.299% Maturity Date: 1 Nov 40							
FEDERAL HOME LOAN MORTGAGE CORP 2% 01-01-2042 CUSIP: 3132D9K29							
170,312.67	82.9436590	283.85	141,263.56	146,029.79	- 4,766.23	0.00	- 4,766.23
Issue Date: 1 Sep 22 Rate: 2% Yield to Maturity: 4.986% Maturity Date: 1 Jan 42							
FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2042 CUSIP: 3132D9M92							
87,314.52	83.3765910	145.52	72,799.87	73,903.57	- 1,103.70	0.00	- 1,103.70
Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 5% Maturity Date: 1 Apr 42							
FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2041 CUSIP: 3132D9E91							
71,943.61	83.4378340	119.91	60,028.19	61,517.41	- 1,489.22	0.00	- 1,489.22
Issue Date: 1 Jun 21 Rate: 2% Yield to Maturity: 4.997% Maturity Date: 1 Jul 41							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 131 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5								
	75,226.98	83.2864620	125.38	62,653.89	77,419.16	- 14,765.27	0.00	- 14,765.27

Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 4.976% Maturity Date: 1 Sep 41

FEDERAL HOME LOAN MORTGAGE CORP 4.5% 11-01-2052 CUSIP: 3132DN6L2								
	86,912.52	94.6589170	325.92	82,270.45	85,147.11	- 2,876.66	0.00	- 2,876.66

Issue Date: 1 Oct 22 Rate: 4.5% Yield to Maturity: 5.217% Maturity Date: 1 Nov 52

FEDERAL HOME LOAN MORTGAGE CORP 5.5% 05-01-2053 CUSIP: 3132DQBZ8								
	85,111.55	99.3470690	390.09	84,555.83	85,869.58	- 1,313.75	0.00	- 1,313.75

Issue Date: 1 Apr 23 Rate: 5.5% Yield to Maturity: 5.55% Maturity Date: 1 May 53

FEDERAL HOME LOAN MORTGAGE CORP 5.5% 06-01-2053 CUSIP: 3132DQQY5								
	90,367.59	99.2413870	414.18	89,682.05	90,565.26	- 883.21	0.00	- 883.21

Issue Date: 1 Jun 23 Rate: 5.5% Yield to Maturity: 5.585% Maturity Date: 1 Jun 53

FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-01-2051 CUSIP: 3140M1YS7								
	578,018.76	78.5640450	963.36	454,114.92	476,233.27	- 22,118.35	0.00	- 22,118.35

Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 5.047% Maturity Date: 1 Oct 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 132 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Government mortgage backed securities

FEDERAL NATIONAL MORTGAGE ASSOC 3% 01-01-2052 CUSIP: 3140QM6A7								
	7,934.13	85.7776500	19.84	6,805.71	7,162.73	- 357.02	0.00	- 357.02

Issue Date: 1 Dec 21 Rate: 3% Yield to Maturity: 4.979% Maturity Date: 1 Jan 52

FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 11-01-2052 CUSIP: 3140QQVA0								
	85,657.18	99.3848970	392.60	85,130.30	82,471.82	2,658.48	0.00	2,658.48

Issue Date: 1 Oct 22 Rate: 5.5% Yield to Maturity: 5.538% Maturity Date: 1 Nov 52

FEDERAL NATIONAL MORTGAGE ASSOC 6% 03-01-2054 CUSIP: 3140QUD52								
	91,735.16	101.2631030	458.68	92,893.87	92,896.20	- 2.33	0.00	- 2.33

Issue Date: 1 Mar 24 Rate: 6% Yield to Maturity: 5.611% Maturity Date: 1 Mar 54

FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36								
	20,397.99	94.3171850	67.99	19,238.81	21,905.51	- 2,666.70	0.00	- 2,666.70

Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 5.073% Maturity Date: 1 Jan 41

FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8								
	11,743.68	104.5628800	63.61	12,279.53	13,152.91	- 873.38	0.00	- 873.38

Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 5.242% Maturity Date: 1 Jun 40

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 133 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Government mortgage backed securities

FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3	39,962.58	103.8492760	216.46	41,500.85	44,932.92	- 3,432.07	0.00	- 3,432.07
---	-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 5.445% Maturity Date: 1 Oct 39

FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74	1.40	100.0000000	0.01	1.40	1.50	- 0.10	0.00	- 0.10
---	------	-------------	------	------	------	--------	------	--------

Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 0.688% Maturity Date: 1 Jun 26

FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1	13,865.21	96.0507630	51.99	13,317.64	15,113.06	- 1,795.42	0.00	- 1,795.42
---	-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 5.136% Maturity Date: 1 Jan 44

FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0	32,574.66	86.7963320	81.44	28,273.61	32,532.71	- 4,259.10	0.00	- 4,259.10
---	-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 5.072% Maturity Date: 1 Dec 46

FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0	9,367.99	104.7486200	54.65	9,812.84	11,060.10	- 1,247.26	0.00	- 1,247.26
---	----------	-------------	-------	----------	-----------	------------	------	------------

Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 5.719% Maturity Date: 1 Mar 39

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 134 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FHLMC GOLD POOL #Q45819 Q45819 3 01-01-2047 CUSIP: 3132WKPD4							
38,677.77	86.8934270	96.69	33,608.44	38,575.04	- 4,966.60	0.00	- 4,966.60
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.061% Maturity Date: 1 Jan 47							
FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 CUSIP: 3132XCSA4							
175,106.41	92.9563000	583.69	162,772.44	191,604.73	- 28,832.29	0.00	- 28,832.29
Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 5.048% Maturity Date: 1 Jun 48							
FHLMC GOLD POOL#Q17792 3.5 DUE 05-01-2043 CUSIP: 3132J9C63							
52,741.29	91.0931830	153.83	48,043.72	56,482.62	- 8,438.90	0.00	- 8,438.90
Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 5.055% Maturity Date: 1 May 43							
FHLMC GOLD Q19611 4 07-01-2043 CUSIP: 3132JBDR1							
20,545.04	94.2411400	68.48	19,361.88	21,378.07	- 2,016.19	0.00	- 2,016.19
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.979% Maturity Date: 1 Jul 43							
FHLMC GOLD Q19615 4 07-01-2043 CUSIP: 3132JBDV2							
18,194.29	94.1054580	60.65	17,121.82	18,880.83	- 1,759.01	0.00	- 1,759.01
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.006% Maturity Date: 1 Jul 43							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 135 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1							
34,025.37	86.7256110	85.06	29,508.71	34,035.98	- 4,527.27	0.00	- 4,527.27
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.098% Maturity Date: 1 Jan 47							
FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51							
25,692.25	93.8021780	85.64	24,099.89	28,638.84	- 4,538.95	0.00	- 4,538.95
Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 5.075% Maturity Date: 1 Oct 42							
FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0							
15,103.75	93.8195480	50.35	14,170.27	15,510.81	- 1,340.54	0.00	- 1,340.54
Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 5.062% Maturity Date: 1 Aug 43							
FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8							
10,071.44	102.4025360	50.36	10,313.41	11,116.18	- 802.77	0.00	- 802.77
Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 5.286% Maturity Date: 15 May 36							
FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8							
32,468.65	85.0089550	81.17	27,601.26	27,240.81	360.45	0.00	360.45
Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 5.389% Maturity Date: 15 Aug 48							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 136 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72							
200,000.00	88.0388500	666.67	176,077.70	201,937.50	- 25,859.80	0.00	- 25,859.80
Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 5.253% Maturity Date: 25 Apr 52							
FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6							
42,863.00	87.0383780	107.16	37,307.26	45,642.39	- 8,335.13	0.00	- 8,335.13
Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 4.845% Maturity Date: 1 Jul 50							
FHLMC POOL #SD5143 6.0% 04-01-2054 CUSIP: 3132DSWC2							
92,288.36	101.2462890	461.44	93,438.54	94,155.75	- 717.21	0.00	- 717.21
Issue Date: 1 Mar 24 Rate: 6% Yield to Maturity: 5.544% Maturity Date: 1 Apr 54							
FHLMC POOL #0206 2.0% 11-01-2041 CUSIP: 3132D9GP3							
73,875.24	83.7345910	123.13	61,859.13	63,169.11	- 1,309.98	0.00	- 1,309.98
Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.874% Maturity Date: 1 Nov 41							
FHLMC POOL #3132DV6Q3 2 07-01-2050 CUSIP: 3132DV6Q3							
54,574.37	78.5384600	90.96	42,861.87	43,625.39	- 763.52	0.00	- 763.52
Issue Date: 1 Jun 20 Rate: 2% Yield to Maturity: 5.136% Maturity Date: 1 Jul 50							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 137 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FHLMC POOL#SD2981 6.5% 05-01-2053 CUSIP: 3132DQJ23	77,502.79	102.8361820	419.81	79,700.91	79,452.49	248.42	0.00	248.42
---	-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 May 23 Rate: 6.5% Yield to Maturity: 5.5% Maturity Date: 1 May 53

FHLMC UMBS 20Y FIXED 2% 12-01-2041 CUSIP: 3133KTYK0	78,384.09	83.0999510	130.64	65,137.14	62,532.76	2,604.38	0.00	2,604.38
---	-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Dec 21 Rate: 2% Yield to Maturity: 4.981% Maturity Date: 1 Dec 41

FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQPP6	76,396.67	82.2511770	159.16	62,837.16	76,814.44	- 13,977.28	0.00	- 13,977.28
---	-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Aug 21 Rate: 2.5% Yield to Maturity: 5.007% Maturity Date: 1 Aug 51

FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6	4,170.05	94.4461100	13.90	3,938.45	4,349.89	- 411.44	0.00	- 411.44
---	----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 5.095% Maturity Date: 1 Oct 45

FNMA CONN AVE SECS SER 2017-C06 CL 1B-1 3/A2 FLTG 02-25-2030 CUSIP: 30711XQW7	120,000.00	108.0811670	176.67	129,697.40	29,909.01	99,788.39	0.00	99,788.39
---	------------	-------------	--------	------------	-----------	-----------	------	-----------

Issue Date: 23 Aug 17 Rate: 8.83327% Yield to Maturity: 7.394% Maturity Date: 25 Feb 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 138 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5

96,220.86	87.8528630	280.64	84,532.78	99,776.53	- 15,243.75	0.00	- 15,243.75
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 5.084% Maturity Date: 1 Mar 57

FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613

8,139.91	105.6199600	47.48	8,597.37	9,720.18	- 1,122.81	0.00	- 1,122.81
----------	-------------	-------	----------	----------	------------	------	------------

Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 5.64% Maturity Date: 25 May 42

FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3

14,421.03	93.8182640	48.07	13,529.56	14,930.28	- 1,400.72	0.00	- 1,400.72
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 5.033% Maturity Date: 1 Jun 43

FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38

76,157.74	88.1183710	190.39	67,108.96	79,894.21	- 12,785.25	0.00	- 12,785.25
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 5.18% Maturity Date: 1 Sep 42

FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6

12,226.34	93.8216180	40.75	11,470.95	13,326.74	- 1,855.79	0.00	- 1,855.79
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 5.043% Maturity Date: 1 Dec 42

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 139 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #AS0038 3% DUE 07-01-2043 BEO SEDOL: BMWSFP5

17,827.92	87.8131040	44.57	15,655.25	17,206.75	- 1,551.50	0.00	- 1,551.50
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jul 13 Rate: 3% Yield to Maturity: 5.125% Maturity Date: 1 Jul 43

FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3

16,690.03	93.6935400	55.63	15,637.48	17,242.90	- 1,605.42	0.00	- 1,605.42
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 5.038% Maturity Date: 1 Aug 43

FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6

16,349.31	93.2576970	54.50	15,246.99	17,601.67	- 2,354.68	0.00	- 2,354.68
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 5.071% Maturity Date: 1 Jan 45

FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4

23,954.83	90.2454750	69.87	21,618.15	24,677.21	- 3,059.06	0.00	- 3,059.06
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 5.036% Maturity Date: 1 Jan 46

FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0

19,356.90	89.5500310	56.46	17,334.11	19,910.41	- 2,576.30	0.00	- 2,576.30
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 5.143% Maturity Date: 1 Jan 46

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 140 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1

33,699.02	86.6761700	84.25	29,209.02	33,602.93	- 4,393.91	0.00	- 4,393.91
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 5.092% Maturity Date: 1 Jan 47

FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1

102,351.64	86.7855460	255.88	88,826.43	102,171.73	- 13,345.30	0.00	- 13,345.30
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.066% Maturity Date: 1 Feb 47

FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3

20,575.75	93.9706690	68.59	19,335.17	21,389.15	- 2,053.98	0.00	- 2,053.98
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.002% Maturity Date: 1 Jun 43

FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79

36,569.39	93.8181090	121.90	34,308.71	37,952.18	- 3,643.47	0.00	- 3,643.47
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.031% Maturity Date: 1 Jul 43

FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8

21,440.85	93.9707150	71.47	20,148.12	22,288.43	- 2,140.31	0.00	- 2,140.31
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.002% Maturity Date: 1 Jul 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 141 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0							
16,994.90	93.8182040	56.65	15,944.31	17,624.24	- 1,679.93	0.00	- 1,679.93
Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.035% Maturity Date: 1 Jul 43							
FNMA POOL #AU6735 3% 10-01-2043 BEO SEDOL: BMWSFQ6							
21,898.51	87.8239200	54.75	19,232.13	21,135.49	- 1,903.36	0.00	- 1,903.36
Issue Date: 1 Oct 13 Rate: 3% Yield to Maturity: 5.113% Maturity Date: 1 Oct 43							
FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6							
63,633.60	86.6714910	159.08	55,152.19	63,457.12	- 8,304.93	0.00	- 8,304.93
Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.093% Maturity Date: 1 Jan 47							
FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8							
32,320.98	94.9333530	121.20	30,683.39	35,136.40	- 4,453.01	0.00	- 4,453.01
Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 5.169% Maturity Date: 1 Apr 56							
FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9							
58,033.90	98.0142120	241.81	56,881.47	63,479.09	- 6,597.62	0.00	- 6,597.62
Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 5.383% Maturity Date: 1 Nov 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 142 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89

64,254.44	94.9303110	240.95	60,996.94	67,391.86	- 6,394.92	0.00	- 6,394.92
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 5.116% Maturity Date: 1 Sep 57

FNMA POOL #BF0646 2.5% 06-01-2062 BEO SEDOL: BP488C2

172,709.98	80.4869820	359.81	139,009.05	145,346.24	- 6,337.19	0.00	- 6,337.19
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 Jan 23 Rate: 2.5% Yield to Maturity: 4.885% Maturity Date: 1 Jun 62

FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1

32,382.01	87.0224860	80.96	28,179.63	34,481.77	- 6,302.14	0.00	- 6,302.14
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 4.844% Maturity Date: 1 Jun 50

FNMA POOL #BV4195 3% DUE 03-01-2052 CUSIP: 3140MHUV9

76,298.67	86.0094940	190.75	65,624.10	68,227.75	- 2,603.65	0.00	- 2,603.65
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.901% Maturity Date: 1 Mar 52

FNMA POOL #BX9419 5.0% 03-01-2053 CUSIP: 3140NEPD1

166,536.36	96.8400110	693.90	161,273.83	161,123.91	149.92	0.00	149.92
------------	------------	--------	------------	------------	--------	------	--------

Issue Date: 1 Mar 23 Rate: 5% Yield to Maturity: 5.501% Maturity Date: 1 Mar 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 143 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #BZ0874 4.76% 06-01-2029 CUSIP: 3140NU6L8

100,000.00	99.8481400	409.89	99,848.14	99,988.28	- 140.14	0.00	- 140.14
------------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jun 24 Rate: 4.76% Yield to Maturity: 4.783% Maturity Date: 1 Jun 29

FNMA POOL #CA6315 3.0% DUE 07-01-2050 REG CUSIP: 3140QEAR3

41,380.91	85.1988510	103.45	35,256.06	35,606.98	- 350.92	0.00	- 350.92
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 5.136% Maturity Date: 1 Jul 50

FNMA POOL #CA7422 2.0% 10-01-2040 CUSIP: 3140QFG86

64,651.00	83.4837670	107.75	53,973.09	55,317.02	- 1,343.93	0.00	- 1,343.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.069% Maturity Date: 1 Oct 40

FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7

73,457.32	85.5211030	153.04	62,821.51	76,745.67	- 13,924.16	0.00	- 13,924.16
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 5.112% Maturity Date: 1 May 41

FNMA POOL #CB6540 6.0% 06-01-2053 CUSIP: 3140QSHS3

86,527.53	101.5417980	432.64	87,861.61	87,913.32	- 51.71	0.00	- 51.71
-----------	-------------	--------	-----------	-----------	---------	------	---------

Issue Date: 1 May 23 Rate: 6% Yield to Maturity: 5.555% Maturity Date: 1 Jun 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 144 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #CB8388 6.5% 04-01-2054 CUSIP: 3140QUKA3

80,499.64	102.5897010	436.04	82,584.34	82,531.00	53.34	0.00	53.34
-----------	-------------	--------	-----------	-----------	-------	------	-------

Issue Date: 1 Apr 24 Rate: 6.5% Yield to Maturity: 5.674% Maturity Date: 1 Apr 54

FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9

57,169.76	86.1407320	119.10	49,246.45	60,850.06	- 11,603.61	0.00	- 11,603.61
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 5.068% Maturity Date: 1 Oct 40

FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3

46,650.84	79.4206060	77.75	37,050.38	46,665.43	- 9,615.05	0.00	- 9,615.05
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.96% Maturity Date: 1 Mar 51

FNMA POOL #FM8577 3% 08-01-2051 BEO CUSIP: 3140XCQ76

67,811.61	86.4924310	169.53	58,651.91	67,949.34	- 9,297.43	0.00	- 9,297.43
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 21 Rate: 3% Yield to Maturity: 4.931% Maturity Date: 1 Aug 51

FNMA POOL #FM9464 3% 11-01-2051 BEO CUSIP: 3140XDQS8

73,321.66	86.1899340	183.30	63,195.89	67,541.87	- 4,345.98	0.00	- 4,345.98
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 21 Rate: 3% Yield to Maturity: 4.917% Maturity Date: 1 Nov 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 145 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #FS0735 3% 01-01-2052 BEO CUSIP: 3140XFY96							
136,492.03	85.7277530	341.23	117,011.55	121,349.94	- 4,338.39	0.00	- 4,338.39
Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 5.015% Maturity Date: 1 Jan 52							
FNMA POOL #FS1074 3% 03-01-2052 BEO SEDOL: BMWSF55							
155,966.39	86.4256520	389.92	134,794.97	156,368.48	- 21,573.51	0.00	- 21,573.51
Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.864% Maturity Date: 1 Mar 52							
FNMA POOL #FS1112 2% 03-01-2052 BEO CUSIP: 3140XGGW3							
80,395.77	79.2025380	133.99	63,675.49	75,572.02	- 11,896.53	0.00	- 11,896.53
Issue Date: 1 Mar 22 Rate: 2% Yield to Maturity: 4.94% Maturity Date: 1 Mar 52							
FNMA POOL #FS1237 3.5% 12-01-2051 BEO CUSIP: 3140XGLT4							
75,304.02	89.5477030	219.64	67,433.02	69,868.01	- 2,434.99	0.00	- 2,434.99
Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.931% Maturity Date: 1 Dec 51							
FNMA POOL #FS1556 3.5% 05-01-2052 BEO SEDOL: BMWSF99							
81,136.88	89.4900810	236.65	72,609.46	79,251.11	- 6,641.65	0.00	- 6,641.65
Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.914% Maturity Date: 1 May 52							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 146 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #FS1603 3.5% 05-01-2052 BEO CUSIP: 3140XGX95

82,810.95	89.0177930	241.53	73,716.48	74,445.73	- 729.25	0.00	- 729.25
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.975% Maturity Date: 1 May 52

FNMA POOL #FS2296 3.5% 01-01-2052 BEO CUSIP: 3140XHRS8

75,133.04	89.1200990	219.14	66,958.64	66,927.12	31.52	0.00	31.52
-----------	------------	--------	-----------	-----------	-------	------	-------

Issue Date: 1 Jun 22 Rate: 3.5% Yield to Maturity: 5.014% Maturity Date: 1 Jan 52

FNMA POOL #FS3275 3% 04-01-2052 BEO CUSIP: 3140XJT94

87,311.17	84.9222610	218.28	74,146.62	74,521.45	- 374.83	0.00	- 374.83
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Nov 22 Rate: 3% Yield to Maturity: 5.078% Maturity Date: 1 Apr 52

FNMA POOL #FS3339 3.5% 06-01-2052 BEO CUSIP: 3140XJV91

59,410.18	88.8722940	173.28	52,799.19	55,734.16	- 2,934.97	0.00	- 2,934.97
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 22 Rate: 3.5% Yield to Maturity: 4.994% Maturity Date: 1 Jun 52

FNMA POOL #FS4132 6% 03-01-2053 BEO CUSIP: 3140XKSW1

89,346.59	101.2466170	446.73	90,460.40	89,681.64	778.76	0.00	778.76
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Mar 23 Rate: 6% Yield to Maturity: 5.589% Maturity Date: 1 Mar 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 147 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #FS4570 5.0% 12-01-2047 CUSIP: 3140XLCG1							
77,675.02	99.4505050	323.65	77,248.20	79,395.38	- 2,147.18	0.00	- 2,147.18
Issue Date: 1 Apr 23 Rate: 5% Yield to Maturity: 5.049% Maturity Date: 1 Dec 47							
FNMA POOL #FS5191 2% 08-01-2042 BEO CUSIP: 3140XLXV5							
89,641.32	82.1112410	149.40	73,605.60	70,781.62	2,823.98	0.00	2,823.98
Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 5.15% Maturity Date: 1 Aug 42							
FNMA POOL #FS6240 3% 04-01-2052 BEO CUSIP: 3140XM5A0							
90,894.96	85.7229600	227.24	77,917.85	78,056.05	- 138.20	0.00	- 138.20
Issue Date: 1 Nov 23 Rate: 3% Yield to Maturity: 4.992% Maturity Date: 1 Apr 52							
FNMA POOL #FS7170 2.0% 08-01-2042 CUSIP: 3140XN6G4							
93,048.73	83.3867270	155.08	77,590.29	78,277.26	- 686.97	0.00	- 686.97
Issue Date: 1 Feb 24 Rate: 2% Yield to Maturity: 4.978% Maturity Date: 1 Aug 42							
FNMA POOL #FS7997 6% 05-01-2054 BEO CUSIP: 3140XP3F4							
94,520.48	100.6299270	472.60	95,115.89	96,100.74	- 984.85	0.00	- 984.85
Issue Date: 1 May 24 Rate: 6% Yield to Maturity: 5.752% Maturity Date: 1 May 54							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 148 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #FS8124 3% 06-01-2052 BEO CUSIP: 3140XQA23

94,765.49	85.7945120	236.91	81,303.59	81,424.29	- 120.70	0.00	- 120.70
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 May 24 Rate: 3% Yield to Maturity: 4.968% Maturity Date: 1 Jun 52

FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31

28,744.66	90.5851030	83.84	26,038.38	30,590.61	- 4,552.23	0.00	- 4,552.23
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 5.168% Maturity Date: 1 Oct 42

FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72

87,029.26	93.6997970	290.10	81,546.24	93,583.67	- 12,037.43	0.00	- 12,037.43
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 5.108% Maturity Date: 1 Oct 42

FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1

37,592.35	93.6993300	125.31	35,223.78	40,435.27	- 5,211.49	0.00	- 5,211.49
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 5.098% Maturity Date: 1 Nov 42

FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5

17,787.74	96.0496950	66.70	17,085.07	19,398.36	- 2,313.29	0.00	- 2,313.29
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 5.125% Maturity Date: 1 Sep 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 149 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36							
15,780.92	96.0495970	59.18	15,157.51	17,209.81	- 2,052.30	0.00	- 2,052.30
Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 5.121% Maturity Date: 1 Oct 43							
FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68							
15,040.48	96.0497940	56.40	14,446.35	16,394.13	- 1,947.78	0.00	- 1,947.78
Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 5.128% Maturity Date: 1 Nov 43							
FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8							
17,239.41	96.0499810	64.65	16,558.45	18,796.37	- 2,237.92	0.00	- 2,237.92
Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 5.136% Maturity Date: 1 Dec 43							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1							
22,126.77	95.1135210	64.54	21,045.55	23,900.38	- 2,854.83	0.00	- 2,854.83
Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 4.733% Maturity Date: 1 Dec 34							
FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8							
11,364.70	95.0775650	33.15	10,805.28	12,280.96	- 1,475.68	0.00	- 1,475.68
Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 4.734% Maturity Date: 1 Jan 35							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 150 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2							
29,052.89	92.4223030	72.63	26,851.35	30,727.94	- 3,876.59	0.00	- 3,876.59
Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 4.792% Maturity Date: 1 Feb 36							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
13,591.62	92.4697720	33.98	12,568.14	14,373.13	- 1,804.99	0.00	- 1,804.99
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 4.792% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
48,840.50	92.5692410	122.10	45,211.28	51,709.92	- 6,498.64	0.00	- 6,498.64
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 4.713% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
50,529.09	92.5162910	126.32	46,747.64	53,608.19	- 6,860.55	0.00	- 6,860.55
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 4.716% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
26,139.93	92.3629480	65.35	24,143.61	27,732.83	- 3,589.22	0.00	- 3,589.22
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 4.723% Maturity Date: 1 Oct 36							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 151 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #MA3210 3.5% 12-01-2047 BEO SEDOL: BGPFTF9

74,658.68	89.6371190	217.75	66,921.89	70,622.46	- 3,700.57	0.00	- 3,700.57
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 17 Rate: 3.5% Yield to Maturity: 5.043% Maturity Date: 1 Dec 47

FNMA POOL #MA4047 2% 06-01-2050 BEO CUSIP: 31418DP97

280,473.45	78.5593150	467.46	220,338.02	218,217.13	2,120.89	0.00	2,120.89
------------	------------	--------	------------	------------	----------	------	----------

Issue Date: 1 May 20 Rate: 2% Yield to Maturity: 5.138% Maturity Date: 1 Jun 50

FNMA POOL #MA4177 2.5% 11-01-2040 BEO CUSIP: 31418DUB6

52,946.87	84.8117370	110.31	44,905.16	46,791.80	- 1,886.64	0.00	- 1,886.64
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 5.33% Maturity Date: 1 Nov 40

FNMA POOL #MA4236 1.5% 01-01-2051 BEO SEDOL: BMG9G73

77,155.19	73.8955340	96.44	57,014.24	59,518.00	- 2,503.76	0.00	- 2,503.76
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 20 Rate: 1.5% Yield to Maturity: 5.365% Maturity Date: 1 Jan 51

FNMA POOL #MA4473 1.5% 11-01-2041 BEO CUSIP: 31418D6K3

79,331.30	80.1317010	99.16	63,569.52	64,184.00	- 614.48	0.00	- 614.48
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 21 Rate: 1.5% Yield to Maturity: 5.063% Maturity Date: 1 Nov 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 152 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #MA4540 2% 02-01-2042 BEO CUSIP: 31418EBJ8

79,002.45	82.9353770	131.67	65,520.98	65,843.61	- 322.63	0.00	- 322.63
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.983% Maturity Date: 1 Feb 42

FNMA POOL #MA4587 2.5% 04-01-2042 BEO SEDOL: BNZGC07

81,323.29	85.0816910	169.42	69,191.23	72,619.17	- 3,427.94	0.00	- 3,427.94
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 22 Rate: 2.5% Yield to Maturity: 5.073% Maturity Date: 1 Apr 42

FNMA POOL #MA4606 2% 05-01-2042 BEO CUSIP: 31418EDL1

84,413.22	82.2380070	140.69	69,419.75	75,813.65	- 6,393.90	0.00	- 6,393.90
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 2% Yield to Maturity: 5.11% Maturity Date: 1 May 42

FNMA POOL #MA4643 3% 05-01-2042 BEO CUSIP: 31418EER7

81,669.24	87.7808830	204.17	71,689.98	73,400.23	- 1,710.25	0.00	- 1,710.25
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 3% Yield to Maturity: 5.075% Maturity Date: 1 May 42

FNMA POOL #SD1549 3.5% 04-01-2052 CUSIP: 3132DNWJ8

8,327.72	89.0800800	24.29	7,418.34	7,817.64	- 399.30	0.00	- 399.30
----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Aug 22 Rate: 3.5% Yield to Maturity: 4.978% Maturity Date: 1 Apr 52

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 153 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4

15,483.97	99.6145690	64.52	15,424.29	16,853.34	- 1,429.05	0.00	- 1,429.05
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 5.008% Maturity Date: 1 Jun 38

FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8

6,476.16	104.5644300	35.08	6,771.76	7,305.92	- 534.16	0.00	- 534.16
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.276% Maturity Date: 1 Nov 37

FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0

70,432.72	96.0498760	264.12	67,650.54	77,233.91	- 9,583.37	0.00	- 9,583.37
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 5.11% Maturity Date: 1 Oct 44

FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2

34,456.99	86.6799160	86.14	29,867.29	33,875.51	- 4,008.22	0.00	- 4,008.22
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 5.098% Maturity Date: 1 Sep 47

FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4

955.27	103.6105000	5.57	989.76	1,109.32	- 119.56	0.00	- 119.56
--------	-------------	------	--------	----------	----------	------	----------

Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 5.822% Maturity Date: 1 Dec 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 154 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
996.97	103.8818000	5.82	1,035.67	1,157.73	- 122.06	0.00	- 122.06
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 5.993% Maturity Date: 1 Nov 38							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
2,886.39	100.4483100	13.23	2,899.33	3,159.22	- 259.89	0.00	- 259.89
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 5.314% Maturity Date: 1 Aug 38							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
12,917.36	102.8803100	64.59	13,289.42	14,826.72	- 1,537.30	0.00	- 1,537.30
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 5.259% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
43,958.24	101.1662430	201.48	44,470.90	50,682.47	- 6,211.57	0.00	- 6,211.57
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 5.03% Maturity Date: 25 Apr 42							
FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044 CUSIP: 3136AH6K1							
131,341.75	84.7997230	273.63	111,377.44	113,042.31	- 1,664.87	0.00	- 1,664.87
Issue Date: 1 Jan 14 Rate: 2.5% Yield to Maturity: 5.129% Maturity Date: 25 Feb 44							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 155 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6							
52,968.90	102.2338580	242.77	54,152.15	57,071.32	- 2,919.17	0.00	- 2,919.17
Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 4.795% Maturity Date: 25 Apr 35							
FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0							
461.01	102.3318000	2.50	471.76	538.80	- 67.04	0.00	- 67.04
Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 4.56% Maturity Date: 25 Jun 39							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4							
100,000.00	88.4071100	0.00	88,407.11	89,113.28	- 706.17	0.00	- 706.17
Issue Date: 1 Feb 22 Yield to Maturity: 4.97%							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25							
100,000.00	94.0156100	0.00	94,015.61	94,621.09	- 605.48	0.00	- 605.48
Issue Date: 1 Feb 22 Yield to Maturity: 5.378%							
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504							
200,000.00	96.4775700	0.00	192,955.14	193,929.69	- 974.55	0.00	- 974.55
Issue Date: 1 Jan 25 Yield to Maturity: 5.525%							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 156 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Government mortgage backed securities

FNMA 2.5% 10-01-2051 SEDOL: BMHSBB8

494,461.42	82.1069920	1,030.13	405,987.40	424,541.47	- 18,554.07	0.00	- 18,554.07
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 5.038% Maturity Date: 1 Oct 51

FNMA 3% 09-01-2035 CUSIP: 3140KMTD2

63,505.43	93.5368050	158.76	59,400.95	67,256.23	- 7,855.28	0.00	- 7,855.28
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 4.672% Maturity Date: 1 Sep 35

FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618

100,000.00	100.5046800	0.00	100,504.68	100,544.92	- 40.24	0.00	- 40.24
------------	-------------	------	------------	------------	---------	------	---------

Issue Date: 1 Feb 22 Yield to Maturity: 5.82%

FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JANUARY SEDOL: 2166803

200,000.00	102.1363050	0.00	204,272.61	204,031.25	241.36	0.00	241.36
------------	-------------	------	------------	------------	--------	------	--------

Issue Date: 1 Jan 25 Yield to Maturity: 5.892% Maturity Date: 15 Jan 54

FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615

500,000.00	98.6489900	0.00	493,244.95	494,277.34	- 1,032.39	0.00	- 1,032.39
------------	------------	------	------------	------------	------------	------	------------

Issue Date: 1 Feb 22 Yield to Maturity: 5.687% Maturity Date: 15 Jan 54

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 157 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA 4% MBS 01/10/2048 USD'CA2472F' POOL#CA2472 4% DUE 10-01-2048 BEO CUSIP: 3140Q9XA6							
26,134.26	92.2658990	87.11	24,113.01	25,101.16	- 988.15	0.00	- 988.15
Issue Date: 1 Sep 18 Rate: 4% Yield to Maturity: 5.117% Maturity Date: 1 Oct 48							
FREDDIE MAC POOL #SD1749 2.5% 04-01-2052 CUSIP: 3132DN5J8							
85,510.56	82.4681190	178.15	70,518.95	72,817.56	- 2,298.61	0.00	- 2,298.61
Issue Date: 1 Oct 22 Rate: 2.5% Yield to Maturity: 4.954% Maturity Date: 1 Apr 52							
FREDDIE MAC STACR REMIC TR 2021-DNA6 NT CL B-1 144A 7.75098% 10-25-2041 SEDOL: BRXL9L2							
130,000.00	103.2319000	172.66	134,201.47	131,041.02	3,160.45	0.00	3,160.45
Issue Date: 29 Oct 21 Rate: 7.96879% Yield to Maturity: 7.345% Maturity Date: 25 Oct 41							
GNMA FLTG RT 4.96845% DUE 10-20-2060 CUSIP: 38375BGF3							
39,076.82	99.6306510	66.38	38,932.49	39,076.82	- 144.33	0.00	- 144.33
Issue Date: 20 Oct 10 Rate: 5.09648% Yield to Maturity: 5.161% Maturity Date: 20 Oct 60							
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL: B7XRPC3							
100,000.00	94.5393300	0.00	94,539.33	95,074.22	- 534.89	0.00	- 534.89
Issue Date: 1 Jan 22 Yield to Maturity: 5.608% Maturity Date: 15 Jan 54							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 158 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611							
100,000.00	99.1483800	0.00	99,148.38	99,494.79	- 346.41	0.00	- 346.41
Issue Date: 1 Feb 22 Yield to Maturity: 5.072%							
GNMA II JUMBOS 6 30 YEARS SETTLES JAN CUSIP: 21H060614							
100,000.00	100.6740500	0.00	100,674.05	100,480.47	193.58	0.00	193.58
Issue Date: 1 Feb 23 Yield to Maturity: 5.703% Maturity Date: 15 Jan 54							
GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN CUSIP: 21H062610							
200,000.00	101.7021000	0.00	203,404.20	203,218.75	185.45	0.00	185.45
Issue Date: 1 Jan 23 Yield to Maturity: 5.894% Maturity Date: 15 Jan 54							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
9,308.40	88.9697500	23.27	8,281.66	9,245.85	- 964.19	0.00	- 964.19
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 5.095% Maturity Date: 15 Sep 42							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
50,503.32	93.2473750	168.34	47,093.02	53,908.34	- 6,815.32	0.00	- 6,815.32
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 5.141% Maturity Date: 20 Oct 45							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 159 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
21,866.11	90.1812900	63.78	19,719.14	22,774.07	- 3,054.93	0.00	- 3,054.93
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 5.071% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
22,741.64	90.1816230	66.33	20,508.78	23,685.96	- 3,177.18	0.00	- 3,177.18
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 5.084% Maturity Date: 20 Oct 47							
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3							
48,647.19	85.6021900	121.62	41,643.06	50,927.54	- 9,284.48	0.00	- 9,284.48
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 5.336% Maturity Date: 20 Mar 50							
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7							
29,278.53	87.9713220	73.20	25,756.71	31,167.91	- 5,411.20	0.00	- 5,411.20
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 4.972% Maturity Date: 20 Aug 46							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
13,894.63	90.4294680	40.53	12,564.84	14,443.91	- 1,879.07	0.00	- 1,879.07
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 5.104% Maturity Date: 20 Sep 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 160 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0

67,606.95	90.4292530	197.19	61,136.46	72,402.79	- 11,266.33	0.00	- 11,266.33
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 5.063% Maturity Date: 20 May 47

GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8

24,523.03	95.8853370	91.96	23,513.99	25,658.16	- 2,144.17	0.00	- 2,144.17
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 5.194% Maturity Date: 20 Jun 48

GNMA POOL #MA5594 3.5% 11-20-2048 BEO CUSIP: 36179UGB2

71,727.70	90.1983060	209.21	64,697.17	65,261.00	- 563.83	0.00	- 563.83
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 5.085% Maturity Date: 20 Nov 48

GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62

9,889.45	95.8350600	37.09	9,477.56	10,349.18	- 871.62	0.00	- 871.62
----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 5.204% Maturity Date: 20 Apr 49

GNMA POOL #MA6287 5% 11-20-2049 BEO CUSIP: 36179U6Y3

14,490.12	98.5803430	60.38	14,284.41	14,376.91	- 92.50	0.00	- 92.50
-----------	------------	-------	-----------	-----------	---------	------	---------

Issue Date: 1 Nov 19 Rate: 5% Yield to Maturity: 5.233% Maturity Date: 20 Nov 49

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 161 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #MA6413 5% 01-20-2050 BEO CUSIP: 36179VDS6

16,070.15	98.5067350	66.96	15,830.18	15,944.59	- 114.41	0.00	- 114.41
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 Jan 20 Rate: 5% Yield to Maturity: 5.245% Maturity Date: 20 Jan 50

GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4

14,613.18	95.8417680	54.80	14,005.53	15,691.48	- 1,685.95	0.00	- 1,685.95
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 5.208% Maturity Date: 20 Feb 50

GNMA POOL #MA7184 2% 02-20-2051 BEO CUSIP: 36179V6V7

71,732.84	77.7303670	119.55	55,758.20	54,785.96	972.24	0.00	972.24
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 5.44% Maturity Date: 20 Feb 51

GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869

23,473.21	104.8041580	117.37	24,600.90	26,268.01	- 1,667.11	0.00	- 1,667.11
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 4.761% Maturity Date: 20 Sep 38

GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3

4,142.57	97.1459800	15.53	4,024.34	4,521.22	- 496.88	0.00	- 496.88
----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 5.025% Maturity Date: 20 Jan 40

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 162 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4

4,755.93	103.9399200	23.78	4,943.31	5,268.68	- 325.37	0.00	- 325.37
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.875% Maturity Date: 20 Aug 40

GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7

8,242.00	102.6721700	41.21	8,462.24	9,126.70	- 664.46	0.00	- 664.46
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 5.079% Maturity Date: 20 Nov 40

GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2

2,421.17	103.2228200	12.11	2,499.20	2,681.83	- 182.63	0.00	- 182.63
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 4.843% Maturity Date: 20 Jan 41

GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0

43,955.18	97.0734280	164.83	42,668.80	46,537.53	- 3,868.73	0.00	- 3,868.73
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 5.022% Maturity Date: 20 Mar 41

GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2

4,445.52	103.9401500	22.23	4,620.68	4,917.85	- 297.17	0.00	- 297.17
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.846% Maturity Date: 20 Mar 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 163 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
4,386.80	99.4305600	18.28	4,361.82	4,571.85	- 210.03	0.00	- 210.03
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 5.074% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
7,462.66	102.2695700	34.20	7,632.03	8,302.22	- 670.19	0.00	- 670.19
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 4.771% Maturity Date: 15 Jun 36							
GNMA POOL #785558 2.5% 07-20-2051 BEO CUSIP: 3622ABB35							
72,620.58	82.7605760	151.29	60,101.21	62,067.90	- 1,966.69	0.00	- 1,966.69
Issue Date: 1 Jul 21 Rate: 2.5% Yield to Maturity: 5.186% Maturity Date: 20 Jul 51							
GNMA POOL #785657 2.5% 10-20-2051 BEO CUSIP: 3622ABE65							
76,182.51	82.9057480	158.71	63,159.68	66,159.74	- 3,000.06	0.00	- 3,000.06
Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 5.162% Maturity Date: 20 Oct 51							
GNMA POOL #785944 3% 02-20-2052 BEO CUSIP: 3622ABP55							
79,280.23	86.1444650	198.20	68,295.53	74,870.27	- 6,574.74	0.00	- 6,574.74
Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 5.168% Maturity Date: 20 Feb 52							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 164 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #786579 5.5% 03-20-2053 BEO CUSIP: 3622ACFU9							
85,170.64	99.7009060	390.37	84,915.90	85,490.03	- 574.13	0.00	- 574.13
Issue Date: 1 Mar 23 Rate: 5.5% Yield to Maturity: 5.498% Maturity Date: 20 Mar 53							
GNMA POOL #786583 3% 03-20-2052 BEO CUSIP: 3622ACFY1							
86,742.64	86.0514040	216.86	74,643.26	77,553.36	- 2,910.10	0.00	- 2,910.10
Issue Date: 1 Mar 23 Rate: 3% Yield to Maturity: 5.195% Maturity Date: 20 Mar 52							
GNMA POOL #786690 5.5% 05-20-2053 BEO CUSIP: 3622ACKB5							
90,836.16	99.3018750	416.33	90,202.01	91,226.48	- 1,024.47	0.00	- 1,024.47
Issue Date: 1 May 23 Rate: 5.5% Yield to Maturity: 5.604% Maturity Date: 20 May 53							
GNMA POOL #786726 2% 03-20-2051 BEO CUSIP: 3622ACLF5							
88,068.32	78.6055870	146.78	69,226.62	70,482.19	- 1,255.57	0.00	- 1,255.57
Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 5.337% Maturity Date: 20 Mar 51							
GNMA POOL #786795 6% 07-20-2053 BEO CUSIP: 3622ACNL0							
90,003.96	101.8752290	450.02	91,691.74	91,649.36	42.38	0.00	42.38
Issue Date: 1 Jul 23 Rate: 6% Yield to Maturity: 5.343% Maturity Date: 20 Jul 53							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 165 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #787058 5% 08-20-2053 BEO CUSIP: 3622ACWT3

89,097.38	97.6730520	371.24	87,024.13	87,785.30	- 761.17	0.00	- 761.17
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 23 Rate: 5% Yield to Maturity: 5.482% Maturity Date: 20 Aug 53

GNMA POOL #787276 6% 02-20-2054 BEO CUSIP: 3622AC6M7

92,397.39	102.2663090	461.99	94,491.40	95,725.14	- 1,233.74	0.00	- 1,233.74
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 24 Rate: 6% Yield to Maturity: 5.252% Maturity Date: 20 Feb 54

GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1

45,027.31	99.6603390	79.05	44,874.37	44,823.27	51.10	0.00	51.10
-----------	------------	-------	-----------	-----------	-------	------	-------

Issue Date: 20 Feb 20 Rate: 5.26648% Yield to Maturity: 5.344% Maturity Date: 20 Jun 69

GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0

12,228.72	100.4811620	23.73	12,287.56	12,188.96	98.60	0.00	98.60
-----------	-------------	-------	-----------	-----------	-------	------	-------

Issue Date: 20 Jun 10 Rate: 5.70005% Yield to Maturity: 5.55% Maturity Date: 20 May 60

GNMA SR 23-92 CL AH 2.0% 06-16-2064 CUSIP: 38381H8H7

99,760.23	75.2403140	166.27	75,059.91	75,412.49	- 352.58	0.00	- 352.58
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 4.618% Maturity Date: 16 Jun 64

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 166 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA 2.5% 08-20-2050 CUSIP: 38382HM98							
67,848.59	13.2701950	141.35	9,003.64	9,307.98	- 304.34	0.00	- 304.34
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 8.541% Maturity Date: 20 Aug 50							
GNMA 2.5% 10-20-2051 CUSIP: 38383LDU1							
86,876.79	81.2493990	180.99	70,586.87	73,410.90	- 2,824.03	0.00	- 2,824.03
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 8.406% Maturity Date: 20 Oct 51							
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6							
1,277.19	99.3618800	2.18	1,269.04	1,277.19	- 8.15	0.00	- 8.15
Issue Date: 20 Nov 10 Rate: 5.11648% Yield to Maturity: 4.779% Maturity Date: 20 May 59							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
37,484.65	99.6864850	63.93	37,367.13	37,445.54	- 78.41	0.00	- 78.41
Issue Date: 20 Nov 10 Rate: 5.11648% Yield to Maturity: 5.173% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
30,357.15	99.8153650	52.79	30,301.10	30,300.29	0.81	0.00	0.81
Issue Date: 20 Feb 11 Rate: 5.21648% Yield to Maturity: 5.232% Maturity Date: 20 Feb 61							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 167 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
5,647.91	99.8518000	9.91	5,639.54	5,647.90	- 8.36	0.00	- 8.36
Issue Date: 20 Mar 11 Rate: 5.26648% Yield to Maturity: 5.254% Maturity Date: 20 Mar 61							
GNMA 2020-H13 REMIC PASSTHRU CTF 5.08845% 07-20-2070 CUSIP: 38380QGU0							
130,054.68	98.5463580	207.30	128,164.15	126,481.56	1,682.59	0.00	1,682.59
Issue Date: 20 Aug 20 Rate: 5.21648% Yield to Maturity: 5.351% Maturity Date: 20 Jul 70							
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1							
45,586.44	90.8630070	132.96	41,421.21	48,663.53	- 7,242.32	0.00	- 7,242.32
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 5.025% Maturity Date: 20 Mar 46							
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7							
12,220.83	90.4818250	35.64	11,057.63	13,045.73	- 1,988.10	0.00	- 1,988.10
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 5.092% Maturity Date: 20 Apr 46							
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2							
44,157.19	93.5345300	147.19	41,302.22	47,786.38	- 6,484.16	0.00	- 6,484.16
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 5.074% Maturity Date: 20 Jul 47							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 168 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8

12,270.74	93.3378100	40.90	11,453.24	12,667.63	- 1,214.39	0.00	- 1,214.39
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 4.466% Maturity Date: 20 Dec 47

GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9

11,418.85	93.2677110	38.06	10,650.10	11,946.96	- 1,296.86	0.00	- 1,296.86
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 5.128% Maturity Date: 20 Feb 48

GNMAII POOL #MA5078 4.0% 03-20-2048 SEDOL: BKVK224

82,258.82	93.3406900	274.20	76,780.95	80,510.82	- 3,729.87	0.00	- 3,729.87
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 18 Rate: 4% Yield to Maturity: 5.11% Maturity Date: 20 Mar 48

GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9

17,107.20	95.8542020	64.15	16,397.97	18,427.66	- 2,029.69	0.00	- 2,029.69
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 5.196% Maturity Date: 20 Oct 48

GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2

49,235.60	95.8542190	184.63	47,194.40	52,443.61	- 5,249.21	0.00	- 5,249.21
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 5.196% Maturity Date: 20 Nov 48

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 169 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMAII POOL #MA5597 5.0% 11-20-2048 REG SEDOL: BHN88S3							
13,240.15	98.2301560	55.17	13,005.82	13,467.20	- 461.38	0.00	- 461.38
Issue Date: 1 Nov 18 Rate: 5% Yield to Maturity: 5.289% Maturity Date: 20 Nov 48							
GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5							
7,485.40	95.8489900	28.07	7,174.68	8,046.80	- 872.12	0.00	- 872.12
Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 5.196% Maturity Date: 20 Dec 48							
GNMAII POOL #MA5763 4% DUE 02-20-2049 REG CUSIP: 36179UML3							
35,823.01	93.1528930	119.41	33,370.17	34,893.86	- 1,523.69	0.00	- 1,523.69
Issue Date: 1 Feb 19 Rate: 4% Yield to Maturity: 5.134% Maturity Date: 20 Feb 49							
GNMAII POOL #MA6997 SER 2050 3.5% DUE 11-20-2050 REG SEDOL: BMX3RC0							
74,669.79	90.0695980	217.79	67,254.78	70,761.30	- 3,506.52	0.00	- 3,506.52
Issue Date: 1 Nov 20 Rate: 3.5% Yield to Maturity: 5.107% Maturity Date: 20 Nov 50							
GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG CUSIP: 36179V4V9							
55,254.08	83.6720840	115.11	46,232.24	48,606.33	- 2,374.09	0.00	- 2,374.09
Issue Date: 1 Jan 21 Rate: 2.5% Yield to Maturity: 5.051% Maturity Date: 20 Jan 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 170 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMAII POOL #MA7312 2.5% DUE 04-20-2051 SEDOL: BMXD2C5							
127,553.04	83.5258180	265.74	106,539.72	109,167.47	- 2,627.75	0.00	- 2,627.75
Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 5.069% Maturity Date: 20 Apr 51							
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 5.198% Maturity Date: 20 Sep 51							
GNMAII POOL #MA8429 5.5% 11-20-2052 CUSIP: 36179XLJ3							
80,307.64	99.5578750	368.08	79,952.58	81,211.11	- 1,258.53	0.00	- 1,258.53
Issue Date: 1 Nov 22 Rate: 5.5% Yield to Maturity: 5.54% Maturity Date: 20 Nov 52							
GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
4,455.10	106.3181500	24.13	4,736.58	4,966.03	- 229.45	0.00	- 229.45
Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 4.839% Maturity Date: 20 Oct 37							
GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
4,304.28	103.9432800	21.52	4,474.01	4,824.85	- 350.84	0.00	- 350.84
Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 4.941% Maturity Date: 20 Jul 38							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 171 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Fixed Income</b>								
<b>Government mortgage backed securities</b>								
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3								
7,660.58	97.1148400	28.73	7,439.56	8,360.80	- 921.24	0.00	- 921.24	
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 5.025% Maturity Date: 20 May 40								
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5								
17,892.68	99.7068070	74.55	17,840.22	19,901.40	- 2,061.18	0.00	- 2,061.18	
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 5.003% Maturity Date: 20 Jul 40								
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79								
10,757.31	98.5969540	44.82	10,606.38	11,544.76	- 938.38	0.00	- 938.38	
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 5.226% Maturity Date: 20 Jul 40								
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51								
19,087.85	97.0730600	71.58	18,529.16	20,853.49	- 2,324.33	0.00	- 2,324.33	
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 5.012% Maturity Date: 20 Jul 41								
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5								
11,457.48	95.8403590	42.97	10,980.89	11,919.55	- 938.66	0.00	- 938.66	
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 5.199% Maturity Date: 20 Jan 49								

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 172 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GOVERNMENT NATIONAL MORTGAGE A SR 21-188CL PA 2% 10-20-2051 CUSIP: 38383CRU6							
127,872.97	81.0699400	213.12	103,666.54	107,713.00	- 4,046.46	0.00	- 4,046.46
Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 5.257% Maturity Date: 20 Oct 51							
GOVERNMENT NATIONAL MORTGAGE A 20/4/20512% 04-20-2051 CUSIP: 36179WDG0							
73,718.43	77.7298970	122.86	57,301.26	56,302.45	998.81	0.00	998.81
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 5.437% Maturity Date: 20 Apr 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
39,072.49	86.7794190	97.68	33,906.88	41,113.12	- 7,206.24	0.00	- 7,206.24
Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 3.794% Maturity Date: 20 Jul 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051 CUSIP: 38382T4P6							
68,981.02	12.3723450	143.71	8,534.57	7,986.71	547.86	0.00	547.86
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 5.459% Maturity Date: 20 May 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 06-20-2051 CUSIP: 38382UG39							
311,516.55	14.3769220	648.99	44,786.49	47,214.27	- 2,427.78	0.00	- 2,427.78
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 6.192% Maturity Date: 20 Jun 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 173 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7

7,077.47	1.3162900	9.44	93.16	765.25	- 672.09	0.00	- 672.09
----------	-----------	------	-------	--------	----------	------	----------

Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 33.808% Maturity Date: 15 May 27

I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4

109,645.78	15.5943440	319.80	17,098.54	15,883.95	1,214.59	0.00	1,214.59
------------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 10.069% Maturity Date: 15 Apr 43

I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8

2,004.80	0.8843800	6.68	17.73	325.48	- 307.75	0.00	- 307.75
----------	-----------	------	-------	--------	----------	------	----------

Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 198.302% Maturity Date: 15 Apr 43

I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4

16,157.98	1.7221830	21.54	278.27	2,239.39	- 1,961.12	0.00	- 1,961.12
-----------	-----------	-------	--------	----------	------------	------	------------

Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 34.011% Maturity Date: 15 Jun 27

I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8

5,353.16	0.4229300	13.38	22.64	700.60	- 677.96	0.00	- 677.96
----------	-----------	-------	-------	--------	----------	------	----------

Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: -20.254% Maturity Date: 25 Jun 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 174 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9

140.91	0.6742000	0.47	0.95	13.68	- 12.73	0.00	- 12.73
--------	-----------	------	------	-------	---------	------	---------

Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 82.618% Maturity Date: 25 Sep 27

I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9

74,816.12	6.0692670	105.68	4,540.79	4,284.84	255.95	0.00	255.95
-----------	-----------	--------	----------	----------	--------	------	--------

Issue Date: 1 Jul 14 Rate: 1.88401% Yield to Maturity: 11.936% Maturity Date: 25 Aug 44

I/O FNMA SER 440 CL C50 4.5% 10-25-2053 CUSIP: 31424U8E9

468,884.61	23.7820880	1,758.32	111,510.55	105,499.04	6,011.51	0.00	6,011.51
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 1 Jan 24 Rate: 4.5% Yield to Maturity: 6.963% Maturity Date: 25 Oct 53

I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7

3,925.96	20.9423900	19.63	822.19	701.77	120.42	0.00	120.42
----------	------------	-------	--------	--------	--------	------	--------

Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 8.494% Maturity Date: 25 Jul 38

I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3

3,026.18	20.4003100	15.13	617.35	543.76	73.59	0.00	73.59
----------	------------	-------	--------	--------	-------	------	-------

Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 11.312% Maturity Date: 25 Jan 38

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 175 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
4,822.21	19.7090100	20.09	950.41	915.30	35.11	0.00	35.11
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 9.114% Maturity Date: 25 Jan 39							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
56,220.87	14.6940980	257.68	8,261.15	11,595.59	- 3,334.44	0.00	- 3,334.44
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 18.262% Maturity Date: 20 Mar 45							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
17,736.79	3.1422820	25.38	557.34	1,247.11	- 689.77	0.00	- 689.77
Issue Date: 1 Nov 12 Rate: 1.71739% Yield to Maturity: 13.366% Maturity Date: 20 Oct 62							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
18,233.90	19.5977820	60.78	3,573.44	4,222.28	- 648.84	0.00	- 648.84
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 5.152% Maturity Date: 16 Apr 45							
PVTPL FNMA SER 22-R07 CL 1M1 FLTG RT DUE 06-25-2042 BEO CUSIP: 20754MBZ9							
73,158.60	103.3209220	91.57	75,588.14	73,158.60	2,429.54	0.00	2,429.54
Issue Date: 1 Jul 22 Rate: 7.51011% Yield to Maturity: 4.26% Maturity Date: 25 Jun 42							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 176 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

PVTPL FREDDIE MAC MULTICLASS SR 22-DNA3 CL M1A FLTG RT 04-25-2042 REG SEDOL: BP69XG2

65,457.87	101.2774170	71.66	66,294.04	65,519.25	774.79	0.00	774.79
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 18 Apr 22 Rate: 6.56879% Yield to Maturity: 5.004% Maturity Date: 25 Apr 42

Total USD		41,908.61	14,275,289.10	14,992,393.77	- 717,104.67	0.00	- 717,104.67
-----------	--	-----------	---------------	---------------	--------------	------	--------------

Total United States		41,908.61	14,275,289.10	14,992,393.77	- 717,104.67	0.00	- 717,104.67
---------------------	--	-----------	---------------	---------------	--------------	------	--------------

#### Total Government Mortgage Backed Securities

17,139,795.66		41,908.61	14,275,289.10	14,992,393.77	- 717,104.67	0.00	- 717,104.67
---------------	--	-----------	---------------	---------------	--------------	------	--------------

#### Gov't-issued commercial mortgage-backed

##### United States - USD

FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .59165% 12-25-2035 CUSIP: 3137F8TU7

2,049,563.33	4.3786300	1,011.04	89,742.79	142,442.63	- 52,699.84	0.00	- 52,699.84
--------------	-----------	----------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 21 Rate: 0.59165% Yield to Maturity: 6.081% Maturity Date: 25 Dec 35

FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0

73,812.06	16.4078070	153.78	12,110.94	9,364.89	2,746.05	0.00	2,746.05
-----------	------------	--------	-----------	----------	----------	------	----------

Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 5.657% Maturity Date: 25 Sep 50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 177 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Gov't-issued commercial mortgage-backed</b>							
GNMA FLTG RT .63994% DUE 02-16-2061 CUSIP: 38381ETV0							
94,539.50	4.8049020	50.42	4,542.53	6,211.54	- 1,669.01	0.00	- 1,669.01
Issue Date: 1 Jan 22 Rate: 0.63994% Yield to Maturity: 7.655% Maturity Date: 16 Feb 61							
GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8							
1,180,701.38	9.3812400	1,399.51	110,764.43	120,468.47	- 9,704.04	0.00	- 9,704.04
Issue Date: 1 Nov 20 Rate: 1.42239% Yield to Maturity: 8.759% Maturity Date: 16 Oct 60							
GNMA 1.85% DUE 02-16-2061 CUSIP: 38381ETU2							
100,000.00	51.1082500	154.17	51,108.25	70,558.59	- 19,450.34	0.00	- 19,450.34
Issue Date: 1 Jan 22 Rate: 1.85% Yield to Maturity: 5.214% Maturity Date: 16 Feb 61							
GNMA 2% DUE 02-16-2064 CUSIP: 38381HCN9							
210,595.80	49.5052090	350.99	104,255.89	154,724.15	- 50,468.26	0.00	- 50,468.26
Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 4.873% Maturity Date: 16 Feb 64							
I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6							
1,015,481.48	2.0994900	473.98	21,319.93	48,874.11	- 27,554.18	0.00	- 27,554.18
Issue Date: 1 Apr 19 Rate: 0.56009% Yield to Maturity: 6.562% Maturity Date: 25 Mar 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 178 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Gov't-issued commercial mortgage-backed</b>							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
476,959.23	0.9585410	163.63	4,571.85	17,524.95	- 12,953.10	0.00	- 12,953.10
Issue Date: 1 Oct 17 Rate: 0.41107% Yield to Maturity: 11.15% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8							
234,355.38	9.5788580	258.34	22,448.57	34,000.03	- 11,551.46	0.00	- 11,551.46
Issue Date: 1 Sep 20 Rate: 1.3228% Yield to Maturity: 6.362% Maturity Date: 25 Jul 35							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
148,545.59	0.7839880	45.68	1,164.58	10,694.11	- 9,529.53	0.00	- 9,529.53
Issue Date: 1 Dec 14 Rate: 0.3685% Yield to Maturity: 33.71% Maturity Date: 16 Aug 54							
Total USD		4,061.54	422,029.76	614,863.47	- 192,833.71	0.00	- 192,833.71
Total United States		4,061.54	422,029.76	614,863.47	- 192,833.71	0.00	- 192,833.71
Total Gov't-issued Commercial Mortgage-Backed		5,584,553.75	4,061.54	422,029.76	614,863.47	- 192,833.71	- 192,833.71

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 179 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

##### United States - USD

BX COML MTG TR FLTG RT 5.81718% DUE 10-15-2038 CUSIP: 056109KAG4

70,000.00	99.7500000	195.30	69,825.00	69,649.97	175.03	0.00	175.03
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 26 Oct 21 Rate: 5.90818% Yield to Maturity: 6.276% Maturity Date: 15 Oct 38

BX COML MTG TR 2024-XL5 5.69789% 03-15-2041 CUSIP: 05612GAA1

90,463.88	100.4062510	247.29	90,831.39	90,237.69	593.70	0.00	593.70
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 15 Mar 24 Rate: 5.78874% Yield to Maturity: 5.968% Maturity Date: 15 Mar 41

BXCOMMERCIAL MTG FLTG RT 6.06766% DUE 12-09-2040 CUSIP: 12434GAA3

72,788.50	100.4062450	211.68	73,084.20	72,606.52	477.68	0.00	477.68
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 21 Dec 23 Rate: 6.15851% Yield to Maturity: 6.34% Maturity Date: 9 Dec 40

CD 2017-CD5 MTG TR 3.431% DUE 08-15-2050 CUSIP: 12515HAZ8

130,000.00	96.1586690	371.69	125,006.27	121,367.19	3,639.08	0.00	3,639.08
------------	------------	--------	------------	------------	----------	------	----------

Issue Date: 1 Aug 17 Rate: 3.431% Yield to Maturity: 5.032% Maturity Date: 15 Aug 50

CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49

15,157.69	102.9228730	61.39	15,600.73	15,157.68	443.05	0.00	443.05
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 5.659% Maturity Date: 10 Jan 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 180 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Commercial mortgage-backed</b>							
HIT TR 2022-HI32 FLTG RT 6.69744% DUE 07-15-2039 CUSIP: 40442AAA7							
125,988.07	100.0000000	403.86	125,988.07	125,356.95	631.12	0.00	631.12
Issue Date: 6 Jul 22 Rate: 6.78829% Yield to Maturity: 7.09% Maturity Date: 15 Jul 39							
I/O CMO BANK SER 2019-BN21 CL XA VAR 10-15-2052 CUSIP: 06540BBE8							
2,832,149.69	3.1325900	1,952.55	88,719.64	114,171.05	- 25,451.41	0.00	- 25,451.41
Issue Date: 1 Oct 19 Rate: 0.82719% Yield to Maturity: 8.705% Maturity Date: 17 Oct 52							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
32,844.66	0.1979930	13.74	65.03	2,725.33	- 2,660.30	0.00	- 2,660.30
Issue Date: 1 Aug 14 Rate: 0.50831% Yield to Maturity: 7.597% Maturity Date: 15 Aug 47							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	96.6793000	474.80	154,686.88	164,794.74	- 10,107.86	0.00	- 10,107.86
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 14.739% Maturity Date: 15 May 46							
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8							
100,000.00	104.4324000	517.87	104,432.40	102,999.50	1,432.90	0.00	1,432.90
Issue Date: 1 Dec 23 Rate: 6.014% Yield to Maturity: 5.334% Maturity Date: 15 Dec 56							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 181 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

ONNI COML MTG TR 2024-APT 5.56743% 07-15-2039 CUSIP: 682939AA1

100,000.00	98.8233000	479.42	98,823.30	97,967.96	855.34	0.00	855.34
------------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Jul 24 Rate: 5.753011% Yield to Maturity: 5.879% Maturity Date: 15 Jul 39

PVTPL CMO BMP COML MTG TR SE 24-MF23 CL D FLTG RT 06-15-2041 SEDOL: BS884Z4

100,000.00	100.1239800	320.52	100,123.98	99,749.97	374.01	0.00	374.01
------------	-------------	--------	------------	-----------	--------	------	--------

Issue Date: 4 Jun 24 Rate: 6.78758% Yield to Maturity: 7.06% Maturity Date: 15 Jun 41

PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4

114,920.47	77.5600030	458.18	89,132.32	112,622.06	- 23,489.74	0.00	- 23,489.74
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 30 Jun 15 Rate: 8.443% Yield to Maturity: 20.256% Maturity Date: 15 May 28

PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1

100,000.00	96.1836800	298.10	96,183.68	101,796.86	- 5,613.18	0.00	- 5,613.18
------------	------------	--------	-----------	------------	------------	------	------------

Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 12.381% Maturity Date: 7 Jun 35

PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3

66,500.00	89.0000000	202.56	59,185.00	68,494.93	- 9,309.93	0.00	- 9,309.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 181.56% Maturity Date: 15 Aug 36

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 182 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

PVTPL CMO NJ TR 2023-GSP CL A FRN 144A 01-06-2029 CUSIP: 65486XAA1

100,000.00	103.4867000	558.07	103,486.70	101,231.89	2,254.81	0.00	2,254.81
------------	-------------	--------	------------	------------	----------	------	----------

Issue Date: 1 Dec 23 Rate: 6.48076% Yield to Maturity: 5.56% Maturity Date: 6 Jan 29

PVTPL CMO NRTH PARK MORTGAGE TRUST SER 24 PARK CL A FLTG RT 03-15-2041 SEDOL: BSLBL5

100,000.00	100.0625000	285.15	100,062.50	99,750.00	312.50	0.00	312.50
------------	-------------	--------	------------	-----------	--------	------	--------

Issue Date: 15 Mar 24 Rate: 6.03839% Yield to Maturity: 6.313% Maturity Date: 15 Mar 39

PVTPL CMO NYC COMMERCIAL MORTGAGE TRUST SR 24-3ELV CL A FLTG RT 08-15-2029 CUSIP: 62956HAA4

100,000.00	100.7407100	301.66	100,740.71	99,749.97	990.74	0.00	990.74
------------	-------------	--------	------------	-----------	--------	------	--------

Issue Date: 8 Aug 24 Rate: 6.38803% Yield to Maturity: 6.502% Maturity Date: 15 Aug 29

PVTPL CMO PFP III SER 24-11 CL A FLTG 09-17-2039 CUSIP: 69291WAA0

97,562.03	100.1121650	256.71	97,671.46	97,318.12	353.34	0.00	353.34
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 5 Aug 24 Rate: 6.31491% Yield to Maturity: 6.5% Maturity Date: 17 Sep 39

PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9

200,000.00	98.4131200	479.56	196,826.24	200,000.00	- 3,173.76	0.00	- 3,173.76
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 19 Dec 17 Rate: 5.395% Yield to Maturity: 6.253% Maturity Date: 15 Dec 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 183 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Commercial mortgage-backed</b>							
UBS COML MTG TR 4.1519% DUE 08-15-2051 CUSIP: 90353DAV7							
9,118.19	99.4878400	31.55	9,071.49	8,924.43	147.06	0.00	147.06
Issue Date: 1 Aug 18 Rate: 4.1519% Yield to Maturity: 5.068% Maturity Date: 15 Aug 51							
WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1							
150,000.00	99.2106130	483.75	148,815.92	154,491.00	- 5,675.08	0.00	- 5,675.08
Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 6.051% Maturity Date: 15 May 48							
WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2							
100,000.00	99.3285300	288.92	99,328.53	102,994.70	- 3,666.17	0.00	- 3,666.17
Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 6.02% Maturity Date: 15 Apr 50							
WELLS FARGO COML 5.309% DUE 08-15-2057 CUSIP: 94990FAE1							
30,000.00	100.4017670	132.73	30,120.53	30,898.77	- 778.24	0.00	- 778.24
Issue Date: 1 Aug 24 Rate: 5.309% Yield to Maturity: 5.226% Maturity Date: 15 Aug 57							
Total USD		9,027.05	2,177,811.97	2,255,057.28	- 77,245.31	0.00	- 77,245.31
Total United States		9,027.05	2,177,811.97	2,255,057.28	- 77,245.31	0.00	- 77,245.31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 184 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Commercial mortgage-backed

Total Commercial Mortgage-Backed

4,997,493.18	9,027.05	2,177,811.97	2,255,057.28	- 77,245.31	0.00	- 77,245.31
--------------	----------	--------------	--------------	-------------	------	-------------

#### Asset backed securities

##### Cayman Islands - USD

PVTPL EMPOWER CLO 2023-2 LTD SER 23-A CL A1 FLTG RT 07-15-2036 CUSIP: 29247BAA5

150,000.00	100.7391730	2,228.17	151,108.76	151,410.00	- 301.24	0.00	- 301.24
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 22 Aug 23 Rate: 6.8559% Yield to Maturity: 6.602% Maturity Date: 15 Jul 36

Total USD	2,228.17	151,108.76	151,410.00	- 301.24	0.00	- 301.24
-----------	----------	------------	------------	----------	------	----------

Total Cayman Islands	2,228.17	151,108.76	151,410.00	- 301.24	0.00	- 301.24
----------------------	----------	------------	------------	----------	------	----------

##### United States - USD

ARES LN FDG IV LTD FLTG RT 6.05198% DUE 10-15-2036 CUSIP: 04020FAA2

180,000.00	100.6982110	2,498.30	181,256.78	180,000.00	1,256.78	0.00	1,256.78
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 17 Nov 23 Rate: 6.4059% Yield to Maturity: 6.178% Maturity Date: 15 Oct 36

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 185 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Asset backed securities</b>							
CLI FDG VIII LLC 3.12% DUE 01-18-2047 CUSIP: 12565KAF4							
83,394.75	88.4121120	93.96	73,731.06	83,374.80	- 9,643.74	0.00	- 9,643.74
Issue Date: 26 Jan 22 Rate: 3.12% Yield to Maturity: 6.244% Maturity Date: 18 Jan 47							
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2							
87,667.85	100.0119540	199.76	87,678.33	86,746.69	931.64	0.00	931.64
Issue Date: 20 Jun 23 Rate: 6.31% Yield to Maturity: 6.302% Maturity Date: 18 Jun 48							
COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7							
69,645.47	90.8453630	60.98	63,269.68	62,855.04	414.64	0.00	414.64
Issue Date: 30 Oct 07 Rate: 5.25322% Yield to Maturity: 10.975% Maturity Date: 25 Oct 47							
FORD CR AUTO OWNER 6.16% DUE 02-15-2036 CUSIP: 34535CAC0							
110,000.00	103.1371360	301.16	113,450.85	109,970.01	3,480.84	0.00	3,480.84
Issue Date: 8 Aug 23 Rate: 6.16% Yield to Maturity: 6.58% Maturity Date: 15 Feb 36							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92							
170,000.00	97.6870120	306.76	166,067.92	169,898.09	- 3,830.17	0.00	- 3,830.17
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 5.285% Maturity Date: 15 Nov 30							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 186 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
------	-------------	------	------	------	------	------	------

Issue Date: 30 Mar 06 Rate: 5.03322% Yield to Maturity: 9.215% Maturity Date: 25 Feb 36

PVTPL AB BSL CLO 4 LTD/AB BSL CLO LLC SER 23-4A CL A FLTG RT 04-20-2036 CUSIP: 00037VAA6

100,000.00	100.4657800	1,323.48	100,465.78	100,210.00	255.78	0.00	255.78
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 12 Apr 23 Rate: 6.6174% Yield to Maturity: 6.461% Maturity Date: 20 Apr 36

PVTPL ARES XLIV CLO LTD SR NT CL A-1-R FLTG 144A 3C7 VAR RT DUE 04-15-2034 BEO CUSIP: 04016NAM5

100,000.00	100.0018600	1,299.46	100,001.86	99,020.00	981.86	0.00	981.86
------------	-------------	----------	------------	-----------	--------	------	--------

Issue Date: 29 Apr 21 Rate: 5.99751% Yield to Maturity: 5.92% Maturity Date: 15 Apr 34

PVTPL BALBOA BAY LOAN FUNDING LTD SER 20-1A CL A1RR FLTG 10-20-2035 CUSIP: 05766BAU2

150,000.00	100.2911200	1,418.85	150,436.68	150,000.00	436.68	0.00	436.68
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 4 Nov 24 Rate: 5.8711% Yield to Maturity: 5.781% Maturity Date: 20 Oct 35

PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034 CUSIP: 070252AA9

200,000.00	100.2492100	2,351.60	200,498.42	200,250.00	248.42	0.00	248.42
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 29 Apr 21 Rate: 5.87901% Yield to Maturity: 5.757% Maturity Date: 20 Apr 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 187 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL BIRCH GROVE CLO LTD SR 23-6A CL A1 FLTG 07-20-2035 CUSIP: 09077FAA3

110,000.00	100.5673180	1,499.83	110,624.05	110,000.00	624.05	0.00	624.05
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 7 Jul 23 Rate: 6.8174% Yield to Maturity: 6.61% Maturity Date: 20 Jul 35

PVTPL BIRCH GROVE CLO LTD SR 23-7A CL A1 FLTG 10-20-2036 CUSIP: 09077RAA7

110,000.00	100.7244550	1,411.83	110,796.90	110,000.00	796.90	0.00	796.90
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 17 Nov 23 Rate: 6.4174% Yield to Maturity: 6.221% Maturity Date: 20 Oct 36

PVTPL BLACK DIAMOND CLO LTD SR 24-1A CL A1 FLTG RT 10-25-2037 CUSIP: 09204UAA6

130,000.00	100.5309690	1,541.95	130,690.26	130,000.00	690.26	0.00	690.26
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 25 Oct 24 Rate: 5.95007% Yield to Maturity: 6.39% Maturity Date: 25 Oct 37

PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2

105,352.21	100.1184310	1,127.78	105,476.98	101,717.55	3,759.43	0.00	3,759.43
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 12 Jun 18 Rate: 5.92882% Yield to Maturity: 5.81% Maturity Date: 27 Jul 31

PVTPL CARVAL CLO LTD SER 24-3A CL A1 FLTG RT 10-20-2037 CUSIP: 14688RAA8

180,000.00	100.3819500	2,921.08	180,687.51	180,000.00	687.51	0.00	687.51
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 25 Sep 24 Rate: 5.96139% Yield to Maturity: 6.139% Maturity Date: 20 Oct 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 188 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Asset backed securities</b>							
PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0							
110,000.00	100.1631910	1,400.08	110,179.51	110,000.00	179.51	0.00	179.51
Issue Date: 3 Aug 21 Rate: 6.02906% Yield to Maturity: 5.872% Maturity Date: 17 Jul 34							
PVTPL COLLEGE AVE STUDENT LNS 2023-A LLC SER 23-A CLS C 6.06% 05-25-2055 CUSIP: 193938AD9							
100,000.00	99.0154900	101.00	99,015.49	98,750.00	265.49	0.00	265.49
Issue Date: 16 May 23 Rate: 6.06% Yield to Maturity: 6.336% Maturity Date: 25 May 55							
PVTPL MAGNETITE CLO LTD SR 21-29A CL BR FLTG RT 07-15-2037 CUSIP: 55955KAN4							
120,000.00	100.0664080	3,076.33	120,079.69	120,000.00	79.69	0.00	79.69
Issue Date: 22 Aug 24 Rate: 6.99165% Yield to Maturity: 6.321% Maturity Date: 15 Jul 37							
PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567							
100,566.90	87.7937170	79.67	88,291.42	92,747.21	- 4,455.79	0.00	- 4,455.79
Issue Date: 14 Aug 07 Rate: 4.75322% Yield to Maturity: 11.011% Maturity Date: 25 May 37							
PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7							
83,985.67	101.0199360	84.45	84,842.27	85,455.41	- 613.14	0.00	- 613.14
Issue Date: 16 Jun 16 Rate: 6.03327% Yield to Maturity: 6.053% Maturity Date: 25 Jun 65							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 189 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4

80,105.46	100.8910880	77.88	80,819.27	81,322.67	- 503.40	0.00	- 503.40
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 16 Feb 17 Rate: 5.83327% Yield to Maturity: 5.887% Maturity Date: 26 Jul 66

PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2

95,919.65	95.5572710	330.39	91,658.20	104,222.68	- 12,564.48	0.00	- 12,564.48
-----------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 5.814% Maturity Date: 25 Dec 57

PVTPL PARK BLUE CLO LTD SR 22-2A CL A1R FLTG RT 07-20-2037 CUSIP: 70018CAQ9

110,000.00	100.5488000	1,328.23	110,603.68	110,000.00	603.68	0.00	603.68
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 22 Jul 24 Rate: 6.0374% Yield to Maturity: 5.894% Maturity Date: 20 Jul 37

PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3

230,000.00	100.2193910	2,741.15	230,504.60	229,120.00	1,384.60	0.00	1,384.60
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 30 Jun 21 Rate: 5.95901% Yield to Maturity: 5.847% Maturity Date: 20 Jul 34

PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3

167,531.84	100.1277910	1,808.52	167,745.93	165,722.49	2,023.44	0.00	2,023.44
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 28 Jun 18 Rate: 5.97882% Yield to Maturity: 5.864% Maturity Date: 26 Jul 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 190 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8

265,977.73	1.8286980	218.20	4,863.93	139,266.50	- 134,402.57	0.00	- 134,402.57
------------	-----------	--------	----------	------------	--------------	------	--------------

Issue Date: 25 Jun 06 Rate: 4.67322% Yield to Maturity: 16.239% Maturity Date: 25 Feb 36

PVTPL TRESTLES CLO SER 24-7A CL A1 FLTG RT 10-25-2037 CUSIP: 89532XAC1

120,000.00	100.3014500	2,418.98	120,361.74	120,000.00	361.74	0.00	361.74
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 6 Sep 24 Rate: 6.2025% Yield to Maturity: 6.165% Maturity Date: 25 Oct 37

PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2

100,000.00	100.7479500	1,259.27	100,747.95	100,000.00	747.95	0.00	747.95
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 21 Dec 23 Rate: 6.47626% Yield to Maturity: 6.276% Maturity Date: 23 Jan 37

PVTPL WHITEBOX CLO III LTD SR 21-3A CL A1R FLTG RT 10-15-2035 CUSIP: 96467HAL0

120,000.00	100.1213000	1,540.73	120,145.56	120,000.00	145.56	0.00	145.56
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 15 Oct 24 Rate: 5.57197999954% Yield to Maturity: 5.817% Maturity Date: 15 Oct 35

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.15072% 01-15-2053 CUSIP: 78448YAB7

62,150.67	98.7008830	144.79	61,343.26	60,985.35	357.91	0.00	357.91
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 9 Feb 21 Rate: 5.24157% Yield to Maturity: 5.892% Maturity Date: 15 Jan 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 191 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Asset backed securities

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5

101,701.16	90.3463240	71.87	91,883.26	101,646.92	- 9,763.66	0.00	- 9,763.66
------------	------------	-------	-----------	------------	------------	------	------------

Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 4.214% Maturity Date: 15 Jan 53

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL C 144A 2.99% 01-15-2053 CUSIP: 78448YAE1

70,247.19	85.7141050	93.35	60,211.75	70,245.73	- 10,033.98	0.00	- 10,033.98
-----------	------------	-------	-----------	-----------	-------------	------	-------------

Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 5.2% Maturity Date: 15 Jan 53

SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39

69,791.12	89.6787010	43.12	62,587.77	69,777.29	- 7,189.52	0.00	- 7,189.52
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 4.158% Maturity Date: 15 Jan 53

Total USD		35,174.79	3,681,018.35	3,853,304.44	- 172,286.09	0.00	- 172,286.09
-----------	--	-----------	--------------	--------------	--------------	------	--------------

Total United States		35,174.79	3,681,018.35	3,853,304.44	- 172,286.09	0.00	- 172,286.09
---------------------	--	-----------	--------------	--------------	--------------	------	--------------

Total Asset Backed Securities

4,144,037.68		37,402.96	3,832,127.11	4,004,714.44	- 172,587.33	0.00	- 172,587.33
--------------	--	-----------	--------------	--------------	--------------	------	--------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 192 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Non-government backed c.m.o.s

##### United States - USD

BRAVO RESIDENTIAL FDG TR 2022-NQM3 5.108% 07-25-2062 CUSIP: 10569JAA8

87,893.55	99.4277960	386.60	87,390.62	87,891.94	- 501.32	0.00	- 501.32
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Aug 22 Rate: 5.108% Yield to Maturity: 5.581% Maturity Date: 25 Jul 62

CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8

98,917.52	91.9176910	212.75	90,922.70	103,987.04	- 13,064.34	0.00	- 13,064.34
-----------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 6.318% Maturity Date: 25 Oct 59

CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7

819.78	89.1581000	2.47	730.90	771.25	- 40.35	0.00	- 40.35
--------	------------	------	--------	--------	---------	------	---------

Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 6.615% Maturity Date: 25 Feb 48

CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48

18,820.72	71.7521430	31.68	13,504.27	18,538.13	- 5,033.86	0.00	- 5,033.86
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 13 Dec 06 Rate: 4.66083% Yield to Maturity: 28.708% Maturity Date: 19 Nov 46

CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9

11,533.81	93.5912760	55.67	10,794.64	10,156.98	637.66	0.00	637.66
-----------	------------	-------	-----------	-----------	--------	------	--------

Issue Date: 1 Feb 04 Rate: 5.646% Yield to Maturity: 9.687% Maturity Date: 25 Mar 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 193 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Non-government backed c.m.o.s</b>							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
70,706.82	96.2477590	379.03	68,053.73	68,762.40	- 708.67	0.00	- 708.67
Issue Date: 1 Apr 04 Rate: 6.22522% Yield to Maturity: 6.603% Maturity Date: 25 Apr 44							
COLT 2022-3 MTG LN TR 3.90100002289% 02-25-2067 CUSIP: 12659YAA2							
112,731.62	95.0676930	378.69	107,171.35	112,730.47	- 5,559.12	0.00	- 5,559.12
Issue Date: 1 Mar 22 Rate: 3.90100002289% Yield to Maturity: 6.733% Maturity Date: 25 Feb 67							
MORGAN STANLEY FLTG RT 6.5% DUE 02-25-2054 CUSIP: 617939AA1							
79,299.13	101.3072020	443.85	80,335.73	79,497.39	838.34	0.00	838.34
Issue Date: 1 Apr 24 Rate: 6.5% Yield to Maturity: 4.717% Maturity Date: 25 Feb 54							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
86,511.70	93.1217400	260.74	80,561.20	88,498.58	- 7,937.38	0.00	- 7,937.38
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 6.569% Maturity Date: 25 Sep 59							
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9							
85,245.61	81.0633530	80.82	69,102.95	85,245.42	- 16,142.47	0.00	- 16,142.47
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 10.639% Maturity Date: 25 May 61							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 194 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Non-government backed c.m.o.s

PVTPL CMO MORGAN STANLEY RESIDENTIAL MORTGAGE SR 24-INV3 CL A1 FRN 06-01-2054 CUSIP: 61776GAA6

90,766.00	101.4871980	508.04	92,115.87	91,432.56	683.31	0.00	683.31
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Jun 24 Rate: 6.5% Yield to Maturity: 6.032% Maturity Date: 25 Jun 54

PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2

51,851.35	86.0480010	51.62	44,617.05	51,851.35	- 7,234.30	0.00	- 7,234.30
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 10.16% Maturity Date: 27 Nov 56

PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1

157,898.80	95.9436390	611.86	151,493.85	163,326.57	- 11,832.72	0.00	- 11,832.72
------------	------------	--------	------------	------------	-------------	------	-------------

Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 6.248% Maturity Date: 25 Nov 56

PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3

31,618.72	93.7648010	67.85	29,647.23	31,618.70	- 1,971.47	0.00	- 1,971.47
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 6.832% Maturity Date: 25 Sep 59

PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027 CUSIP: 92539TAA1

92,319.50	100.2591760	447.06	92,558.77	92,318.06	240.71	0.00	240.71
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 May 23 Rate: 5.811% Yield to Maturity: 5.621% Maturity Date: 25 May 68

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 195 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Non-government backed c.m.o.s

PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8

30,807.72	88.1937380	92.85	27,170.48	30,422.62	- 3,252.14	0.00	- 3,252.14
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 6.961% Maturity Date: 25 Feb 48

PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3

20,084.85	88.1017280	60.53	17,695.10	19,691.02	- 1,995.92	0.00	- 1,995.92
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 7.022% Maturity Date: 25 Oct 48

Total USD		4,072.11	1,063,866.44	1,136,740.48	- 72,874.04	0.00	- 72,874.04
-----------	--	----------	--------------	--------------	-------------	------	-------------

Total United States		4,072.11	1,063,866.44	1,136,740.48	- 72,874.04	0.00	- 72,874.04
---------------------	--	----------	--------------	--------------	-------------	------	-------------

Total Non-Government Backed C.M.O.s

1,127,827.20		4,072.11	1,063,866.44	1,136,740.48	- 72,874.04	0.00	- 72,874.04
--------------	--	----------	--------------	--------------	-------------	------	-------------

#### Index linked government bonds

United States - USD

UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL: BQFMC06

120,000.00	97.4807170	660.89	116,976.86	119,371.42	- 2,394.56	0.00	- 2,394.56
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 15 Jan 23 Rate: 1.19214% Yield to Maturity: 4.35% Maturity Date: 15 Jan 33

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 196 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Index linked government bonds

UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP: 91282CLE9

550,000.00	97.5024150	4,792.46	536,263.28	564,050.08	- 27,786.80	0.00	- 27,786.80
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 15 Jul 24 Rate: 1.886175% Yield to Maturity: 4.367% Maturity Date: 15 Jul 34

Total USD		5,453.35	653,240.14	683,421.50	- 30,181.36	0.00	- 30,181.36
-----------	--	----------	------------	------------	-------------	------	-------------

Total United States		5,453.35	653,240.14	683,421.50	- 30,181.36	0.00	- 30,181.36
---------------------	--	----------	------------	------------	-------------	------	-------------

Total Index Linked Government Bonds

670,000.00		5,453.35	653,240.14	683,421.50	- 30,181.36	0.00	- 30,181.36
------------	--	----------	------------	------------	-------------	------	-------------

#### Funds - other fixed income

United States - USD

MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633

954,258.03	67.9700000	0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
------------	------------	------	---------------	---------------	---------------	------	---------------

Total USD		0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
-----------	--	------	---------------	---------------	---------------	------	---------------

Total United States		0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
---------------------	--	------	---------------	---------------	---------------	------	---------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 197 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Funds - other fixed income

Total Funds - Other Fixed Income

954,258.03	0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
------------	------	---------------	---------------	---------------	------	---------------

#### Fixed income derivatives - futures

##### United States - USD

FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0

12.00	118.9060000	0.00	1,426,875.00	1,494,562.51	- 67,687.51	0.00	- 67,687.51
-------	-------------	------	--------------	--------------	-------------	------	-------------

Yield to Maturity: 4.857% Maturity Date: 20 Mar 25

FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0

- 3.00	111.3100000	0.00	- 333,937.50	- 338,148.44	4,210.94	0.00	4,210.94
--------	-------------	------	--------------	--------------	----------	------	----------

Yield to Maturity: 4.561% Maturity Date: 20 Mar 25

FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0

40.00	106.3050000	0.00	4,252,187.50	4,277,652.80	- 25,465.30	0.00	- 25,465.30
-------	-------------	------	--------------	--------------	-------------	------	-------------

Yield to Maturity: 4.348% Maturity Date: 31 Mar 25

FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0

17.00	113.8440000	0.00	1,935,343.75	1,986,606.34	- 51,262.59	0.00	- 51,262.59
-------	-------------	------	--------------	--------------	-------------	------	-------------

Yield to Maturity: 4.746% Maturity Date: 20 Mar 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 198 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Fixed income derivatives - futures</b>							
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0							
19.00	102.8050000	0.00	3,906,578.13	3,910,210.94	- 3,632.81	0.00	- 3,632.81
Yield to Maturity: 4.257% Maturity Date: 31 Mar 25							
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0							
41.00	108.7500000	0.00	4,458,750.00	4,524,125.06	- 65,375.06	0.00	- 65,375.06
Yield to Maturity: 4.423% Maturity Date: 20 Mar 25							
Total USD		0.00	15,645,796.88	15,855,009.21	- 209,212.33	0.00	- 209,212.33
Total United States		0.00	15,645,796.88	15,855,009.21	- 209,212.33	0.00	- 209,212.33
Total Fixed Income Derivatives - Futures							
126.00		0.00	15,645,796.88	15,855,009.21	- 209,212.33	0.00	- 209,212.33
Total Fixed Income							
70,899,295.44		569,374.08	187,040,228.30	184,692,043.19	2,363,956.15	- 15,771.04	2,348,185.11

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 199 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Swaps

##### Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7U

0WP302235-0WR302 2,569,664.92	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
----------------------------------	-----------	------	------	------	------	------	------	------

Total BRL		0.00	0.00	0.00	0.00	0.00	0.00	0.00
-----------	--	------	------	------	------	------	------	------

Total Brazil		0.00	0.00	0.00	0.00	0.00	0.00	0.00
--------------	--	------	------	------	------	------	------	------

Total Swaps 2,569,664.92		0.00	0.00	0.00	0.00	0.00	0.00	0.00
-----------------------------	--	------	------	------	------	------	------	------

#### Miscellaneous

##### United States - USD

&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900

25,916,312.94	1.0000000	0.00	25,916,312.94	25,916,312.94	0.00	0.00	0.00	0.00
---------------	-----------	------	---------------	---------------	------	------	------	------

ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7

60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	0.00	- 36,600.00
-----------	-----------	------	------	-----------	-------------	------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 200 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Miscellaneous

ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6

200,000.00	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
------------	-----------	------	------	------------	--------------	------	--------------

ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3

100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00
------------	-----------	------	------	-----------	-------------	------	-------------

Total USD		0.00	25,916,314.94	26,249,970.94	- 333,656.00	0.00	- 333,656.00
-----------	--	------	---------------	---------------	--------------	------	--------------

Total United States		0.00	25,916,314.94	26,249,970.94	- 333,656.00	0.00	- 333,656.00
---------------------	--	------	---------------	---------------	--------------	------	--------------

Total Miscellaneous

26,276,312.94		0.00	25,916,314.94	26,249,970.94	- 333,656.00	0.00	- 333,656.00
---------------	--	------	---------------	---------------	--------------	------	--------------

#### Cash collateral held elsewhere

Luxembourg - EUR

CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU

- 500.42	1.0000000	0.00	- 518.18	- 612.59	0.00	94.41	94.41
----------	-----------	------	----------	----------	------	-------	-------

OTC CCPC RECEIVABLE FROM BARCLAYS CAPITAL SECURITIES LTD SEDOL: 9JXKE1U  
WESTERN

500.00	1.0000000	0.00	517.75	556.58	0.00	- 38.83	- 38.83
--------	-----------	------	--------	--------	------	---------	---------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 201 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Cash collateral held elsewhere

Total EUR		0.00	- 0.43	- 56.01	0.00	55.58	55.58
-----------	--	------	--------	---------	------	-------	-------

Total Luxembourg		0.00	- 0.43	- 56.01	0.00	55.58	55.58
------------------	--	------	--------	---------	------	-------	-------

#### United States - USD

CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	120,000.00	100.0000000	0.00	120,000.00	120,000.00	0.00	0.00	0.00
--	------------	-------------	------	------------	------------	------	------	------

OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU	2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
--	----------	-----------	------	----------	----------	------	------	------

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	60,000.00	1.0000000	0.00	60,000.00	60,000.00	0.00	0.00	0.00
---	-----------	-----------	------	-----------	-----------	------	------	------

Total USD		0.00	182,000.00	182,000.00	0.00	0.00	0.00
-----------	--	------	------------	------------	------	------	------

Total United States		0.00	182,000.00	182,000.00	0.00	0.00	0.00
---------------------	--	------	------------	------------	------	------	------

Total Cash Collateral Held Elsewhere	181,999.58		0.00	181,999.57	181,943.99	0.00	55.58	55.58
--------------------------------------	------------	--	------	------------	------------	------	-------	-------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 202 of 5,930

## Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Exchange cleared swaps - other assets

##### Mexico - MXN

CME_OIS MSNYUS33 16/11/2029 MXN P 1DMXIBTIEF / R 8.902 0WS123745-0WZ12374 SEDOL: 9MYCNPU 0WS123745	14,350,000.00	0.0000000	0.00	0.01	0.00	0.01	0.00	0.01
---	---------------	-----------	------	------	------	------	------	------

CME_OIS MSNYUS33 19/11/2029 MXN P 1DMXIBTIEF / R 8.825 0WS123786-0WZ12378 SEDOL: 9MYDFUU 0WS123786	14,060,000.00	0.0000000	0.00	0.01	0.00	0.01	0.00	0.01
---	---------------	-----------	------	------	------	------	------	------

Total MXN			0.00	0.02	0.00	0.02	0.00	0.02
-----------	--	--	------	------	------	------	------	------

Total Mexico			0.00	0.02	0.00	0.02	0.00	0.02
--------------	--	--	------	------	------	------	------	------

##### United States - USD

CME_OIS MSNYUS33 04/30/2031 USD P 4.2% / R 1DSOFR 0WS122689-0WZ12268 SEDOL: 9M8187U 0WS122689	3,274,000.00	0.0000000	0.00	0.03	0.00	0.03	0.00	0.03
--	--------------	-----------	------	------	------	------	------	------

CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1U 0WS076240	156,000.00	0.1485140	0.00	23,168.11	18,775.67	4,392.44	0.00	4,392.44
---	------------	-----------	------	-----------	-----------	----------	------	----------

ICE_CD X MSNYUS33 12/20/2029 BUY CDX.NA.HY.43 0WS123489-0WZ12348 SEDOL: 9MXFFZU 0WZ123481	394,200.00	- 0.0769580	- 657.00	- 30,337.00	- 29,022.41	- 1,314.59	0.00	- 1,314.59
--	------------	-------------	----------	-------------	-------------	------------	------	------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 203 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Exchange cleared swaps - other assets

Total USD		- 657.00	- 7,168.86	- 10,246.74	3,077.88	0.00	3,077.88
-----------	--	----------	------------	-------------	----------	------	----------

Total United States		- 657.00	- 7,168.86	- 10,246.74	3,077.88	0.00	3,077.88
---------------------	--	----------	------------	-------------	----------	------	----------

#### Total Exchange Cleared Swaps - Other Assets

32,234,200.00		- 657.00	- 7,168.84	- 10,246.74	3,077.90	0.00	3,077.90
---------------	--	----------	------------	-------------	----------	------	----------

#### Total Other Assets

61,262,177.44		- 657.00	26,091,145.67	26,421,668.19	- 330,578.10	55.58	- 330,522.52
---------------	--	----------	---------------	---------------	--------------	-------	--------------

### Derivative Offsets

#### Fixed income futures

##### United States - USD

FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0

- 12.00	118.9060000	0.00	- 1,426,875.00	- 1,494,562.51	67,687.51	0.00	67,687.51
---------	-------------	------	----------------	----------------	-----------	------	-----------

FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0

3.00	111.3100000	0.00	333,937.50	338,148.44	- 4,210.94	0.00	- 4,210.94
------	-------------	------	------------	------------	------------	------	------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 204 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Derivative Offsets</b>							
<b>Fixed income futures</b>							
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0							
- 40.00	106.3050000	0.00	- 4,252,187.50	- 4,277,652.80	25,465.30	0.00	25,465.30
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0							
- 17.00	113.8440000	0.00	- 1,935,343.75	- 1,986,606.34	51,262.59	0.00	51,262.59
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0							
- 19.00	102.8050000	0.00	- 3,906,578.13	- 3,910,210.94	3,632.81	0.00	3,632.81
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0							
- 41.00	108.7500000	0.00	- 4,458,750.00	- 4,524,125.06	65,375.06	0.00	65,375.06
Total USD		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33
Total United States		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33
Total Fixed Income Futures							
-126.00		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 205 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Derivative Offsets

#### Fixed income futures

Total Derivative Offsets

-126.00	0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33
---------	------	-----------------	-----------------	------------	------	------------

### Liabilities

#### Expense accruals

United States - USD

INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 994996916

0.00	0.0000000	- 12,471.85	0.00	0.00	0.00	0.00	0.00
------	-----------	-------------	------	------	------	------	------

Total USD		- 12,471.85	0.00	0.00	0.00	0.00	0.00
-----------	--	-------------	------	------	------	------	------

Total United States		- 12,471.85	0.00	0.00	0.00	0.00	0.00
---------------------	--	-------------	------	------	------	------	------

Total Expense Accruals

0.00		- 12,471.85	0.00	0.00	0.00	0.00	0.00
------	--	-------------	------	------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 206 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Liabilities

#### Swap liabilities

##### Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7L

0WP302235-0WR302 - 2,569,664.92	0.2072830	0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
------------------------------------	-----------	------	-------------	------	-------------	------	-------------

Total BRL		0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
-----------	--	------	-------------	------	-------------	------	-------------

Total Brazil		0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
--------------	--	------	-------------	------	-------------	------	-------------

Total Swap Liabilities -2,569,664.92		0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
---	--	------	-------------	------	-------------	------	-------------

#### Obligation to return cash collateral hld

##### United States - USD

SWAP DUE TO USD BARCUS31XXX 31 DEC 2050 SEDOL: 9AYQMCL

- 4,751.17	1.0000000	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
------------	-----------	------	------------	------------	------	------	------

Total USD		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
-----------	--	------	------------	------------	------	------	------

Total United States		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
---------------------	--	------	------------	------------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 207 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Liabilities

#### Obligation to return cash collateral hld

Total Obligation to Return Cash Collateral Hld

-4,751.17	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
-----------	------	------------	------------	------	------	------

#### Exchange cleared swap liabilities

Mexico - MXN

CME\_OIS MSNYUS33 16/11/2029 MXN P 1DMXIBTIEF / R 8.902 0WS123745-0WZ12374 SEDOL: 9MYCNPL  
0WZ123747

- 14,350,000.00	0.0113270	0.00	- 7,817.40	0.00	- 7,817.40	0.00	- 7,817.40
-----------------	-----------	------	------------	------	------------	------	------------

CME\_OIS MSNYUS33 19/11/2029 MXN P 1DMXIBTIEF / R 8.825 0WS123786-0WZ12378 SEDOL: 9MYDFUL  
0WZ123788

- 14,060,000.00	0.0143580	0.00	- 9,709.11	0.00	- 9,709.11	0.00	- 9,709.11
-----------------	-----------	------	------------	------	------------	------	------------

Total MXN	0.00	- 17,526.51	0.00	- 17,526.51	0.00	- 17,526.51
-----------	------	-------------	------	-------------	------	-------------

Total Mexico	0.00	- 17,526.51	0.00	- 17,526.51	0.00	- 17,526.51
--------------	------	-------------	------	-------------	------	-------------

United States - USD

CME\_OIS MSNYUS33 04/30/2031 USD P 4.2% / R 1DSOFR 0WS122689-0WZ12268 SEDOL: 9M8187L  
0WZ122681

- 3,274,000.00	0.0060110	0.00	- 19,679.69	- 26,896.97	7,217.28	0.00	7,217.28
----------------	-----------	------	-------------	-------------	----------	------	----------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 208 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Liabilities</b>							
<b>Exchange cleared swap liabilities</b>							
CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1L 0WZ076242							
- 156,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
ICE_CD X MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 0WS123323-0WZ12332 SEDOL: 9MX9R2L 0WS123323							
- 1,104,300.00	- 0.0223210	368.10	24,648.75	24,910.15	- 261.40	0.00	- 261.40
<b>Total USD</b>							
		368.10	4,969.06	- 1,986.82	6,955.88	0.00	6,955.88
<b>Total United States</b>							
		368.10	4,969.06	- 1,986.82	6,955.88	0.00	6,955.88
<b>Total Exchange Cleared Swap Liabilities</b>							
-32,944,300.00		368.10	- 12,557.45	- 1,986.82	- 10,570.63	0.00	- 10,570.63
<b>Total Liabilities</b>							
-35,518,716.09		- 12,103.75	- 103,527.71	- 6,737.99	- 96,789.72	0.00	- 96,789.72

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 209 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Cash and Cash Equivalents</b>							
<b>Cash</b>							
ARS - Argentine peso	1,031.0000000	0.00	4.17	62.13	0.00	- 57.96	- 57.96
EUR - Euro	0.9657170	0.00	10,124.66	10,607.11	0.00	- 482.45	- 482.45
MXN - Mexican peso	20.7927500	0.00	22,122.75	22,750.62	0.00	- 627.87	- 627.87
RUB - Russian ruble	109.7500000	0.00	10,170.15	11,782.40	0.00	- 1,612.25	- 1,612.25
USD - United States dollar	1.0000000	0.00	204,213.34	204,213.34	0.00	0.00	0.00
Total cash - all currencies		0.00	246,635.07	249,415.60	0.00	- 2,780.53	- 2,780.53
Total cash - all countries		0.00	246,635.07	249,415.60	0.00	- 2,780.53	- 2,780.53
USD - United States dollar	1.0000000	0.00	3,910.00	3,910.00	0.00	0.00	0.00

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 210 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Cash and Cash Equivalents

#### Cash

Total cash - all currencies		0.00	3,910.00	3,910.00	0.00	0.00	0.00
-----------------------------	--	------	----------	----------	------	------	------

Total cash - all countries		0.00	3,910.00	3,910.00	0.00	0.00	0.00
----------------------------	--	------	----------	----------	------	------	------

#### Total Cash

250,545.07		0.00	250,545.07	253,325.60	0.00	- 2,780.53	- 2,780.53
------------	--	------	------------	------------	------	------------	------------

#### Funds - short term investment

##### United States - USD

MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300

187,223,229.55	100.0000019	725,526.05	187,223,233.28	187,223,233.28	0.00	0.00	0.00
----------------	-------------	------------	----------------	----------------	------	------	------

NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452

3,634,689.45	1.0000000	20,770.28	3,634,689.45	3,634,689.45	0.00	0.00	0.00
--------------	-----------	-----------	--------------	--------------	------	------	------

Total USD		746,296.33	190,857,922.73	190,857,922.73	0.00	0.00	0.00
-----------	--	------------	----------------	----------------	------	------	------

Total United States		746,296.33	190,857,922.73	190,857,922.73	0.00	0.00	0.00
---------------------	--	------------	----------------	----------------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 211 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Cash and Cash Equivalents</b>							
<b>Funds - short term investment</b>							
Total Funds - Short Term Investment							
190,857,919.00		746,296.33	190,857,922.73	190,857,922.73	0.00	0.00	0.00
<b>Cash collateral due to/from ccp broker</b>							
MXN - Mexican peso							
	20.7927500	0.00	17,817.74	18,261.95	0.00	- 444.21	- 444.21
USD - United States dollar							
	1.0000000	0.00	5,041.29	5,041.29	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies							
		0.00	22,859.03	23,303.24	0.00	- 444.21	- 444.21
Total cash collateral due to/from ccp broker - all countries							
		0.00	22,859.03	23,303.24	0.00	- 444.21	- 444.21
Total Cash Collateral Due to/from CCP Broker							
22,859.03		0.00	22,859.03	23,303.24	0.00	- 444.21	- 444.21
Total Cash and Cash Equivalents							
191,131,323.10		746,296.33	191,131,326.83	191,134,551.57	0.00	- 3,224.74	- 3,224.74

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 212 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Cash and Cash Equivalents

#### Cash collateral due to/from ccp broker

### Adjustments To Cash

#### Pending foreign exchange purchases

AUD - Australian dollar	1.6151174	0.00	229,089.88	247,903.17	0.00	- 18,813.29	- 18,813.29
BRL - Brazilian real	6.1778500	0.00	1,307,918.10	1,338,712.13	0.00	- 30,794.03	- 30,794.03
CAD - Canadian dollar	1.4382000	0.00	208,699.40	217,094.16	0.00	- 8,394.76	- 8,394.76
CHF - Swiss franc	0.9062500	0.00	221,028.13	227,344.85	0.00	- 6,316.72	- 6,316.72
INR - Indian rupee	85.6137500	0.00	55,978.40	56,844.90	0.00	- 866.50	- 866.50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 213 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending foreign exchange purchases

JPY - Japanese yen	157.1600000	0.00	337,096.30	354,208.35	0.00	- 17,112.05	- 17,112.05
MXN - Mexican peso	20.7927500	0.00	939,155.08	956,221.69	0.00	- 17,066.61	- 17,066.61
NOK - Norwegian krone	11.3573500	0.00	180,494.87	186,915.35	0.00	- 6,420.48	- 6,420.48
USD - United States dollar	1.0000000	0.00	2,440,342.07	2,440,342.07	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	5,919,802.23	6,025,586.67	0.00	- 105,784.44	- 105,784.44
Total pending foreign exchange purchases - all countries		0.00	5,919,802.23	6,025,586.67	0.00	- 105,784.44	- 105,784.44
Total Pending foreign exchange purchases	0.00	0.00	5,919,802.23	6,025,586.67	0.00	- 105,784.44	- 105,784.44

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 214 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending foreign exchange sales

BRL - Brazilian real	6.1778500	0.00	- 873,629.94	- 879,070.29	0.00	5,440.35	5,440.35
CAD - Canadian dollar	1.4382000	0.00	- 118,263.00	- 121,326.16	0.00	3,063.16	3,063.16
CHF - Swiss franc	0.9062500	0.00	- 221,028.14	- 235,920.56	0.00	14,892.42	14,892.42
EUR - Euro	0.9657170	0.00	- 931.78	- 991.37	0.00	59.59	59.59
JPY - Japanese yen	157.1600000	0.00	- 10,961.89	- 11,607.24	0.00	645.35	645.35
MXN - Mexican peso	20.7927500	0.00	- 971,085.19	- 1,032,298.18	0.00	61,212.99	61,212.99
NOK - Norwegian krone	11.3573500	0.00	- 154,961.46	- 159,128.27	0.00	4,166.81	4,166.81

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 215 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending foreign exchange sales

USD - United States dollar	1.0000000	0.00	- 3,585,244.60	- 3,585,244.60	0.00	0.00	0.00
----------------------------	-----------	------	----------------	----------------	------	------	------

Total pending foreign exchange sales - all currencies		0.00	- 5,936,106.00	- 6,025,586.67	0.00	89,480.67	89,480.67
---	--	------	----------------	----------------	------	-----------	-----------

Total pending foreign exchange sales - all countries		0.00	- 5,936,106.00	- 6,025,586.67	0.00	89,480.67	89,480.67
--	--	------	----------------	----------------	------	-----------	-----------

Total Pending foreign exchange sales	0.00	0.00	- 5,936,106.00	- 6,025,586.67	0.00	89,480.67	89,480.67
--------------------------------------	------	------	----------------	----------------	------	-----------	-----------

#### Pending trade purchases

USD - United States dollar	1.0000000	0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00
----------------------------	-----------	------	----------------	----------------	------	------	------

Total pending trade purchases - all currencies		0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00
--	--	------	----------------	----------------	------	------	------

Total pending trade purchases - all countries		0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00
---	--	------	----------------	----------------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 216 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending trade purchases

Total Pending trade purchases								
	0.00	0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00	0.00

#### Pending trade sales

USD - United States dollar	1.0000000	0.00	422,015.34	422,015.34	0.00	0.00	0.00	0.00
----------------------------	-----------	------	------------	------------	------	------	------	------

Total pending trade sales - all currencies		0.00	422,015.34	422,015.34	0.00	0.00	0.00	0.00
--	--	------	------------	------------	------	------	------	------

Total pending trade sales - all countries		0.00	422,015.34	422,015.34	0.00	0.00	0.00	0.00
---	--	------	------------	------------	------	------	------	------

Total Pending trade sales	0.00	0.00	422,015.34	422,015.34	0.00	0.00	0.00	0.00
---------------------------	------	------	------------	------------	------	------	------	------

#### Pending mark-to-markets receivable

USD - United States dollar	1.0000000	0.00	750.00	750.00	0.00	0.00	0.00	0.00
----------------------------	-----------	------	--------	--------	------	------	------	------

Total pending mark-to-markets receivable - all currencies		0.00	750.00	750.00	0.00	0.00	0.00	0.00
---	--	------	--------	--------	------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 217 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending mark-to-markets receivable

Total pending mark-to-markets receivable - all countries		0.00	750.00	750.00	0.00	0.00	0.00
Total Pending mark-to-markets receivable	0.00	0.00	750.00	750.00	0.00	0.00	0.00

#### Pending mark-to-markets payable

USD - United States dollar	1.0000000	0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00
Total pending mark-to-markets payable - all countries		0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00
Total Pending mark-to-markets payable	0.00	0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00

Total Adjustments To Cash	0.00	0.00	- 1,694,329.40	- 1,678,025.63	0.00	- 16,303.77	- 16,303.77
---------------------------	------	------	----------------	----------------	------	-------------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 218 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID						Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								

### Adjustments To Cash

#### Pending mark-to-markets payable

Total	323,350,506.77	1,302,909.66	3,077,328,566.49	1,983,049,230.57	1,094,314,579.89	- 35,243.97	1,094,279,335.92	
-------	----------------	--------------	------------------	------------------	------------------	-------------	------------------	--

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.



CLA (CliftonLarsonAllen LLP) is a network member of CLA Global. See [CLAGlobal.com/disclaimer](http://CLAGlobal.com/disclaimer). Investment advisory services are offered through CliftonLarsonAllen Wealth Advisors, LLC, an SEC-registered investment advisor.

**TE CONNECTIVITY RETIREMENT SAVINGS AND INVESTMENT PLAN  
SCHEDULE H, LINE 4i—SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
EIN 23-0332575, PLAN 008  
DECEMBER 31, 2024**

**See Attached**

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 12 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Equities</b>								
<b>Funds - common stock</b>								
International Region - USD								
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882								
1,716,463.91	15.3800000	0.00	26,399,214.94	24,553,745.28	1,845,469.66	0.00	1,845,469.66	
<hr/>								
Total USD		0.00	26,399,214.94	24,553,745.28	1,845,469.66	0.00	1,845,469.66	
<hr/>								
Total International Region		0.00	26,399,214.94	24,553,745.28	1,845,469.66	0.00	1,845,469.66	
United States - USD								
MFO ARROWSTREET INTL EQUITY ACWI EX US CL C CUSIP: 04281W846								
291,611.12	197.0617000	0.00	57,465,383.05	47,982,973.70	9,482,409.35	0.00	9,482,409.35	
<hr/>								
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K CUSIP: 09258N802								
2,255,153.17	18.4100000	0.00	41,517,369.86	34,084,794.20	7,432,575.66	0.00	7,432,575.66	
<hr/>								
MFO BLACKROCK MID CAPITALIZATION EQUITY INDEX NL FUNDM CUSIP: 09257F404								
868,943.05	37.8067000	0.00	32,851,869.21	24,262,047.47	8,589,821.74	0.00	8,589,821.74	
<hr/>								
MFO FIDELITY GROWTH COMPANY COMMINGLED POOL CLASS 2 CUSIP: 31617E711								
12,124,527.29	70.9800000	0.00	860,598,947.04	176,830,786.94	683,768,160.10	0.00	683,768,160.10	

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 13 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Funds - common stock</b>							
MFO SPARTAN GROUP TR FOR EMPLOYEE BENEFIT PLANS SPARTAN 500 INDEX POOL CL C CUSIP: 84679P306							
1,711,341.67	275.6100000	0.00	471,662,877.67	407,712,087.97	63,950,789.70	0.00	63,950,789.70
MFO TECON ARROWSTREET INTERNATIONAL RESIDUAL SECURITIES CUSIP: 042993907							
122,160.95	6.3469150	0.00	775,345.17	1,247,858.58	- 472,513.41	0.00	- 472,513.41
MFO VANGUARD TARGET RETIREMENT INCOME AND GROWTH TRUST I CUSIP: 92212B106							
55,803.14	22.4500000	0.00	1,252,780.49	1,217,621.13	35,159.36	0.00	35,159.36
MFO VANGUARD TARGET RETIREMENT 2020 TRUST I CUSIP: 92202V591							
1,829,981.15	75.6300000	0.00	138,401,474.37	96,737,263.00	41,664,211.37	0.00	41,664,211.37
MFO VANGUARD TARGET RETIREMENT 2025 TRUST 1 CUSIP: 92202V583							
622,160.37	80.2400000	0.00	49,922,148.09	41,752,179.05	8,169,969.04	0.00	8,169,969.04
MFO VANGUARD TARGET RETIREMENT 2030 TRUST I CUSIP: 92202V575							
3,872,092.99	84.1500000	0.00	325,836,625.11	220,657,719.30	105,178,905.81	0.00	105,178,905.81
MFO VANGUARD TARGET RETIREMENT 2035 TRUST 1 CUSIP: 92202V567							
639,912.51	89.3900000	0.00	57,201,779.27	46,516,230.41	10,685,548.86	0.00	10,685,548.86

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 14 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Funds - common stock</b>							
MFO VANGUARD TARGET RETIREMENT 2040 TRUST I CUSIP: 92202V559							
1,838,501.05	95.7600000	0.00	176,054,860.55	116,708,986.20	59,345,874.35	0.00	59,345,874.35
MFO VANGUARD TARGET RETIREMENT 2045 TRUST 1 CUSIP: 92202V542							
416,589.00	99.7500000	0.00	41,554,752.75	33,201,535.07	8,353,217.68	0.00	8,353,217.68
MFO VANGUARD TARGET RETIREMENT 2050 TRUST I CUSIP: 92202V534							
936,110.20	101.8700000	0.00	95,361,546.07	64,759,007.29	30,602,538.78	0.00	30,602,538.78
MFO VANGUARD TARGET RETIREMENT 2055 TRUST 1 CUSIP: 92202V484							
209,417.99	124.2000000	0.00	26,009,714.36	21,044,387.71	4,965,326.65	0.00	4,965,326.65
MFO VANGUARD TARGET RETIREMENT 2060 TRUST 1 CUSIP: 92202V211							
362,252.18	65.2700000	0.00	23,644,199.79	18,213,693.55	5,430,506.24	0.00	5,430,506.24
MFO VANGUARD TARGET RETIREMENT 2065 TRUST I CUSIP: 92202V146							
251,106.57	40.1500000	0.00	10,081,928.79	8,282,072.81	1,799,855.98	0.00	1,799,855.98
MFO VANGUARD TARGET RETIREMENT 2070 TRUST I CUSIP: 92202M849							
64,636.96	24.4800000	0.00	1,582,312.78	1,467,791.87	114,520.91	0.00	114,520.91

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 15 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Funds - common stock</b>							
MFO VANGUARD WINDSOR II FD ADMIRAL SHS CUSIP: 922018304							
2,154,839.69	78.5500000	0.00	169,262,657.65	143,945,659.47	25,316,998.18	0.00	25,316,998.18
MFO WELLINGTON CIT II MID CAP OPPORTUNITES S3 FUND CUSIP: 94966R428							
3,185,773.82	20.6300000	0.00	65,722,513.91	51,932,495.23	13,790,018.68	0.00	13,790,018.68
NT COLLECTIVE RUSSELL 2000 INDEX FUND - DC -NON LENDING TIER THREE CUSIP: 66586W391							
47,174.10	367.7700000	0.00	17,349,218.76	15,229,804.22	2,119,414.54	0.00	2,119,414.54
<b>Total USD</b>							
		0.00	2,664,110,304.74	1,573,786,995.17	1,090,323,309.57	0.00	1,090,323,309.57
<b>Total United States</b>							
		0.00	2,664,110,304.74	1,573,786,995.17	1,090,323,309.57	0.00	1,090,323,309.57
<b>Total Funds - Common Stock</b>							
35,576,552.88		0.00	2,690,509,519.68	1,598,340,740.45	1,092,168,779.23	0.00	1,092,168,779.23
<b>Total Equities</b>							
35,576,552.88		0.00	2,690,509,519.68	1,598,340,740.45	1,092,168,779.23	0.00	1,092,168,779.23

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 16 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
<b>Argentina - USD</b>							
ARGENTINA REP BD 1.0%	07-09-2029	CUSIP: 040114HX1					
15,993.00	81.2000250	76.41	12,986.32	8,716.59	4,269.73	0.00	4,269.73
Issue Date: 4 Sep 20 Rate: 1% Yield to Maturity: 5.784% Maturity Date: 9 Jul 29							
ARGENTINA REP DUE 07-09-2041 REG		CUSIP: 040114HV5					
230,000.00	62.4168300	3,846.11	143,558.71	102,927.30	40,631.41	0.00	40,631.41
Issue Date: 4 Sep 20 Rate: 3.5% Yield to Maturity: 8.669% Maturity Date: 9 Jul 41							
Total USD		3,922.52	156,545.03	111,643.89	44,901.14	0.00	44,901.14
Total Argentina		3,922.52	156,545.03	111,643.89	44,901.14	0.00	44,901.14
<b>Mexico - MXN</b>							
MEXICO(UTD MEX ST) 7.75% GTD SNR	23/11/34	MXN SEDOL: BLT1SS4					
6,360,000.00	83.7186510	1,777.90	256,075.13	299,656.68	- 27,810.51	- 15,771.04	- 43,581.55
Issue Date: 19 Dec 13 Rate: 7.75% Yield to Maturity: 10.413% Maturity Date: 23 Nov 34							
Total MXN		1,777.90	256,075.13	299,656.68	- 27,810.51	- 15,771.04	- 43,581.55

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 17 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
Mexico - USD							
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1							
200,000.00	79.5515400	2,702.78	159,103.08	198,912.00	- 39,808.92	0.00	- 39,808.92
Issue Date: 12 Jan 22 Rate: 3.5% Call Date: 12 Nov 33 Call Price: 100.00 Yield to Maturity: 6.509% Maturity Date: 12 Feb 34							
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3							
20,000.00	75.8760500	298.19	15,175.21	20,950.00	- 5,774.79	0.00	- 5,774.79
Issue Date: 8 Mar 12 Rate: 4.75% Yield to Maturity: 7.064% Maturity Date: 8 Mar 44							
Total USD		3,000.97	174,278.29	219,862.00	- 45,583.71	0.00	- 45,583.71
Total Mexico		4,778.87	430,353.42	519,518.68	- 73,394.22	- 15,771.04	- 89,165.26
Peru - USD							
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG SEDOL: B84L725							
30,000.00	93.5500000	201.56	28,065.00	33,729.00	- 5,664.00	0.00	- 5,664.00
Issue Date: 18 Nov 10 Rate: 5.625% Yield to Maturity: 6.124% Maturity Date: 18 Nov 50							
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2							
10,000.00	52.5500000	23.17	5,255.00	6,225.00	- 970.00	0.00	- 970.00
Issue Date: 1 Dec 20 Rate: 2.78% Call Date: 1 Jun 60 Call Price: 100.00 Yield to Maturity: 6.022% Maturity Date: 1 Dec 60							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 18 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

Total USD		224.73	33,320.00	39,954.00	- 6,634.00	0.00	- 6,634.00
-----------	--	--------	-----------	-----------	------------	------	------------

Total Peru		224.73	33,320.00	39,954.00	- 6,634.00	0.00	- 6,634.00
------------	--	--------	-----------	-----------	------------	------	------------

#### United States - USD

UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5

150,000.00	90.5937530	2,337.13	135,890.63	144,095.32	- 8,204.69	0.00	- 8,204.69
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 15 Aug 24 Rate: 4.125% Yield to Maturity: 4.874% Maturity Date: 15 Aug 44

UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7

40,000.00	89.2148500	623.23	35,685.94	40,141.98	- 4,456.04	0.00	- 4,456.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Aug 23 Rate: 4.125% Yield to Maturity: 4.823% Maturity Date: 15 Aug 53

UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8

20,000.00	94.1914000	330.50	18,838.28	18,004.69	833.59	0.00	833.59
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 15 Aug 23 Rate: 4.375% Yield to Maturity: 4.851% Maturity Date: 15 Aug 43

UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SEDOL: BR2NN95

150,000.00	91.4843730	2,407.95	137,226.56	146,534.96	- 9,308.40	0.00	- 9,308.40
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 15 Aug 24 Rate: 4.25% Yield to Maturity: 4.79% Maturity Date: 15 Aug 54

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 19 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5							
70,000.00	95.5468710	1,189.81	66,882.81	69,262.50	- 2,379.69	0.00	- 2,379.69

Issue Date: 15 Feb 24 Rate: 4.5% Yield to Maturity: 4.859% Maturity Date: 15 Feb 44

UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 SEDOL: BRK14H6							
260,000.00	95.5156270	1,519.06	248,340.63	258,499.54	- 10,158.91	0.00	- 10,158.91

Issue Date: 15 Nov 24 Rate: 4.5% Yield to Maturity: 4.783% Maturity Date: 15 Nov 54

UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 SEDOL: BT9K6J4							
480,000.00	95.0195310	4,445.60	456,093.75	478,735.92	- 22,642.17	0.00	- 22,642.17

Issue Date: 30 Sep 24 Rate: 3.625% Yield to Maturity: 4.488% Maturity Date: 30 Sep 31

UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3							
110,000.00	98.4023450	1,841.30	108,242.58	111,074.22	- 2,831.64	0.00	- 2,831.64

Issue Date: 31 Jul 24 Rate: 4% Yield to Maturity: 4.387% Maturity Date: 31 Jul 29

UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 SEDOL: BPJM959							
320,000.00	97.5546880	5,356.52	312,175.00	317,896.75	- 5,721.75	0.00	- 5,721.75

Issue Date: 31 Jan 24 Rate: 4% Yield to Maturity: 4.462% Maturity Date: 31 Jan 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 20 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL: BS2G1B9							
20,000.00	95.7539000	302.17	19,150.78	19,410.15	- 259.37	0.00	- 259.37
Issue Date: 15 Feb 24 Rate: 4% Yield to Maturity: 4.573% Maturity Date: 15 Feb 34							
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SEDOL: BQV12R4							
290,000.00	99.0039070	3,056.35	287,111.33	283,656.25	3,455.08	0.00	3,455.08
Issue Date: 31 Mar 24 Rate: 4.125% Yield to Maturity: 4.383% Maturity Date: 31 Mar 29							
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SEDOL: BMG7NM1							
110,000.00	99.5195270	1,588.47	109,471.48	110,637.51	- 1,166.03	0.00	- 1,166.03
Issue Date: 29 Feb 24 Rate: 4.25% Yield to Maturity: 4.376% Maturity Date: 28 Feb 29							
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0							
60,000.00	100.4023500	942.89	60,241.41	60,075.00	166.41	0.00	166.41
Issue Date: 29 Feb 24 Rate: 4.625% Yield to Maturity: 4.261% Maturity Date: 28 Feb 26							
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6							
10,000.00	100.9453000	79.21	10,094.53	10,060.16	34.37	0.00	34.37
Issue Date: 30 Apr 24 Rate: 4.625% Yield to Maturity: 4.381% Maturity Date: 30 Apr 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 21 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1							
650,000.00	99.0937510	4,008.63	644,109.38	680,981.34	- 36,871.96	0.00	- 36,871.96
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.808% Maturity Date: 15 Nov 53							
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8							
80,000.00	97.3281250	480.39	77,862.50	85,357.30	- 7,494.80	0.00	- 7,494.80
Issue Date: 15 May 24 Rate: 4.625% Yield to Maturity: 4.795% Maturity Date: 15 May 54							
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5							
660,000.00	98.8398440	4,070.30	652,342.97	671,564.85	- 19,221.88	0.00	- 19,221.88
Issue Date: 15 Nov 23 Rate: 4.75% Yield to Maturity: 4.844% Maturity Date: 15 Nov 43							
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND SEDOL: BJT0ZC0							
30,000.00	84.4687670	410.77	25,340.63	25,331.25	9.38	0.00	9.38
Issue Date: 15 Feb 14 Rate: 3.625% Yield to Maturity: 4.883% Maturity Date: 15 Feb 44							
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8							
110,000.00	97.0468730	660.53	106,751.56	113,658.60	- 6,907.04	0.00	- 6,907.04
Issue Date: 15 May 24 Rate: 4.625% Yield to Maturity: 4.861% Maturity Date: 15 May 44							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 22 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government bonds</b>							
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 SEDOL: BMG7NX2							
320,000.00	98.8554690	4,620.99	316,337.50	318,525.53	- 2,188.03	0.00	- 2,188.03
Issue Date: 29 Feb 24 Rate: 4.25% Yield to Maturity: 4.337% Maturity Date: 28 Feb 31							
UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031 SEDOL: BRT7680							
490,000.00	98.7343760	57.53	483,798.44	494,593.75	- 10,795.31	0.00	- 10,795.31
Issue Date: 30 Jun 24 Rate: 4.25% Yield to Maturity: 4.476% Maturity Date: 30 Jun 31							
UNITED STATES TREAS NTS 3.625% 12-31-2029 SEDOL: BMCVF21							
10,000.00	97.6836000	1.07	9,768.36	9,802.73	- 34.37	0.00	- 34.37
Issue Date: 31 Dec 22 Rate: 3.875% Yield to Maturity: 4.396% Maturity Date: 31 Dec 29							
UNITED STATES TREAS NTS 3.75% 12-31-2028 SEDOL: BRT4MG1							
20,000.00	97.7422000	2.07	19,548.44	19,764.06	- 215.62	0.00	- 215.62
Issue Date: 31 Dec 23 Rate: 3.75% Yield to Maturity: 4.371% Maturity Date: 31 Dec 28							
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62							
50,000.00	94.5781200	731.83	47,289.06	50,567.97	- 3,278.91	0.00	- 3,278.91
Issue Date: 15 Aug 24 Rate: 3.875% Yield to Maturity: 4.577% Maturity Date: 15 Aug 34							
Total USD		41,064.30	4,388,594.55	4,538,232.33	- 149,637.78	0.00	- 149,637.78

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 23 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government bonds

Total United States		41,064.30	4,388,594.55	4,538,232.33	- 149,637.78	0.00	- 149,637.78
Total Government Bonds							
	11,375,993.00	49,990.42	5,008,813.00	5,209,348.90	- 184,764.86	- 15,771.04	- 200,535.90

#### Government agencies

##### Mexico - USD

PETROLEOS MEXICANOS GTD 6.875% DUE 08-04-2026 REG CUSIP: 71654QCB6

	20,000.00	98.2615000	561.46	19,652.30	19,963.00	- 310.70	0.00	- 310.70
--	-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 4 Aug 16 Rate: 6.875% Yield to Maturity: 8.054% Maturity Date: 4 Aug 26

Total USD		561.46	19,652.30	19,963.00	- 310.70	0.00	- 310.70
-----------	--	--------	-----------	-----------	----------	------	----------

Total Mexico		561.46	19,652.30	19,963.00	- 310.70	0.00	- 310.70
--------------	--	--------	-----------	-----------	----------	------	----------

##### United States - USD

SMALL BUSINESS ADMIN GTD SER 2019-20D CL 1 2.98% 04-01-2039 SEDOL: BK6NXF8

	16,655.93	90.7052920	124.09	15,107.81	16,655.93	- 1,548.12	0.00	- 1,548.12
--	-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 17 Apr 19 Rate: 2.98% Yield to Maturity: 4.428% Maturity Date: 1 Apr 39

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 24 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government agencies</b>							
Total USD		124.09	15,107.81	16,655.93	- 1,548.12	0.00	- 1,548.12
Total United States		124.09	15,107.81	16,655.93	- 1,548.12	0.00	- 1,548.12
Total Government Agencies							
36,655.93		685.55	34,760.11	36,618.93	- 1,858.82	0.00	- 1,858.82
<b>Corporate bonds</b>							
<b>Australia - USD</b>							
BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL: BFD3PF0							
10,000.00	93.5178000	126.39	9,351.78	9,998.50	- 646.72	0.00	- 646.72
Issue Date: 30 Sep 13 Rate: 5% Yield to Maturity: 5.56% Maturity Date: 30 Sep 43							
GLENCORE FDG LLC 4% DUE 03-27-2027 SEDOL: BYQ47H9							
50,000.00	98.0409400	522.22	49,020.47	49,468.88	- 448.41	0.00	- 448.41
Issue Date: 27 Mar 17 Rate: 4% Call Date: 27 Dec 26 Call Price: 100.00 Yield to Maturity: 4.932% Maturity Date: 27 Mar 27							
Total USD		648.61	58,372.25	59,467.38	- 1,095.13	0.00	- 1,095.13

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 25 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
Total Australia		648.61	58,372.25	59,467.38	- 1,095.13	0.00	- 1,095.13
<b>Belgium - USD</b>							
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4							
10,000.00	98.7573000	243.58	9,875.73	11,979.90	- 2,104.17	0.00	- 2,104.17
Issue Date: 23 Jan 19 Rate: 5.55% Call Date: 23 Jul 48 Call Price: 100.00 Yield to Maturity: 5.644% Maturity Date: 23 Jan 49							
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9							
139,000.00	91.0138990	2,837.92	126,509.32	138,766.05	- 12,256.73	0.00	- 12,256.73
Issue Date: 1 Feb 19 Rate: 4.9% Call Date: 1 Aug 45 Call Price: 100.00 Yield to Maturity: 5.633% Maturity Date: 1 Feb 46							
Total USD		3,081.50	136,385.05	150,745.95	- 14,360.90	0.00	- 14,360.90
Total Belgium		3,081.50	136,385.05	150,745.95	- 14,360.90	0.00	- 14,360.90
<b>Brazil - USD</b>							
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL: BZ0C914							
50,000.00	88.6463600	247.36	44,323.18	40,535.00	3,788.18	0.00	3,788.18
Issue Date: 5 Jun 15 Rate: 6.85% Yield to Maturity: 7.727% Maturity Date: 5 Jun 15							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 26 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
SUZANO AUSTRIA GMBH 3.125% 01-15-2032 SEDOL: BND7ML3							
10,000.00	82.9551000	144.10	8,295.51	9,862.70	- 1,567.19	0.00	- 1,567.19
Issue Date: 1 Jul 21 Rate: 3.125% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 6.143% Maturity Date: 15 Jan 32							
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7							
50,000.00	88.2543800	864.58	44,127.19	51,878.39	- 7,751.20	0.00	- 7,751.20
Issue Date: 14 Sep 20 Rate: 3.75% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 6.295% Maturity Date: 15 Jan 31							
<b>Total USD</b>							
		1,256.04	96,745.88	102,276.09	- 5,530.21	0.00	- 5,530.21
<b>Total Brazil</b>							
		1,256.04	96,745.88	102,276.09	- 5,530.21	0.00	- 5,530.21
<b>Canada - USD</b>							
APACHE FIN CDA 7.75% DUE 12-15-2029 SEDOL: 2528997							
10,000.00	107.3989000	34.44	10,739.89	12,625.00	- 1,885.11	0.00	- 1,885.11
Issue Date: 13 Dec 99 Rate: 7.75% Yield to Maturity: 6.001% Maturity Date: 15 Dec 29							
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 SEDOL: BT03MY9							
70,000.00	99.0683860	215.83	69,347.87	69,946.80	- 598.93	0.00	- 598.93
Issue Date: 27 Apr 20 Rate: 1.85% Yield to Maturity: 4.693% Maturity Date: 1 May 25							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 27 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1							
10,000.00	95.6923000	16.90	9,569.23	9,308.20	261.03	0.00	261.03
Issue Date: 12 Dec 17 Rate: 3.803% Call Date: 15 Dec 27 Call Price: 100.00 Yield to Maturity: 4.451% Maturity Date: 15 Dec 32							
BANK NOVA SCOTIA B C 1.3% DUE 06-11-2025BEO CUSIP: 064159VL7							
40,000.00	98.5525500	28.89	39,421.02	39,911.20	- 490.18	0.00	- 490.18
Issue Date: 11 Jun 20 Rate: 1.3% Yield to Maturity: 4.627% Maturity Date: 11 Jun 25							
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7							
30,000.00	98.1437670	147.25	29,443.13	32,833.20	- 3,390.07	0.00	- 3,390.07
Issue Date: 1 Jun 11 Rate: 5.7% Yield to Maturity: 5.877% Maturity Date: 30 May 41							
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96							
30,000.00	98.9026330	287.50	29,670.79	35,716.50	- 6,045.71	0.00	- 6,045.71
Issue Date: 2 May 13 Rate: 5.75% Yield to Maturity: 5.847% Maturity Date: 1 May 43							
PVTPL BAUSCH HEALTH COS INC FIXED 7.25% 05-30-2029 CUSIP: 071734AF4							
10,000.00	63.5000000	62.43	6,350.00	10,975.00	- 4,625.00	0.00	- 4,625.00
Issue Date: 23 May 19 Rate: 7.25% Call Date: 30 May 25 Call Price: 101.81 Yield to Maturity: 20.098% Maturity Date: 30 May 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 28 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 SEDOL: BPGLSV8							
30,000.00	97.5378670	600.67	29,261.36	29,560.80	- 299.44	0.00	- 299.44
Issue Date: 9 Feb 24 Rate: 5.3% Call Date: 15 Nov 33 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 15 Feb 34							
ROYAL BANK OF CANADA 5.15% 02-01-2034 CUSIP: 78016HZW3							
10,000.00	98.8284000	214.58	9,882.84	9,979.60	- 96.76	0.00	- 96.76
Issue Date: 19 Jan 24 Rate: 5.15% Yield to Maturity: 5.313% Maturity Date: 1 Feb 34							
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7							
40,000.00	98.4729750	26.83	39,389.19	39,860.80	- 471.61	0.00	- 471.61
Issue Date: 10 Jun 20 Rate: 1.15% Yield to Maturity: 4.684% Maturity Date: 10 Jun 25							
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1							
20,000.00	94.7296500	56.94	18,945.93	20,064.74	- 1,118.81	0.00	- 1,118.81
Issue Date: 8 Jun 22 Rate: 4.456% Yield to Maturity: 5.323% Maturity Date: 8 Jun 32							
Total USD		1,692.26	292,021.25	310,781.84	- 18,760.59	0.00	- 18,760.59
Total Canada		1,692.26	292,021.25	310,781.84	- 18,760.59	0.00	- 18,760.59

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 29 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

##### China - USD

NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8

30,000.00	99.3117330	135.00	29,793.52	30,220.70	- 427.18	0.00	- 427.18
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 May 22 Rate: 2.7% Call Date: 1 Apr 25 Call Price: 100.00 Yield to Maturity: 4.797% Maturity Date: 1 May 25

PROSUS N V NT 144A 3.061% 07-13-2031 CUSIP: 74365PAF5

200,000.00	83.9637600	2,856.93	167,927.52	200,000.00	- 32,072.48	0.00	- 32,072.48
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 13 Jul 21 Rate: 3.061% Call Date: 13 Apr 31 Call Price: 100.00 Yield to Maturity: 6.07% Maturity Date: 13 Jul 31

Total USD		2,991.93	197,721.04	230,220.70	- 32,499.66	0.00	- 32,499.66
-----------	--	----------	------------	------------	-------------	------	-------------

Total China		2,991.93	197,721.04	230,220.70	- 32,499.66	0.00	- 32,499.66
-------------	--	----------	------------	------------	-------------	------	-------------

##### Colombia - USD

ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5

190,000.00	68.8925420	1,023.23	130,895.83	176,647.13	- 45,751.30	0.00	- 45,751.30
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 28 May 14 Rate: 5.875% Yield to Maturity: 9.304% Maturity Date: 28 May 45

Total USD		1,023.23	130,895.83	176,647.13	- 45,751.30	0.00	- 45,751.30
-----------	--	----------	------------	------------	-------------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 30 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Total Colombia		1,023.23	130,895.83	176,647.13	- 45,751.30	0.00	- 45,751.30
----------------	--	----------	------------	------------	-------------	------	-------------

#### France - USD

ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9

10,000.00	106.4030000	147.78	10,640.30	7,900.00	2,740.30	0.00	2,740.30
-----------	-------------	--------	-----------	----------	----------	------	----------

Issue Date: 8 Oct 09 Rate: 7% Yield to Maturity: 6.325% Maturity Date: 15 Oct 39

PVTPL BNP PARIBAS 5.125% DUE 01-13-2029 CUSIP: 09659W2V5

200,000.00	99.9318650	4,783.33	199,863.73	200,000.00	- 136.27	0.00	- 136.27
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 13 Jan 23 Rate: 5.125% Call Date: 13 Jan 28 Call Price: 100.00 Yield to Maturity: 5.143% Maturity Date: 13 Jan 29

Total USD		4,931.11	210,504.03	207,900.00	2,604.03	0.00	2,604.03
-----------	--	----------	------------	------------	----------	------	----------

Total France		4,931.11	210,504.03	207,900.00	2,604.03	0.00	2,604.03
--------------	--	----------	------------	------------	----------	------	----------

#### Hong Kong - USD

SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2

200,000.00	99.5853200	4,071.53	199,170.64	199,826.00	- 655.36	0.00	- 655.36
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 9 Aug 18 Rate: 5.125% Call Date: 8 Jun 25 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 8 Aug 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 31 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Total USD		4,071.53	199,170.64	199,826.00	- 655.36	0.00	- 655.36
-----------	--	----------	------------	------------	----------	------	----------

Total Hong Kong		4,071.53	199,170.64	199,826.00	- 655.36	0.00	- 655.36
-----------------	--	----------	------------	------------	----------	------	----------

#### Ireland - USD

AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNWV1S0

150,000.00	95.7261270	632.92	143,589.19	149,748.00	- 6,158.81	0.00	- 6,158.81
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 29 Oct 21 Rate: 2.45% Call Date: 29 Sep 26 Call Price: 100.00 Yield to Maturity: 4.921% Maturity Date: 29 Oct 26

Total USD		632.92	143,589.19	149,748.00	- 6,158.81	0.00	- 6,158.81
-----------	--	--------	------------	------------	------------	------	------------

Total Ireland		632.92	143,589.19	149,748.00	- 6,158.81	0.00	- 6,158.81
---------------	--	--------	------------	------------	------------	------	------------

#### Israel - USD

TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31

100,000.00	96.0896900	787.50	96,089.69	88,615.70	7,473.99	0.00	7,473.99
------------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 21 Jul 16 Rate: 3.15% Yield to Maturity: 5.522% Maturity Date: 1 Oct 26

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 32 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

TEVA 5.125% DUE 05-09-2029 SEDOL: BM92G80

220,000.00	97.6519910	1,628.61	214,834.38	220,000.00	- 5,165.62	0.00	- 5,165.62
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 9 Nov 21 Rate: 5.125% Call Date: 9 Feb 29 Call Price: 100.00 Yield to Maturity: 5.74% Maturity Date: 9 May 29

Total USD		2,416.11	310,924.07	308,615.70	2,308.37	0.00	2,308.37
-----------	--	----------	------------	------------	----------	------	----------

Total Israel		2,416.11	310,924.07	308,615.70	2,308.37	0.00	2,308.37
--------------	--	----------	------------	------------	----------	------	----------

#### Japan - USD

PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7

260,000.00	98.5557540	2,645.41	256,244.96	260,000.00	- 3,755.04	0.00	- 3,755.04
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 17 Sep 20 Rate: 3.522% Call Date: 17 Aug 25 Call Price: 100.00 Yield to Maturity: 5.614% Maturity Date: 17 Sep 25

Total USD		2,645.41	256,244.96	260,000.00	- 3,755.04	0.00	- 3,755.04
-----------	--	----------	------------	------------	------------	------	------------

Total Japan		2,645.41	256,244.96	260,000.00	- 3,755.04	0.00	- 3,755.04
-------------	--	----------	------------	------------	------------	------	------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 33 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Netherlands - USD

COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0

320,000.00	99.5996160	5,716.67	318,718.77	313,414.40	5,304.37	0.00	5,304.37
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 4 Aug 15 Rate: 4.375% Yield to Maturity: 5.064% Maturity Date: 4 Aug 25

Total USD		5,716.67	318,718.77	313,414.40	5,304.37	0.00	5,304.37
-----------	--	----------	------------	------------	----------	------	----------

Total Netherlands		5,716.67	318,718.77	313,414.40	5,304.37	0.00	5,304.37
-------------------	--	----------	------------	------------	----------	------	----------

Peru - USD

SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9

170,000.00	90.4156940	1,313.96	153,706.68	166,951.90	- 13,245.22	0.00	- 13,245.22
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 8 Nov 12 Rate: 5.25% Yield to Maturity: 6.14% Maturity Date: 8 Nov 42

Total USD		1,313.96	153,706.68	166,951.90	- 13,245.22	0.00	- 13,245.22
-----------	--	----------	------------	------------	-------------	------	-------------

Total Peru		1,313.96	153,706.68	166,951.90	- 13,245.22	0.00	- 13,245.22
------------	--	----------	------------	------------	-------------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 34 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

##### Spain - USD

TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8								
150,000.00	89.0560930	2,454.45	133,584.14	155,002.50	- 21,418.36	0.00		- 21,418.36

Issue Date: 8 Mar 17 Rate: 5.213% Yield to Maturity: 6.12% Maturity Date: 8 Mar 47

Total USD		2,454.45	133,584.14	155,002.50	- 21,418.36	0.00		- 21,418.36
-----------	--	----------	------------	------------	-------------	------	--	-------------

Total Spain		2,454.45	133,584.14	155,002.50	- 21,418.36	0.00		- 21,418.36
-------------	--	----------	------------	------------	-------------	------	--	-------------

##### Switzerland - USD

CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 SEDOL: BKPG0N5								
250,000.00	99.5057240	1,679.86	248,764.31	249,572.50	- 808.19	0.00		- 808.19

Issue Date: 9 Apr 20 Rate: 2.95% Yield to Maturity: 4.785% Maturity Date: 9 Apr 25

PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3								
250,000.00	94.5623000	2,621.25	236,405.75	250,000.00	- 13,594.25	0.00		- 13,594.25

Issue Date: 1 Apr 20 Rate: 4.194% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 5.223% Maturity Date: 1 Apr 31

Total USD		4,301.11	485,170.06	499,572.50	- 14,402.44	0.00		- 14,402.44
-----------	--	----------	------------	------------	-------------	------	--	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 35 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
Total Switzerland		4,301.11	485,170.06	499,572.50	- 14,402.44	0.00	- 14,402.44
United Kingdom - USD							
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1							
37,000.00	96.7492160	497.19	35,797.21	37,000.71	- 1,203.50	0.00	- 1,203.50
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.891% Maturity Date: 15 Aug 27							
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7							
20,000.00	79.5126500	343.02	15,902.53	20,000.00	- 4,097.47	0.00	- 4,097.47
Issue Date: 15 Aug 18 Rate: 4.54% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 6.242% Maturity Date: 15 Aug 47							
GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL: BDFW2K5							
10,000.00	97.1576000	68.89	9,715.76	9,474.10	241.66	0.00	241.66
Issue Date: 27 Oct 17 Rate: 3.875% Call Date: 27 Jul 27 Call Price: 100.00 Yield to Maturity: 4.964% Maturity Date: 27 Oct 27							
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3							
40,000.00	95.3606250	884.00	38,144.25	41,950.94	- 3,806.69	0.00	- 3,806.69
Issue Date: 12 Jun 15 Rate: 5.85% Call Date: 15 Feb 45 Call Price: 100.00 Yield to Maturity: 6.252% Maturity Date: 15 Aug 45							
Total USD		1,793.10	99,559.75	108,425.75	- 8,866.00	0.00	- 8,866.00

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 36 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
Total United Kingdom		1,793.10	99,559.75	108,425.75	- 8,866.00	0.00	- 8,866.00
United States - USD							
ABBOTT LABS 4.75% DUE 11-30-2036 SEDOL: BYVQ5V0							
30,000.00	96.6361000	122.71	28,990.83	29,808.00	- 817.17	0.00	- 817.17
Issue Date: 22 Nov 16 Rate: 4.75% Call Date: 30 May 36 Call Price: 100.00 Yield to Maturity: 5.13% Maturity Date: 30 Nov 36							
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6							
60,000.00	92.7933500	213.33	55,676.01	59,919.18	- 4,243.17	0.00	- 4,243.17
Issue Date: 21 May 20 Rate: 3.2% Call Date: 21 Aug 29 Call Price: 100.00 Yield to Maturity: 4.873% Maturity Date: 21 Nov 29							
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3							
20,000.00	81.4258500	94.44	16,285.17	21,887.10	- 5,601.93	0.00	- 5,601.93
Issue Date: 21 May 20 Rate: 4.25% Call Date: 21 May 49 Call Price: 100.00 Yield to Maturity: 5.648% Maturity Date: 21 Nov 49							
ABBVIE INC 4.8% 03-15-2029 SEDOL: BSNSFH8							
30,000.00	99.9613000	424.00	29,988.39	29,937.90	50.49	0.00	50.49
Issue Date: 26 Feb 24 Rate: 4.8% Call Date: 15 Feb 29 Call Price: 100.00 Yield to Maturity: 4.808% Maturity Date: 15 Mar 29							
ABBVIE INC 4.95% 03-15-2031 SEDOL: BSNSFK1							
10,000.00	100.0015000	145.75	10,000.15	9,989.60	10.55	0.00	10.55
Issue Date: 26 Feb 24 Rate: 4.95% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 4.948% Maturity Date: 15 Mar 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 37 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2

20,000.00	98.8941500	297.39	19,778.83	19,937.00	- 158.17	0.00	- 158.17
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 26 Feb 24 Rate: 5.05% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.201% Maturity Date: 15 Mar 34

AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028 SEDOL: BQCZSX3

20,000.00	100.8399500	441.67	20,167.99	19,773.00	394.99	0.00	394.99
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 13 Jan 23 Rate: 5.3% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 5.001% Maturity Date: 1 Feb 28

ALPHABET INC 1.9% DUE 08-15-2040 CUSIP: 02079KAE7

10,000.00	65.4040000	71.78	6,540.40	7,288.30	- 747.90	0.00	- 747.90
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 5 Aug 20 Rate: 1.9% Call Date: 15 Feb 40 Call Price: 100.00 Yield to Maturity: 5.15% Maturity Date: 15 Aug 40

ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025 SEDOL: BMQ5X70

10,000.00	99.1298000	35.90	9,912.98	9,995.80	- 82.82	0.00	- 82.82
-----------	------------	-------	----------	----------	---------	------	---------

Issue Date: 6 May 20 Rate: 2.35% Call Date: 6 Apr 25 Call Price: 100.00 Yield to Maturity: 4.901% Maturity Date: 6 May 25

ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL: BKPSXV0

40,000.00	82.3134750	400.17	32,925.39	39,824.50	- 6,899.11	0.00	- 6,899.11
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 4 Feb 21 Rate: 2.45% Call Date: 4 Nov 31 Call Price: 100.00 Yield to Maturity: 5.494% Maturity Date: 4 Feb 32

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 38 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617

20,000.00	72.5561500	226.04	14,511.23	16,725.00	- 2,213.77	0.00	- 2,213.77
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 16 Sep 16 Rate: 3.875% Call Date: 16 Mar 46 Call Price: 100.00 Yield to Maturity: 6.189% Maturity Date: 16 Sep 46

ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7

9,000.00	98.8371100	164.40	8,895.34	9,061.82	- 166.48	0.00	- 166.48
----------	------------	--------	----------	----------	----------	------	----------

Issue Date: 14 Feb 19 Rate: 4.8% Call Date: 14 Nov 28 Call Price: 100.00 Yield to Maturity: 5.115% Maturity Date: 14 Feb 29

ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8

50,000.00	98.7322200	1,103.61	49,366.11	49,927.80	- 561.69	0.00	- 561.69
-----------	------------	----------	-----------	-----------	----------	------	----------

Issue Date: 14 Feb 19 Rate: 5.8% Call Date: 14 Aug 38 Call Price: 100.00 Yield to Maturity: 5.933% Maturity Date: 14 Feb 39

ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800

100,000.00	97.7415800	2,264.31	97,741.58	120,022.90	- 22,281.32	0.00	- 22,281.32
------------	------------	----------	-----------	------------	-------------	------	-------------

Issue Date: 14 Feb 19 Rate: 5.95% Call Date: 14 Aug 48 Call Price: 100.00 Yield to Maturity: 6.129% Maturity Date: 14 Feb 49

AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2

30,000.00	88.3481670	416.56	26,504.45	29,925.30	- 3,420.85	0.00	- 3,420.85
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Feb 18 Rate: 3.875% Call Date: 22 Feb 37 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 22 Aug 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 39 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7

20,000.00	82.0478000	304.58	16,409.56	28,158.40	- 11,748.84	0.00	- 11,748.84
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 22 Feb 18 Rate: 4.25% Call Date: 22 Feb 57 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 22 Aug 57

AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0

30,000.00	67.5476670	126.58	20,264.30	32,673.90	- 12,409.60	0.00	- 12,409.60
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 12 May 21 Rate: 3.1% Call Date: 12 Nov 50 Call Price: 100.00 Yield to Maturity: 5.429% Maturity Date: 12 May 51

AMAZON COM INC 4.95% DUE 12-05-2044 CUSIP: 023135AQ9

30,000.00	95.3987670	107.25	28,619.63	29,546.50	- 926.87	0.00	- 926.87
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 5 Dec 14 Rate: 4.95% Call Date: 5 Jun 44 Call Price: 100.00 Yield to Maturity: 5.327% Maturity Date: 5 Dec 44

ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4

10,000.00	92.4851000	52.39	9,248.51	9,933.10	- 684.59	0.00	- 684.59
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 29 Apr 22 Rate: 4.1% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 5.345% Maturity Date: 15 May 32

ANTHEM INC 3.65% 12-01-2027 SEDOL: BFXCMS9

50,000.00	97.3623800	152.08	48,681.19	49,423.90	- 742.71	0.00	- 742.71
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 21 Nov 17 Rate: 3.65% Call Date: 1 Sep 27 Call Price: 100.00 Yield to Maturity: 4.626% Maturity Date: 1 Dec 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 40 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341							
10,000.00	80.8185000	58.14	8,081.85	9,903.90	- 1,822.05	0.00	- 1,822.05
Issue Date: 29 Apr 22 Rate: 4.55% Call Date: 15 Nov 51 Call Price: 100.00 Yield to Maturity: 5.982% Maturity Date: 15 May 52							
AON NORTH AMER INC 5.45% 03-01-2034 SEDOL: BMFF917							
50,000.00	99.8789200	908.33	49,939.46	49,924.00	15.46	0.00	15.46
Issue Date: 1 Mar 24 Rate: 5.45% Call Date: 1 Dec 33 Call Price: 100.00 Yield to Maturity: 5.466% Maturity Date: 1 Mar 34							
APACHE CORP FIXED 4.25% DUE 01-15-2044 SEDOL: BLNMSB6							
50,000.00	72.3450600	979.86	36,172.53	48,653.57	- 12,481.04	0.00	- 12,481.04
Issue Date: 3 Dec 12 Rate: 4.25% Call Date: 15 Jul 43 Call Price: 100.00 Yield to Maturity: 6.876% Maturity Date: 15 Jan 44							
APACHE CORP 5.1% DUE 09-01-2040 SEDOL: B58CQJ3							
20,000.00	87.1313000	340.00	17,426.26	19,208.83	- 1,782.57	0.00	- 1,782.57
Issue Date: 20 Aug 10 Rate: 5.1% Call Date: 1 Mar 40 Call Price: 100.00 Yield to Maturity: 6.413% Maturity Date: 1 Sep 40							
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFAQY1							
30,000.00	82.7065670	281.25	24,811.97	29,537.50	- 4,725.53	0.00	- 4,725.53
Issue Date: 4 Aug 20 Rate: 2.25% Call Date: 1 Nov 31 Call Price: 100.00 Yield to Maturity: 5.199% Maturity Date: 1 Feb 32							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 41 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1							
30,000.00	80.6031670	63.75	24,180.95	26,540.70	- 2,359.75	0.00	- 2,359.75
Issue Date: 1 Jun 21 Rate: 2.55% Call Date: 1 Sep 33 Call Price: 100.00 Yield to Maturity: 5.308% Maturity Date: 1 Dec 33							
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2							
28,000.00	66.4115710	300.92	18,595.24	26,917.70	- 8,322.46	0.00	- 8,322.46
Issue Date: 15 Mar 21 Rate: 3.65% Call Date: 15 Mar 59 Call Price: 100.00 Yield to Maturity: 5.948% Maturity Date: 15 Sep 59							
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4							
19,000.00	82.0590530	36.73	15,591.22	17,273.49	- 1,682.27	0.00	- 1,682.27
Issue Date: 15 Jun 13 Rate: 4.35% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 5.867% Maturity Date: 15 Jun 45							
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6							
20,000.00	82.6649000	280.00	16,532.98	18,834.03	- 2,301.05	0.00	- 2,301.05
Issue Date: 7 Sep 16 Rate: 4.5% Call Date: 9 Sep 47 Call Price: 100.00 Yield to Maturity: 5.878% Maturity Date: 9 Mar 48							
AT&T INC 5.35% DUE 09-01-2040 SEDOL: B4WPQV3							
10,000.00	96.9026000	178.33	9,690.26	12,796.90	- 3,106.64	0.00	- 3,106.64
Issue Date: 1 Mar 11 Rate: 5.35% Yield to Maturity: 5.649% Maturity Date: 1 Sep 40							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 42 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
AT&T INC 5.55% DUE 08-15-2041 SEDOL: BB0R3H5							
10,000.00	97.3888000	209.67	9,738.88	13,304.00	- 3,565.12	0.00	- 3,565.12
Issue Date: 18 Aug 11 Rate: 5.55% Yield to Maturity: 5.796% Maturity Date: 15 Aug 41							
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4							
30,000.00	86.0879330	364.07	25,826.38	28,405.00	- 2,578.62	0.00	- 2,578.62
Issue Date: 4 Feb 22 Rate: 2.972% Call Date: 4 Feb 32 Call Price: 100.00 Yield to Maturity: 5.09% Maturity Date: 4 Feb 33							
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2							
20,000.00	84.4370500	101.45	16,887.41	19,974.50	- 3,087.09	0.00	- 3,087.09
Issue Date: 20 Oct 21 Rate: 2.572% Call Date: 20 Oct 31 Call Price: 100.00 Yield to Maturity: 5.005% Maturity Date: 20 Oct 32							
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6							
90,000.00	88.1038780	401.76	79,293.49	90,000.00	- 10,706.51	0.00	- 10,706.51
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 4.793% Maturity Date: 29 Apr 31							
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1							
132,000.00	95.8400760	137.90	126,508.90	118,507.88	8,001.02	0.00	8,001.02
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 4.576% Maturity Date: 20 Dec 28							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 43 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BANK AMER CORP 3.593%	07-21-2028	SEDOL: BF8F0V2						
40,000.00	96.7926500	638.76	38,717.06	40,080.40	- 1,363.34	0.00	- 1,363.34	

Issue Date: 21 Jul 17 Rate: 3.593% Call Date: 21 Jul 27 Call Price: 100.00 Yield to Maturity: 4.58% Maturity Date: 21 Jul 28

BANK AMER CORP 3.974%	02-07-2030	CUSIP: 06051GHQ5						
80,000.00	95.8726380	1,271.68	76,698.11	80,000.00	- 3,301.89	0.00	- 3,301.89	

Issue Date: 7 Feb 19 Rate: 3.974% Call Date: 7 Feb 29 Call Price: 100.00 Yield to Maturity: 4.897% Maturity Date: 7 Feb 30

BANK AMER CORP 4.083%	03-20-2051	CUSIP: 06051GJA8						
120,000.00	78.4246500	1,374.61	94,109.58	125,387.11	- 31,277.53	0.00	- 31,277.53	

Issue Date: 20 Mar 20 Rate: 4.083% Call Date: 20 Mar 50 Call Price: 100.00 Yield to Maturity: 5.673% Maturity Date: 20 Mar 51

BANK AMER CORP 4.25% DUE	10-22-2026	SEDOL: BRWR308						
10,000.00	99.2196000	81.46	9,921.96	11,028.00	- 1,106.04	0.00	- 1,106.04	

Issue Date: 22 Oct 14 Rate: 4.25% Yield to Maturity: 4.702% Maturity Date: 22 Oct 26

BANK AMER CORP 4.45% DUE	03-03-2026	SEDOL: BYYD0K2						
20,000.00	99.5806500	291.72	19,916.13	21,244.80	- 1,328.67	0.00	- 1,328.67	

Issue Date: 3 Mar 16 Rate: 4.45% Yield to Maturity: 4.817% Maturity Date: 3 Mar 26

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 44 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BANK AMER CORP 4% DUE 01-22-2025 SEDOL: BVV2M05

100,000.00	99.9499500	1,766.67	99,949.95	99,158.40	791.55	0.00	791.55
------------	------------	----------	-----------	-----------	--------	------	--------

Rate: 4% Yield to Maturity: 4.843% Maturity Date: 22 Jan 25

BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592

20,000.00	93.4828500	444.44	18,696.57	20,576.25	- 1,879.68	0.00	- 1,879.68
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 21 Jan 14 Rate: 5% Yield to Maturity: 5.558% Maturity Date: 21 Jan 44

BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1

30,000.00	81.9749330	382.48	24,592.48	30,000.00	- 5,407.52	0.00	- 5,407.52
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Mar 19 Rate: 4.33% Call Date: 15 Mar 49 Call Price: 100.00 Yield to Maturity: 5.683% Maturity Date: 15 Mar 50

BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52

15,000.00	86.5143330	31.23	12,977.15	14,813.10	- 1,835.95	0.00	- 1,835.95
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 15 Dec 14 Rate: 4.685% Call Date: 15 Jun 44 Call Price: 100.00 Yield to Maturity: 5.837% Maturity Date: 15 Dec 44

BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049 SEDOL: BJ00PK7

70,000.00	83.6241570	1,371.81	58,536.91	69,284.60	- 10,747.69	0.00	- 10,747.69
-----------	------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 11 Jan 19 Rate: 4.25% Call Date: 15 Jul 48 Call Price: 100.00 Yield to Maturity: 5.484% Maturity Date: 15 Jan 49

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 45 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BK NEW YORK MELLON 1.6% DUE 04-24-2025 SEDOL: BLFFMD3

20,000.00	99.0320500	59.56	19,806.41	19,992.40	- 185.99	0.00	- 185.99
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 24 Apr 20 Rate: 1.6% Call Date: 24 Mar 25 Call Price: 100.00 Yield to Maturity: 4.736% Maturity Date: 24 Apr 25

BK NEW YORK MELLON 4.289% DUE 06-13-2033 SEDOL: BLD3MX9

10,000.00	94.4422000	21.45	9,444.22	10,000.00	- 555.78	0.00	- 555.78
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 13 Jun 22 Rate: 4.289% Call Date: 13 Jun 32 Call Price: 100.00 Yield to Maturity: 5.106% Maturity Date: 13 Jun 33

BLUE RACER 7.25% DUE 07-15-2032 SEDOL: BPJKDD9

10,000.00	102.7334000	334.31	10,273.34	10,000.00	273.34	0.00	273.34
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 28 May 24 Rate: 7.25% Call Date: 15 Jul 27 Call Price: 103.62 Yield to Maturity: 6.78% Maturity Date: 15 Jul 32

BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7

20,000.00	95.3135000	225.00	19,062.70	19,946.00	- 883.30	0.00	- 883.30
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 31 Jul 19 Rate: 2.7% Call Date: 1 Dec 26 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 1 Feb 27

BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4

20,000.00	79.7828000	270.83	15,956.56	19,742.60	- 3,786.04	0.00	- 3,786.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 31 Jul 19 Rate: 3.25% Call Date: 1 Nov 34 Call Price: 100.00 Yield to Maturity: 5.944% Maturity Date: 1 Feb 35

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 46 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0							
20,000.00	68.4523500	312.50	13,690.47	19,295.00	- 5,604.53	0.00	- 5,604.53
Issue Date: 31 Jul 19 Rate: 3.75% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.259% Maturity Date: 1 Feb 50							
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5							
30,000.00	63.6829330	317.50	19,104.88	29,602.48	- 10,497.60	0.00	- 10,497.60
Issue Date: 24 Feb 20 Rate: 3% Call Date: 24 Aug 49 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 24 Feb 50							
BP CAP MKTS AMER 3.633% DUE 04-06-2030 SEDOL: BJLV8H7							
70,000.00	94.2607570	600.45	65,982.53	70,000.00	- 4,017.47	0.00	- 4,017.47
Issue Date: 6 Apr 20 Rate: 3.633% Call Date: 6 Jan 30 Call Price: 100.00 Yield to Maturity: 4.881% Maturity Date: 6 Apr 30							
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996							
13,000.00	94.4054620	190.31	12,272.71	12,892.75	- 620.04	0.00	- 620.04
Issue Date: 26 Jan 20 Rate: 3.4% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 4.776% Maturity Date: 26 Jul 29							
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2							
10,000.00	97.0375000	198.88	9,703.75	9,960.90	- 257.15	0.00	- 257.15
Issue Date: 22 Feb 24 Rate: 5.55% Call Date: 22 Aug 53 Call Price: 100.00 Yield to Maturity: 5.76% Maturity Date: 22 Feb 54							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 47 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5								
10,000.00	96.4670000	202.46	9,646.70	9,957.50	- 310.80	0.00		- 310.80

Issue Date: 22 Feb 24 Rate: 5.65% Call Date: 22 Aug 63 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 22 Feb 64

BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031 SEDOL: BPK6XP8								
20,000.00	100.7434500	365.50	20,148.69	19,968.60	180.09	0.00		180.09

Issue Date: 22 Feb 24 Rate: 5.1% Call Date: 22 Dec 30 Call Price: 100.00 Yield to Maturity: 4.957% Maturity Date: 22 Feb 31

BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL: BPK6XR0								
50,000.00	99.9048600	931.67	49,952.43	49,988.50	- 36.07	0.00		- 36.07

Issue Date: 22 Feb 24 Rate: 5.2% Call Date: 20 Nov 33 Call Price: 100.00 Yield to Maturity: 5.212% Maturity Date: 22 Feb 34

CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1								
10,000.00	83.5982000	72.50	8,359.82	8,901.80	- 541.98	0.00		- 541.98

Issue Date: 31 Oct 12 Rate: 4.35% Call Date: 1 Nov 40 Call Price: 33.33 Yield to Maturity: 5.842% Maturity Date: 1 Nov 42

CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8								
10,000.00	81.1290000	195.97	8,112.90	7,275.00	837.90	0.00		837.90

Issue Date: 16 Aug 21 Rate: 4.25% Call Date: 15 Jan 28 Call Price: 102.12 Yield to Maturity: 7.116% Maturity Date: 15 Jan 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 48 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8

100,000.00	86.0162800	750.00	86,016.28	100,816.40	- 14,800.12	0.00	- 14,800.12
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 May 21 Rate: 4.5% Call Date: 1 May 26 Call Price: 102.25 Yield to Maturity: 6.966% Maturity Date: 1 May 32

CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2

20,000.00	94.5731500	41.11	18,914.63	20,137.50	- 1,222.87	0.00	- 1,222.87
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 6 Dec 19 Rate: 4.625% Call Date: 15 Dec 25 Call Price: 101.54 Yield to Maturity: 5.903% Maturity Date: 15 Dec 29

CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9

20,000.00	97.0200500	37.78	19,404.01	20,225.00	- 820.99	0.00	- 820.99
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 6 Dec 19 Rate: 4.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.352% Maturity Date: 15 Dec 27

CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8

10,000.00	82.4220000	109.38	8,242.20	8,937.50	- 695.30	0.00	- 695.30
-----------	------------	--------	----------	----------	----------	------	----------

Issue Date: 12 Aug 21 Rate: 2.625% Call Date: 1 May 31 Call Price: 100.00 Yield to Maturity: 5.883% Maturity Date: 1 Aug 31

CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3

10,000.00	89.0680000	127.50	8,906.80	10,025.00	- 1,118.20	0.00	- 1,118.20
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 13 Feb 20 Rate: 3.375% Call Date: 15 Feb 25 Call Price: 101.68 Yield to Maturity: 5.876% Maturity Date: 15 Feb 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 49 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 SEDOL: BN7G7R7

10,000.00	68.0158000	116.67	6,801.58	9,794.40	- 2,992.82	0.00	- 2,992.82
-----------	------------	--------	----------	----------	------------	------	------------

Issue Date: 12 Oct 21 Rate: 3.5% Call Date: 1 Sep 41 Call Price: 100.00 Yield to Maturity: 6.652% Maturity Date: 1 Mar 42

CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033 SEDOL: BPCMGY4

40,000.00	89.3608250	440.00	35,744.33	39,853.60	- 4,109.27	0.00	- 4,109.27
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Mar 22 Rate: 4.4% Call Date: 1 Jan 33 Call Price: 100.00 Yield to Maturity: 6.056% Maturity Date: 1 Apr 33

CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7

20,000.00	79.7069000	275.00	15,941.38	20,103.60	- 4,162.22	0.00	- 4,162.22
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Mar 22 Rate: 5.5% Call Date: 1 Oct 62 Call Price: 100.00 Yield to Maturity: 7.036% Maturity Date: 1 Apr 63

CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2

130,000.00	97.8533150	1,659.49	127,209.31	130,465.40	- 3,256.09	0.00	- 3,256.09
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 17 Jan 19 Rate: 5.05% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 5.623% Maturity Date: 30 Mar 29

CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 SEDOL: BM8JMG2

10,000.00	102.3182000	54.58	10,231.82	10,058.00	173.82	0.00	173.82
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 14 May 24 Rate: 6.55% Call Date: 1 Mar 34 Call Price: 100.00 Yield to Maturity: 6.22% Maturity Date: 1 Jun 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 50 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6

12,000.00	99.8830000	258.49	11,985.96	13,165.98	- 1,180.02	0.00	- 1,180.02
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 23 Jul 16 Rate: 4.908% Call Date: 23 Apr 25 Call Price: 100.00 Yield to Maturity: 5.116% Maturity Date: 23 Jul 25

CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0

10,000.00	97.4376000	129.09	9,743.76	11,230.30	- 1,486.54	0.00	- 1,486.54
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 23 Oct 16 Rate: 6.834% Call Date: 23 Apr 55 Call Price: 100.00 Yield to Maturity: 7.037% Maturity Date: 23 Oct 55

CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7

40,000.00	86.7089750	545.28	34,683.59	40,150.00	- 5,466.41	0.00	- 5,466.41
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Sep 21 Rate: 3.25% Call Date: 31 Jan 27 Call Price: 101.62 Yield to Maturity: 5.544% Maturity Date: 31 Jan 32

CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21

10,000.00	92.5310000	133.33	9,253.10	10,600.00	- 1,346.90	0.00	- 1,346.90
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 1 Sep 21 Rate: 4% Call Date: 1 Mar 26 Call Price: 102.00 Yield to Maturity: 5.44% Maturity Date: 1 Mar 31

CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL: BNMB2S3

20,000.00	97.9212500	195.28	19,584.25	20,000.00	- 415.75	0.00	- 415.75
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 15 Apr 21 Rate: 4.625% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.234% Maturity Date: 15 Oct 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 51 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12							
80,000.00	97.9971000	738.89	78,397.68	80,427.10	- 2,029.42	0.00	- 2,029.42
Issue Date: 15 Apr 19 Rate: 4.375% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.959% Maturity Date: 15 Oct 28							
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7							
50,000.00	98.0096600	462.50	49,004.83	49,981.80	- 976.97	0.00	- 976.97
Issue Date: 14 Mar 17 Rate: 3.7% Call Date: 1 Jan 27 Call Price: 100.00 Yield to Maturity: 4.639% Maturity Date: 1 Apr 27							
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31							
30,000.00	99.8407000	228.08	29,952.21	30,000.00	- 47.79	0.00	- 47.79
Issue Date: 24 Apr 15 Rate: 5.95% Call Date: 15 May 26 Call Price: 100.00 Yield to Maturity: 5.959% Maturity Date: 31 Dec 49							
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7							
10,000.00	83.3772000	40.60	8,337.72	10,007.80	- 1,670.08	0.00	- 1,670.08
Issue Date: 3 Nov 21 Rate: 2.52% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.12% Maturity Date: 3 Nov 32							
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7							
50,000.00	89.8020600	546.72	44,901.03	50,241.90	- 5,340.87	0.00	- 5,340.87
Issue Date: 17 Mar 22 Rate: 3.785% Call Date: 17 Mar 32 Call Price: 100.00 Yield to Maturity: 5.334% Maturity Date: 17 Mar 33							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 52 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL: BSPCB69

30,000.00	99.0875670	146.92	29,726.27	30,395.10	- 668.83	0.00	- 668.83
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 20 Nov 14 Rate: 4.3% Yield to Maturity: 4.809% Maturity Date: 20 Nov 26

CITIGROUP INC 4.4% DUE 06-10-2025 SEDOL: BYZZP79

60,000.00	99.6989830	154.00	59,819.39	59,832.80	- 13.41	0.00	- 13.41
-----------	------------	--------	-----------	-----------	---------	------	---------

Issue Date: 10 Jun 15 Rate: 4.4% Yield to Maturity: 5.093% Maturity Date: 10 Jun 25

CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24

50,000.00	96.1210600	557.63	48,060.53	50,000.00	- 1,939.47	0.00	- 1,939.47
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 31 Mar 31

CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL: BYTHPH1

182,000.00	87.3700220	3,549.76	159,013.44	182,371.28	- 23,357.84	0.00	- 23,357.84
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 30 Jul 15 Rate: 4.65% Yield to Maturity: 5.699% Maturity Date: 30 Jul 45

CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2

10,000.00	87.9540000	56.74	8,795.40	10,047.50	- 1,252.10	0.00	- 1,252.10
-----------	------------	-------	----------	-----------	------------	------	------------

Issue Date: 18 May 16 Rate: 4.75% Yield to Maturity: 5.734% Maturity Date: 18 May 46

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 53 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85							
31,000.00	94.2345810	251.01	29,212.72	32,400.04	- 3,187.32	0.00	- 3,187.32
Issue Date: 6 May 14 Rate: 5.3% Yield to Maturity: 5.799% Maturity Date: 6 May 44							
CITIGROUP INC 5.5% DUE 09-13-2025 SEDOL: BDT7Y00							
30,000.00	100.4007670	495.00	30,120.23	30,032.46	87.77	0.00	87.77
Issue Date: 13 Sep 13 Rate: 5.5% Yield to Maturity: 4.9% Maturity Date: 13 Sep 25							
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28							
40,000.00	58.4145750	195.80	23,365.83	36,987.10	- 13,621.27	0.00	- 13,621.27
Issue Date: 1 May 22 Rate: 2.937% Call Date: 1 May 56 Call Price: 100.00 Yield to Maturity: 5.822% Maturity Date: 1 Nov 56							
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3							
20,000.00	92.9654500	170.00	18,593.09	19,964.60	- 1,371.51	0.00	- 1,371.51
Issue Date: 27 Mar 20 Rate: 3.4% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.936% Maturity Date: 1 Apr 30							
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441							
40,000.00	59.6415250	516.44	23,856.61	36,381.30	- 12,524.69	0.00	- 12,524.69
Issue Date: 28 May 20 Rate: 2.8% Call Date: 15 Jul 50 Call Price: 100.00 Yield to Maturity: 5.832% Maturity Date: 15 Jan 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 54 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3							
40,000.00	60.2602750	192.47	24,104.11	31,659.57	- 7,555.46	0.00	- 7,555.46
Issue Date: 1 May 22 Rate: 2.887% Call Date: 1 May 51 Call Price: 100.00 Yield to Maturity: 5.835% Maturity Date: 1 Nov 51							
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2							
20,000.00	68.5981500	287.50	13,719.63	19,972.31	- 6,252.68	0.00	- 6,252.68
Issue Date: 5 Nov 19 Rate: 3.45% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 5.853% Maturity Date: 1 Feb 50							
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1							
10,000.00	80.5054000	93.75	8,050.54	9,896.40	- 1,845.86	0.00	- 1,845.86
Issue Date: 27 Mar 20 Rate: 3.75% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.676% Maturity Date: 1 Apr 40							
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6							
100,000.00	97.5399100	876.11	97,539.91	100,084.42	- 2,544.51	0.00	- 2,544.51
Issue Date: 5 Oct 18 Rate: 4.15% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 4.867% Maturity Date: 15 Oct 28							
COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP: 20030NBM2							
50,000.00	91.5249200	793.33	45,762.46	50,386.00	- 4,623.54	0.00	- 4,623.54
Issue Date: 12 Aug 14 Rate: 4.2% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 5.337% Maturity Date: 15 Aug 34							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 55 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
COMCAST CORP NEW 4.25% DUE 10-15-2030 CUSIP: 20030NCU3							
60,000.00	96.4160830	538.33	57,849.65	60,684.60	- 2,834.95	0.00	- 2,834.95
Issue Date: 5 Oct 18 Rate: 4.25% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 4.968% Maturity Date: 15 Oct 30							
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4							
10,000.00	76.0570000	133.33	7,605.70	11,307.30	- 3,701.60	0.00	- 3,701.60
Issue Date: 8 Feb 18 Rate: 4% Call Date: 1 Sep 47 Call Price: 100.00 Yield to Maturity: 5.91% Maturity Date: 1 Mar 48							
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PRO							
10,000.00	76.3676000	151.11	7,636.76	9,930.20	- 2,293.44	0.00	- 2,293.44
Issue Date: 7 Aug 17 Rate: 4% Call Date: 15 Feb 47 Call Price: 100.00 Yield to Maturity: 5.906% Maturity Date: 15 Aug 47							
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9							
20,000.00	97.2677500	403.47	19,453.55	20,451.60	- 998.05	0.00	- 998.05
Issue Date: 8 Dec 17 Rate: 4.375% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.36% Maturity Date: 15 Jan 28							
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5							
20,000.00	80.9729500	81.67	16,194.59	21,596.87	- 5,402.28	0.00	- 5,402.28
Issue Date: 19 May 14 Rate: 4.9% Call Date: 1 Dec 43 Call Price: 100.00 Yield to Maturity: 6.66% Maturity Date: 1 Jun 44							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 56 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93

10,000.00	85.5729000	31.56	8,557.29	10,037.30	- 1,480.01	0.00	- 1,480.01
-----------	------------	-------	----------	-----------	------------	------	------------

Issue Date: 20 Apr 20 Rate: 1.6% Call Date: 20 Jan 30 Call Price: 100.00 Yield to Maturity: 4.705% Maturity Date: 20 Apr 30

COTERRA ENERGY INC 3.9% 05-15-2027 SEDOL: BMFY18

110,000.00	97.7653820	548.17	107,541.92	111,026.30	- 3,484.38	0.00	- 3,484.38
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 15 Nov 22 Rate: 3.9% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 15 May 27

COTERRA ENERGY INC 4.375% 03-15-2029 SEDOL: BMGNL3

30,000.00	96.6982670	386.46	29,009.48	31,595.60	- 2,586.12	0.00	- 2,586.12
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Sep 22 Rate: 4.375% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.258% Maturity Date: 15 Mar 29

CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0

250,000.00	83.9671040	6,770.83	209,917.76	250,000.00	- 40,082.24	0.00	- 40,082.24
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 31 Jan 19 Rate: 6.5% Call Date: 1 Feb 25 Call Price: 102.16 Yield to Maturity: 11.529% Maturity Date: 1 Feb 29

CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL: BMTSF69

10,000.00	80.6445000	64.06	8,064.45	8,777.30	- 712.85	0.00	- 712.85
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 16 Dec 20 Rate: 1.875% Call Date: 28 Nov 30 Call Price: 100.00 Yield to Maturity: 5.638% Maturity Date: 28 Feb 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 57 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL: BK8TZ92							
50,000.00	91.5751000	468.75	45,787.55	48,213.00	- 2,425.45	0.00	- 2,425.45
Issue Date: 31 Mar 20 Rate: 3.75% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 1 Apr 30							
CVS HEALTH CORP 4.3% DUE 03-25-2028 SEDOL: BF3V2P3							
74,000.00	96.8746350	848.53	71,687.23	73,009.32	- 1,322.09	0.00	- 1,322.09
Issue Date: 9 Mar 18 Rate: 4.3% Call Date: 25 Dec 27 Call Price: 100.00 Yield to Maturity: 5.363% Maturity Date: 25 Mar 28							
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45							
40,000.00	84.1901500	916.81	33,676.06	40,934.57	- 7,258.51	0.00	- 7,258.51
Issue Date: 20 Jul 15 Rate: 5.125% Yield to Maturity: 6.533% Maturity Date: 20 Jul 45							
DEERE & CO FIXED 3.1% DUE 04-15-2030 SEDOL: BMQ5M39							
10,000.00	91.9596000	65.44	9,195.96	9,981.10	- 785.14	0.00	- 785.14
Issue Date: 30 Mar 20 Rate: 3.1% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.84% Maturity Date: 15 Apr 30							
DEERE & CO FIXED 3.75% DUE 04-15-2050 SEDOL: BMQ5M40							
20,000.00	76.9468000	158.33	15,389.36	23,294.25	- 7,904.89	0.00	- 7,904.89
Issue Date: 30 Mar 20 Rate: 3.75% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.437% Maturity Date: 15 Apr 50							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 58 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

DEVON ENERGY CORP FIXED 5% DUE	06-15-2045	SEDOL: BYNCY2						
30,000.00	83.6023670	66.67	25,080.71	35,172.30	- 10,091.59	0.00	- 10,091.59	

Issue Date: 16 Jun 15 Rate: 5% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.455% Maturity Date: 15 Jun 45

DEVON ENERGY CORP 5.6 DUE 07-15-2041	SEDOL: B3Q7W10							
50,000.00	92.6051600	1,291.11	46,302.58	56,765.89	- 10,463.31	0.00	- 10,463.31	

Issue Date: 12 Jul 11 Rate: 5.6% Call Date: 15 Jan 41 Call Price: 100.00 Yield to Maturity: 6.327% Maturity Date: 15 Jul 41

DEVON ENERGY CORP 5.85% DUE 12-15-2025	SEDOL: BYQ1PX2							
80,000.00	100.6663750	208.00	80,533.10	86,146.90	- 5,613.80	0.00	- 5,613.80	

Issue Date: 15 Dec 15 Rate: 5.85% Call Date: 15 Sep 25 Call Price: 100.00 Yield to Maturity: 5.123% Maturity Date: 15 Dec 25

DIAMONDBACK ENERGY INC 3.5% DUE	12-01-2029	SEDOL: BJR45B3						
40,000.00	92.9248250	116.67	37,169.93	40,311.80	- 3,141.87	0.00	- 3,141.87	

Issue Date: 5 Dec 19 Rate: 3.5% Call Date: 1 Sep 29 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 1 Dec 29

DISH DBS CORP 5.125% DUE 06-01-2029	SEDOL: BMDHSQ3							
40,000.00	64.0329500	170.83	25,613.18	39,901.60	- 14,288.42	0.00	- 14,288.42	

Issue Date: 24 May 21 Rate: 5.125% Yield to Maturity: 17.035% Maturity Date: 1 Jun 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 59 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5							
10,000.00	111.5314000	84.97	11,153.14	9,855.00	1,298.14	0.00	1,298.14
Issue Date: 15 Nov 19 Rate: 6.65% Yield to Maturity: 5.395% Maturity Date: 15 Nov 37							
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721							
70,000.00	97.9003000	1,401.56	68,530.21	85,311.10	- 16,780.89	0.00	- 16,780.89
Issue Date: 19 Nov 09 Rate: 5.3% Yield to Maturity: 5.505% Maturity Date: 15 Feb 40							
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7							
10,000.00	84.4177000	68.01	8,441.77	10,081.77	- 1,640.00	0.00	- 1,640.00
Issue Date: 2 Nov 13 Rate: 4.15% Yield to Maturity: 5.535% Maturity Date: 2 Nov 42							
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237							
50,000.00	117.5300000	186.11	58,765.00	58,270.00	495.00	0.00	495.00
Issue Date: 15 Jun 03 Rate: 8.375% Call Date: 14 Jun 32 Call Price: 100.00 Yield to Maturity: 5.478% Maturity Date: 15 Jun 32							
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BSLSJW3							
20,000.00	96.0197000	350.11	19,203.94	20,017.50	- 813.56	0.00	- 813.56
Issue Date: 14 Aug 24 Rate: 4.6% Call Date: 14 May 34 Call Price: 100.00 Yield to Maturity: 5.128% Maturity Date: 14 Aug 34							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 60 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ELI LILLY AND COMPANY 4.7%      02-09-2034    SEDOL: BSHRLD9							
40,000.00	96.9424250	741.56	38,776.97	39,987.20	- 1,210.23	0.00	- 1,210.23
Issue Date: 9 Feb 24    Rate: 4.7%    Call Date: 9 Nov 33    Call Price: 100.00    Yield to Maturity: 5.123%    Maturity Date: 9 Feb 34							
ELI LILLY AND COMPANY 5.0%      02-09-2054    SEDOL: BSHRLF1							
10,000.00	91.9624000	197.22	9,196.24	9,943.10	- 746.86	0.00	- 746.86
Issue Date: 9 Feb 24    Rate: 5%    Call Date: 9 Aug 53    Call Price: 100.00    Yield to Maturity: 5.56%    Maturity Date: 9 Feb 54							
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG    SEDOL: BMHR7W8							
20,000.00	100.3513000	182.08	20,070.26	19,650.00	420.26	0.00	420.26
Issue Date: 22 Jan 20    Rate: 7.125%    Call Date: 15 May 30    Call Price: 100.00    Yield to Maturity: 7.099%    Maturity Date: 31 Dec 49							
ENERGY TRANSFER L P 6.5%      12-31-2049    SEDOL: BN2CHF8							
20,000.00	100.0635000	166.11	20,012.70	19,775.00	237.70	0.00	237.70
Issue Date: 15 Jun 21    Rate: 6.5%    Call Date: 15 Aug 26    Call Price: 100.00    Yield to Maturity: 6.495%    Maturity Date: 31 Dec 49							
ENERGY TRANSFER L P 6.75% 12-31-2099 USD    SEDOL: BNLZ3S3							
40,000.00	99.0390250	345.00	39,615.61	40,562.50	- 946.89	0.00	- 946.89
Issue Date: 16 Nov 17    Rate: 6.75%    Call Date: 15 May 25    Call Price: 100.00    Yield to Maturity: 6.815%    Maturity Date: 31 Dec 99							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 61 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHMV8							
20,000.00	99.4879500	141.83	19,897.59	20,084.90	- 187.31	0.00	- 187.31
Issue Date: 25 Jan 24 Rate: 5.55% Call Date: 15 Feb 34 Call Price: 100.00 Yield to Maturity: 5.62% Maturity Date: 15 May 34							
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53							
70,000.00	93.3069860	335.42	65,314.89	71,357.07	- 6,042.18	0.00	- 6,042.18
Issue Date: 22 Jan 20 Rate: 3.75% Call Date: 15 Feb 30 Call Price: 100.00 Yield to Maturity: 5.192% Maturity Date: 15 May 30							
ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL: BNR46T6							
20,000.00	99.8424000	44.00	19,968.48	21,379.60	- 1,411.12	0.00	- 1,411.12
Issue Date: 8 Jun 18 Rate: 4.95% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 4.999% Maturity Date: 15 Jun 28							
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCVMH3							
10,000.00	100.3400000	110.83	10,034.00	11,417.30	- 1,383.30	0.00	- 1,383.30
Issue Date: 15 Jan 19 Rate: 5.25% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.158% Maturity Date: 15 Apr 29							
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCVMJ5							
80,000.00	100.3726500	1,055.56	80,298.12	97,197.60	- 16,899.48	0.00	- 16,899.48
Issue Date: 15 Jan 19 Rate: 6.25% Call Date: 15 Oct 48 Call Price: 100.00 Yield to Maturity: 6.219% Maturity Date: 15 Apr 49							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 62 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936							
20,000.00	72.0806500	331.36	14,416.13	20,790.70	- 6,374.57	0.00	- 6,374.57
Issue Date: 15 Jan 20 Rate: 3.95% Call Date: 31 Jul 59 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 31 Jan 60							
ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034 SEDOL: BRJDG11							
60,000.00	96.7517500	1,220.58	58,051.05	59,823.00	- 1,771.95	0.00	- 1,771.95
Issue Date: 11 Jan 24 Rate: 4.85% Call Date: 31 Oct 33 Call Price: 100.00 Yield to Maturity: 5.304% Maturity Date: 31 Jan 34							
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668							
10,000.00	95.5098000	203.06	9,550.98	9,237.50	313.48	0.00	313.48
Issue Date: 15 Feb 18 Rate: 5.375% Call Date: 15 Feb 28 Call Price: 100.00 Yield to Maturity: 5.641% Maturity Date: 15 Feb 78							
ENTERPRISE PRODS 2.8% DUE 01-31-2030 SEDOL: BKM3QG4							
20,000.00	90.4267500	234.89	18,085.35	20,444.50	- 2,359.15	0.00	- 2,359.15
Issue Date: 15 Jan 20 Rate: 2.8% Call Date: 31 Oct 29 Call Price: 100.00 Yield to Maturity: 4.953% Maturity Date: 31 Jan 30							
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6							
20,000.00	71.8403000	310.39	14,368.06	19,755.60	- 5,387.54	0.00	- 5,387.54
Issue Date: 15 Jan 20 Rate: 3.7% Call Date: 31 Jul 50 Call Price: 100.00 Yield to Maturity: 5.809% Maturity Date: 31 Jan 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 63 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8							
90,000.00	97.6097000	778.13	87,848.73	96,133.60	- 8,284.87	0.00	- 8,284.87
Issue Date: 11 Oct 18 Rate: 4.15% Call Date: 16 Jul 28 Call Price: 100.00 Yield to Maturity: 4.846% Maturity Date: 16 Oct 28							
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3							
20,000.00	99.9939000	430.67	19,998.78	20,553.54	- 554.76	0.00	- 554.76
Issue Date: 24 Aug 11 Rate: 5.7% Yield to Maturity: 5.7% Maturity Date: 15 Feb 42							
ENTERPRISE PRODS 6.65% DUE 10-15-2034 SEDOL: B06K8Q5							
10,000.00	108.7442000	140.39	10,874.42	10,764.90	109.52	0.00	109.52
Issue Date: 4 Oct 04 Rate: 6.65% Yield to Maturity: 5.482% Maturity Date: 15 Oct 34							
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28							
10,000.00	117.1089000	159.39	11,710.89	14,502.30	- 2,791.41	0.00	- 2,791.41
Issue Date: 15 Oct 09 Rate: 7.55% Yield to Maturity: 5.695% Maturity Date: 15 Apr 38							
ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029 SEDOL: BKB02B3							
10,000.00	93.0558000	131.08	9,305.58	10,219.00	- 913.42	0.00	- 913.42
Issue Date: 8 Jul 19 Rate: 3.125% Call Date: 30 Apr 29 Call Price: 100.00 Yield to Maturity: 4.831% Maturity Date: 31 Jul 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 64 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

EOG RES INC FIXED 3.9% DUE 04-01-2035 SEDOL: BWCN5Z0

20,000.00	88.9521500	195.00	17,790.43	22,858.00	- 5,067.57	0.00	- 5,067.57
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 17 Mar 15 Rate: 3.9% Call Date: 1 Oct 34 Call Price: 100.00 Yield to Maturity: 5.31% Maturity Date: 1 Apr 35

EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490

50,000.00	97.2387800	487.50	48,619.39	54,362.50	- 5,743.11	0.00	- 5,743.11
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 4 Oct 17 Rate: 3.9% Call Date: 1 Jul 27 Call Price: 100.00 Yield to Maturity: 4.984% Maturity Date: 1 Oct 27

EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01

10,000.00	98.5656000	230.56	9,856.56	11,451.00	- 1,594.44	0.00	- 1,594.44
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 16 Nov 20 Rate: 5% Call Date: 15 Jul 28 Call Price: 100.00 Yield to Maturity: 5.399% Maturity Date: 15 Jan 29

EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8

70,000.00	100.4070290	175.00	70,284.92	62,537.65	7,747.27	0.00	7,747.27
-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 9 Jun 05 Rate: 5.625% Yield to Maturity: 5.572% Maturity Date: 15 Jun 35

EXPAND ENERGY CORPORATION 5.375% 03-15-2030 SEDOL: BMDVV88

20,000.00	98.1503000	316.53	19,630.06	20,450.00	- 819.94	0.00	- 819.94
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 30 Aug 21 Rate: 5.375% Call Date: 15 Mar 25 Call Price: 102.68 Yield to Maturity: 5.789% Maturity Date: 15 Mar 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 65 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70

10,000.00	82.3489000	122.60	8,234.89	12,140.00	- 3,905.11	0.00	- 3,905.11
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 19 Mar 20 Rate: 4.327% Call Date: 19 Sep 49 Call Price: 100.00 Yield to Maturity: 5.647% Maturity Date: 19 Mar 50

EXXON MOBIL CORP 3.482% DUE 03-19-2030 SEDOL: BL68H47

40,000.00	94.2246500	394.63	37,689.86	40,000.00	- 2,310.14	0.00	- 2,310.14
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 19 Mar 20 Rate: 3.482% Call Date: 19 Dec 29 Call Price: 100.00 Yield to Maturity: 4.743% Maturity Date: 19 Mar 30

FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91

120,000.00	97.3792250	2,158.00	116,855.07	120,357.60	- 3,502.53	0.00	- 3,502.53
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 21 Jun 17 Rate: 3.9% Call Date: 15 Apr 27 Call Price: 100.00 Yield to Maturity: 5.011% Maturity Date: 15 Jul 27

FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3

30,000.00	83.1766000	376.46	24,952.98	30,012.50	- 5,059.52	0.00	- 5,059.52
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Nov 21 Rate: 3.25% Call Date: 12 Nov 31 Call Price: 100.00 Yield to Maturity: 6.21% Maturity Date: 12 Feb 32

FORD MTR CO DEL 6.1% 08-19-2032A SEDOL: BNDY3J9

20,000.00	99.5769500	447.33	19,915.39	20,000.00	- 84.61	0.00	- 84.61
-----------	------------	--------	-----------	-----------	---------	------	---------

Issue Date: 19 Aug 22 Rate: 6.1% Call Date: 19 May 32 Call Price: 100.00 Yield to Maturity: 6.169% Maturity Date: 19 Aug 32

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 66 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1

200,000.00	92.3068350	2,175.00	184,613.67	197,500.00	- 12,886.33	0.00	- 12,886.33
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 16 Feb 21 Rate: 2.9% Call Date: 16 Dec 27 Call Price: 100.00 Yield to Maturity: 5.617% Maturity Date: 16 Feb 28

FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXY00

230,000.00	99.0783000	1,043.63	227,880.09	230,862.50	- 2,982.41	0.00	- 2,982.41
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 28 Mar 22 Rate: 4.95% Call Date: 28 Apr 27 Call Price: 100.00 Yield to Maturity: 5.361% Maturity Date: 28 May 27

FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0

30,000.00	95.0311330	711.88	28,509.34	32,648.95	- 4,139.61	0.00	- 4,139.61
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 25 Jan 20 Rate: 5.476% Call Date: 25 Jul 38 Call Price: 100.00 Yield to Maturity: 6.003% Maturity Date: 25 Jan 39

FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3

10,000.00	96.9291000	192.71	9,692.91	10,000.00	- 307.09	0.00	- 307.09
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 27 Jul 20 Rate: 4.625% Call Date: 1 Aug 25 Call Price: 102.31 Yield to Maturity: 5.266% Maturity Date: 1 Aug 30

FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1

68,000.00	94.3909850	1,091.21	64,185.87	61,135.89	3,049.98	0.00	3,049.98
-----------	------------	----------	-----------	-----------	----------	------	----------

Issue Date: 15 Sep 13 Rate: 5.45% Call Date: 15 Sep 42 Call Price: 100.00 Yield to Maturity: 5.958% Maturity Date: 15 Mar 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 67 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2							
10,000.00	87.3623000	106.25	8,736.23	11,851.90	- 3,115.67	0.00	- 3,115.67
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 39 Call Price: 100.00 Yield to Maturity: 5.482% Maturity Date: 1 Apr 40							
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04							
30,000.00	82.6888000	318.75	24,806.64	37,567.00	- 12,760.36	0.00	- 12,760.36
Issue Date: 25 Mar 20 Rate: 4.25% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.529% Maturity Date: 1 Apr 50							
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL: BQHM3Y5							
10,000.00	100.9125000	118.22	10,091.25	9,387.50	703.75	0.00	703.75
Issue Date: 2 Aug 22 Rate: 5.6% Call Date: 15 Jul 32 Call Price: 100.00 Yield to Maturity: 5.453% Maturity Date: 15 Oct 32							
GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL: BD93QC4							
30,000.00	92.1057000	386.25	27,631.71	31,798.50	- 4,166.79	0.00	- 4,166.79
Issue Date: 7 Aug 17 Rate: 5.15% Call Date: 1 Oct 37 Call Price: 100.00 Yield to Maturity: 6.022% Maturity Date: 1 Apr 38							
GENERAL MTRS CO 6.125% DUE 10-01-2025 SEDOL: BMDX5X7							
20,000.00	100.7707000	306.25	20,154.14	19,979.80	174.34	0.00	174.34
Issue Date: 12 May 20 Rate: 6.125% Call Date: 1 Sep 25 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 1 Oct 25							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 68 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3

20,000.00	99.2090500	309.03	19,841.81	23,275.00	- 3,433.19	0.00	- 3,433.19
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 2 Apr 14 Rate: 6.25% Yield to Maturity: 6.321% Maturity Date: 2 Oct 43

GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4

10,000.00	88.1935000	158.33	8,819.35	10,142.27	- 1,322.92	0.00	- 1,322.92
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 14 Sep 15 Rate: 4.75% Call Date: 1 Sep 45 Call Price: 100.00 Yield to Maturity: 5.718% Maturity Date: 1 Mar 46

GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51

10,000.00	99.6552000	87.50	9,965.52	10,626.82	- 661.30	0.00	- 661.30
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 30 Mar 20 Rate: 3.5% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 4.883% Maturity Date: 1 Apr 25

GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88

10,000.00	97.2614000	106.44	9,726.14	10,043.60	- 317.46	0.00	- 317.46
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 15 Mar 22 Rate: 3.615% Call Date: 15 Mar 27 Call Price: 100.00 Yield to Maturity: 4.541% Maturity Date: 15 Mar 28

GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3

40,000.00	97.2929750	281.53	38,917.19	39,069.50	- 152.31	0.00	- 152.31
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 23 Apr 18 Rate: 4.223% Call Date: 1 May 28 Call Price: 100.00 Yield to Maturity: 4.923% Maturity Date: 1 May 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 69 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8							
30,000.00	99.4126670	58.49	29,823.80	30,000.00	- 176.20	0.00	- 176.20
Issue Date: 13 Jun 22 Rate: 4.387% Call Date: 15 Jun 26 Call Price: 100.00 Yield to Maturity: 4.642% Maturity Date: 15 Jun 27							
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537							
60,000.00	97.7661330	262.50	58,659.68	59,518.20	- 858.52	0.00	- 858.52
Issue Date: 16 Nov 16 Rate: 3.5% Call Date: 16 Nov 25 Call Price: 100.00 Yield to Maturity: 4.757% Maturity Date: 16 Nov 26							
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8							
50,000.00	99.4494000	413.19	49,724.70	50,316.34	- 591.64	0.00	- 591.64
Issue Date: 21 Oct 15 Rate: 4.25% Yield to Maturity: 4.948% Maturity Date: 21 Oct 25							
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3							
90,000.00	92.2502560	502.13	83,025.23	90,565.69	- 7,540.46	0.00	- 7,540.46
Issue Date: 22 May 15 Rate: 5.15% Yield to Maturity: 5.802% Maturity Date: 22 May 45							
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3							
170,000.00	105.3277880	4,427.08	179,057.24	172,084.26	6,972.98	0.00	6,972.98
Issue Date: 28 Jan 11 Rate: 6.25% Yield to Maturity: 5.737% Maturity Date: 1 Feb 41							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 70 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7							
20,000.00	95.0746000	123.94	19,014.92	20,485.20	- 1,470.28	0.00	- 1,470.28
Issue Date: 13 Nov 15 Rate: 4.85% Call Date: 15 May 35 Call Price: 100.00 Yield to Maturity: 5.455% Maturity Date: 15 Nov 35							
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6							
10,000.00	89.3683000	63.89	8,936.83	10,166.20	- 1,229.37	0.00	- 1,229.37
Issue Date: 13 Nov 15 Rate: 5% Call Date: 15 May 45 Call Price: 100.00 Yield to Maturity: 5.891% Maturity Date: 15 Nov 45							
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8							
20,000.00	91.7353500	179.70	18,347.07	20,122.60	- 1,775.53	0.00	- 1,775.53
Issue Date: 27 Apr 15 Rate: 5.054% Call Date: 27 Oct 44 Call Price: 100.00 Yield to Maturity: 5.748% Maturity Date: 27 Apr 45							
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7							
10,000.00	90.8619000	116.67	9,086.19	9,500.00	- 413.81	0.00	- 413.81
Issue Date: 26 Feb 20 Rate: 3.5% Call Date: 1 Mar 30 Call Price: 100.00 Yield to Maturity: 5.392% Maturity Date: 1 Sep 30							
HCA INC 5.25% DUE 06-15-2026 SEDOL: BZ57YX1							
10,000.00	100.2481000	23.33	10,024.81	10,075.00	- 50.19	0.00	- 50.19
Issue Date: 15 Mar 16 Rate: 5.25% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 Jun 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 71 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628

20,000.00	100.0193500	447.92	20,003.87	22,000.00	- 1,996.13	0.00	- 1,996.13
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 16 Jan 15 Rate: 5.375% Yield to Maturity: 5.086% Maturity Date: 1 Feb 25

HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6

10,000.00	91.0829000	24.44	9,108.29	10,250.00	- 1,141.71	0.00	- 1,141.71
-----------	------------	-------	----------	-----------	------------	------	------------

Issue Date: 22 Jun 17 Rate: 5.5% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 6.243% Maturity Date: 15 Jun 47

HOME DEPOT INC 2.5% DUE 04-15-2027 SEDOL: BMQ5M62

30,000.00	95.6819330	158.33	28,704.58	32,027.10	- 3,322.52	0.00	- 3,322.52
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 30 Mar 20 Rate: 2.5% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.505% Maturity Date: 15 Apr 27

HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8

60,000.00	77.9815670	418.00	46,788.94	61,304.90	- 14,515.96	0.00	- 14,515.96
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 30 Mar 20 Rate: 3.3% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 5.438% Maturity Date: 15 Apr 40

HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9

40,000.00	69.8317500	282.89	27,932.70	42,133.43	- 14,200.73	0.00	- 14,200.73
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 30 Mar 20 Rate: 3.35% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.592% Maturity Date: 15 Apr 50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 72 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4							
10,000.00	78.2886000	17.33	7,828.86	10,944.50	- 3,115.64	0.00	- 3,115.64
Issue Date: 5 Jun 17 Rate: 3.9% Call Date: 15 Dec 46 Call Price: 100.00 Yield to Maturity: 5.612% Maturity Date: 15 Jun 47							
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77							
40,000.00	98.0592000	666.67	39,223.68	39,849.60	- 625.92	0.00	- 625.92
Issue Date: 1 Mar 24 Rate: 5% Call Date: 1 Dec 34 Call Price: 100.00 Yield to Maturity: 5.247% Maturity Date: 1 Mar 35							
HUMANA INC FIXED 3.95% DUE 03-15-2027 SEDOL: BYZKXV4							
20,000.00	98.0786000	232.61	19,615.72	20,137.50	- 521.78	0.00	- 521.78
Issue Date: 16 Mar 17 Rate: 3.95% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 4.876% Maturity Date: 15 Mar 27							
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6							
10,000.00	79.6678000	88.39	7,966.78	8,859.20	- 892.42	0.00	- 892.42
Issue Date: 3 Aug 21 Rate: 2.15% Call Date: 3 Nov 31 Call Price: 100.00 Yield to Maturity: 5.673% Maturity Date: 3 Feb 32							
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2							
100,000.00	83.4644300	195.52	83,464.43	97,534.00	- 14,069.57	0.00	- 14,069.57
Issue Date: 21 Dec 05 Rate: 6.39892% Yield to Maturity: 7.855% Maturity Date: 21 Dec 65							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 73 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9							
20,000.00	57.0902500	235.53	11,418.05	19,933.60	- 8,515.55	0.00	- 8,515.55
Issue Date: 12 Aug 21 Rate: 3.05% Call Date: 12 Feb 51 Call Price: 100.00 Yield to Maturity: 6.441% Maturity Date: 12 Aug 51							
INTEL CORP 1.6% DUE 08-12-2028 BEO CUSIP: 458140BT6							
30,000.00	88.2133000	185.33	26,463.99	29,938.80	- 3,474.81	0.00	- 3,474.81
Issue Date: 12 Aug 21 Rate: 1.6% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 12 Aug 28							
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6							
21,000.00	66.0215240	50.10	13,864.52	17,397.94	- 3,533.42	0.00	- 3,533.42
Issue Date: 8 Jun 18 Rate: 3.734% Call Date: 8 Jun 47 Call Price: 100.00 Yield to Maturity: 6.639% Maturity Date: 8 Dec 47							
INTEL CORP 5.125% 02-10-2030 SEDOL: BMX7HB1							
20,000.00	99.1310000	401.46	19,826.20	19,994.20	- 168.00	0.00	- 168.00
Issue Date: 10 Feb 23 Rate: 5.125% Call Date: 10 Dec 29 Call Price: 100.00 Yield to Maturity: 5.32% Maturity Date: 10 Feb 30							
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57							
50,000.00	86.7505000	594.10	43,375.25	48,650.70	- 5,275.45	0.00	- 5,275.45
Issue Date: 3 Mar 17 Rate: 3.625% Call Date: 3 Sep 36 Call Price: 100.00 Yield to Maturity: 5.098% Maturity Date: 3 Mar 37							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 74 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3

70,000.00	99.1397290	279.47	69,397.81	70,000.00	- 602.19	0.00	- 602.19
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 22 Apr 20 Rate: 2.083% Call Date: 22 Apr 25 Call Price: 100.00 Yield to Maturity: 2.756% Maturity Date: 22 Apr 26

JPMORGAN CHASE & CO 2.522% 04-22-2031 SEDOL: BMF03Y3

40,000.00	88.0517500	193.35	35,220.70	40,000.00	- 4,779.30	0.00	- 4,779.30
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Apr 20 Rate: 2.522% Call Date: 22 Apr 30 Call Price: 100.00 Yield to Maturity: 4.734% Maturity Date: 22 Apr 31

JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547

30,000.00	66.3422330	178.77	19,902.67	30,884.70	- 10,982.03	0.00	- 10,982.03
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 22 Apr 20 Rate: 3.109% Call Date: 22 Apr 50 Call Price: 100.00 Yield to Maturity: 5.558% Maturity Date: 22 Apr 51

JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0

20,000.00	99.2520500	212.50	19,850.41	21,432.80	- 1,582.39	0.00	- 1,582.39
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 25 Sep 15 Rate: 4.25% Yield to Maturity: 4.54% Maturity Date: 1 Oct 27

JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9

20,000.00	97.9774500	64.31	19,595.49	20,000.00	- 404.51	0.00	- 404.51
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 5 Dec 18 Rate: 4.452% Call Date: 5 Dec 28 Call Price: 100.00 Yield to Maturity: 4.918% Maturity Date: 5 Dec 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 75 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9							
80,000.00	98.0494500	172.46	78,439.56	80,000.00	- 1,560.44	0.00	- 1,560.44
Issue Date: 14 Jun 22 Rate: 4.565% Call Date: 14 Jun 29 Call Price: 100.00 Yield to Maturity: 4.977% Maturity Date: 14 Jun 30							
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55							
60,000.00	97.3409000	1,106.79	58,404.54	60,000.00	- 1,595.46	0.00	- 1,595.46
Issue Date: 23 Jul 18 Rate: 4.203% Call Date: 23 Jul 28 Call Price: 100.00 Yield to Maturity: 4.859% Maturity Date: 23 Jul 29							
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32							
50,000.00	90.8299400	206.25	45,414.97	49,863.71	- 4,448.74	0.00	- 4,448.74
Issue Date: 29 May 15 Rate: 4.95% Yield to Maturity: 5.716% Maturity Date: 1 Jun 45							
KENVUE INC 4.9% 03-22-2033 SEDOL: BQS8YJ4							
40,000.00	98.3726250	539.00	39,349.05	39,912.40	- 563.35	0.00	- 563.35
Issue Date: 22 Sep 23 Rate: 4.9% Call Date: 22 Dec 32 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 22 Mar 33							
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3							
10,000.00	98.1287000	143.33	9,812.87	10,979.00	- 1,166.13	0.00	- 1,166.13
Issue Date: 1 Mar 18 Rate: 4.3% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 4.943% Maturity Date: 1 Mar 28							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 76 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8							
10,000.00	90.4459000	239.78	9,044.59	12,075.00	- 3,030.41	0.00	- 3,030.41
Issue Date: 15 Jul 16 Rate: 5.2% Call Date: 15 Jan 45 Call Price: 100.00 Yield to Maturity: 6.016% Maturity Date: 15 Jul 45							
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91							
20,000.00	96.7384000	344.44	19,347.68	19,949.40	- 601.72	0.00	- 601.72
Issue Date: 27 Aug 24 Rate: 5% Call Date: 15 Jun 34 Call Price: 100.00 Yield to Maturity: 5.435% Maturity Date: 15 Sep 34							
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BSCC009							
10,000.00	101.2842000	375.00	10,128.42	9,985.30	143.12	0.00	143.12
Issue Date: 16 May 24 Rate: 6% Call Date: 15 Jul 29 Call Price: 100.00 Yield to Maturity: 5.678% Maturity Date: 15 Aug 29							
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626							
10,000.00	98.9120000	4.83	9,891.20	9,798.00	93.20	0.00	93.20
Issue Date: 25 Nov 19 Rate: 2.9% Call Date: 25 May 25 Call Price: 100.00 Yield to Maturity: 5.209% Maturity Date: 25 Jun 25							
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07							
10,000.00	92.9663000	154.92	9,296.63	9,225.00	71.63	0.00	71.63
Issue Date: 31 Jul 19 Rate: 3.9% Call Date: 8 May 29 Call Price: 100.00 Yield to Maturity: 5.656% Maturity Date: 8 Aug 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 77 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2							
30,000.00	91.5640670	603.50	27,469.22	29,964.30	- 2,495.08	0.00	- 2,495.08
Issue Date: 9 Feb 24 Rate: 5.1% Call Date: 9 Aug 63 Call Price: 100.00 Yield to Maturity: 5.636% Maturity Date: 9 Feb 64							
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1							
80,000.00	80.0464000	147.56	64,037.12	79,449.60	- 15,412.48	0.00	- 15,412.48
Issue Date: 5 May 22 Rate: 4.15% Call Date: 15 Dec 52 Call Price: 100.00 Yield to Maturity: 5.553% Maturity Date: 15 Jun 53							
LOCKHEED MARTIN CORP 3.9% 06-15-2032 SEDOL: BN7T9Q9							
20,000.00	92.9164500	34.67	18,583.29	19,982.40	- 1,399.11	0.00	- 1,399.11
Issue Date: 5 May 22 Rate: 3.9% Call Date: 15 Mar 32 Call Price: 100.00 Yield to Maturity: 5.051% Maturity Date: 15 Jun 32							
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14							
10,000.00	92.9955000	196.44	9,299.55	10,267.40	- 967.85	0.00	- 967.85
Issue Date: 29 Jan 24 Rate: 5.2% Call Date: 15 Aug 63 Call Price: 100.00 Yield to Maturity: 5.645% Maturity Date: 15 Feb 64							
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7							
20,000.00	93.8575500	115.00	18,771.51	21,324.20	- 2,552.69	0.00	- 2,552.69
Issue Date: 23 Nov 15 Rate: 4.5% Call Date: 15 Nov 35 Call Price: 100.00 Yield to Maturity: 5.222% Maturity Date: 15 May 36							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 78 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

LOWES COS INC FIXED 4.5% DUE 04-15-2030 SEDOL: BMH1W14

20,000.00	98.0971000	190.00	19,619.42	19,903.60	- 284.18	0.00	- 284.18
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 26 Mar 20 Rate: 4.5% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 4.911% Maturity Date: 15 Apr 30

MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80

40,000.00	77.4983750	406.39	30,999.35	49,802.50	- 18,803.15	0.00	- 18,803.15
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 26 Mar 20 Rate: 3.85% Call Date: 26 Sep 49 Call Price: 100.00 Yield to Maturity: 5.511% Maturity Date: 26 Mar 50

MCDONALD'S CORPORATION 3.6% DUE 07-01-2030 SEDOL: BLCCBX0

20,000.00	93.8252000	360.00	18,765.04	19,853.20	- 1,088.16	0.00	- 1,088.16
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.6% Call Date: 1 Apr 30 Call Price: 100.00 Yield to Maturity: 4.894% Maturity Date: 1 Jul 30

MCDONALD'S CORPORATION 3.8% 04-01-2028 SEDOL: BFXSFH7

10,000.00	97.3127000	95.00	9,731.27	10,053.30	- 322.03	0.00	- 322.03
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 16 Mar 18 Rate: 3.8% Call Date: 1 Jan 28 Call Price: 100.00 Yield to Maturity: 4.699% Maturity Date: 1 Apr 28

MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559

20,000.00	97.3961000	350.00	19,479.22	22,792.60	- 3,313.38	0.00	- 3,313.38
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.5% Call Date: 1 May 27 Call Price: 100.00 Yield to Maturity: 4.614% Maturity Date: 1 Jul 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 79 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12

20,000.00	72.1947000	241.67	14,438.94	22,343.40	- 7,904.46	0.00	- 7,904.46
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 12 Aug 19 Rate: 3.625% Call Date: 1 Mar 49 Call Price: 100.00 Yield to Maturity: 5.747% Maturity Date: 1 Sep 49

MCDONALDS CORP 4.2% 04-01-2050 SEDOL: BKSG571

40,000.00	79.1107000	420.00	31,644.28	44,084.34	- 12,440.06	0.00	- 12,440.06
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 27 Mar 20 Rate: 4.2% Call Date: 1 Oct 49 Call Price: 100.00 Yield to Maturity: 5.782% Maturity Date: 1 Apr 50

MERCK & CO INC NEW 1.45% DUE 06-24-2030 SEDOL: BMBQJX6

20,000.00	83.9080500	5.64	16,781.61	19,828.20	- 3,046.59	0.00	- 3,046.59
-----------	------------	------	-----------	-----------	------------	------	------------

Issue Date: 24 Jun 20 Rate: 1.45% Call Date: 24 Mar 30 Call Price: 100.00 Yield to Maturity: 4.826% Maturity Date: 24 Jun 30

META PLATFORMS INC 4.75% 08-15-2034 SEDOL: BT3NFJ2

40,000.00	97.3997750	749.45	38,959.91	39,924.00	- 964.09	0.00	- 964.09
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 9 Aug 24 Rate: 4.75% Call Date: 15 May 34 Call Price: 100.00 Yield to Maturity: 5.094% Maturity Date: 15 Aug 34

METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3

30,000.00	101.9174000	85.33	30,575.22	27,736.88	2,838.34	0.00	2,838.34
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 21 Dec 06 Rate: 6.4% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.269% Maturity Date: 15 Dec 66

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 80 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

MICRON TECHNOLOGY INC 5.3% 01-15-2031 SEDOL: BRF20S7

20,000.00	99.8797500	488.78	19,975.95	19,986.00	- 10.05	0.00	- 10.05
-----------	------------	--------	-----------	-----------	---------	------	---------

Issue Date: 12 Jan 24 Rate: 5.3% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.323% Maturity Date: 15 Jan 31

MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9

10,000.00	102.4524000	231.74	10,245.24	9,770.66	474.58	0.00	474.58
-----------	-------------	--------	-----------	----------	--------	------	--------

Issue Date: 9 Feb 23 Rate: 5.875% Call Date: 9 Nov 32 Call Price: 100.00 Yield to Maturity: 5.495% Maturity Date: 9 Feb 33

MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8

70,000.00	99.1074000	268.03	69,375.18	70,058.24	- 683.06	0.00	- 683.06
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 28 Apr 20 Rate: 2.188% Call Date: 28 Apr 25 Call Price: 100.00 Yield to Maturity: 2.878% Maturity Date: 28 Apr 26

MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3

90,000.00	88.8576110	1,072.85	79,971.85	90,000.00	- 10,028.15	0.00	- 10,028.15
-----------	------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 22 Jan 20 Rate: 2.699% Call Date: 22 Jan 30 Call Price: 100.00 Yield to Maturity: 4.843% Maturity Date: 22 Jan 31

MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3

10,000.00	96.3980000	164.50	9,639.80	9,612.40	27.40	0.00	27.40
-----------	------------	--------	----------	----------	-------	------	-------

Issue Date: 23 Jan 18 Rate: 3.772% Call Date: 24 Jan 28 Call Price: 100.00 Yield to Maturity: 4.756% Maturity Date: 24 Jan 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 81 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

MORGAN STANLEY 4.431%	01-23-2030	CUSIP: 6174468G7						
4,000.00	97.3550000	77.79	3,894.20	4,000.00	- 105.80	0.00	- 105.80	

Issue Date: 23 Jan 19 Rate: 4.431% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 5.029% Maturity Date: 23 Jan 30

MPLX LP 4.7% 04-15-2048	SEDOL: BYZGJY7						
80,000.00	82.0540500	793.78	65,643.24	79,478.40	- 13,835.16	0.00	- 13,835.16

Issue Date: 8 Feb 18 Rate: 4.7% Call Date: 15 Oct 47 Call Price: 100.00 Yield to Maturity: 6.16% Maturity Date: 15 Apr 48

MPLX LP 4.8%	02-15-2029	SEDOL: BF5M0H2					
20,000.00	99.1237000	362.67	19,824.74	20,128.40	- 303.66	0.00	- 303.66

Issue Date: 15 Nov 18 Rate: 4.8% Call Date: 15 Nov 28 Call Price: 100.00 Yield to Maturity: 5.036% Maturity Date: 15 Feb 29

MPLX LP 4.875% DUE 06-01-2025	SEDOL: BYYHPS7						
70,000.00	99.9324000	284.38	69,952.68	64,312.50	5,640.18	0.00	5,640.18

Issue Date: 1 Jun 16 Rate: 4.875% Call Date: 1 Mar 25 Call Price: 100.00 Yield to Maturity: 5.031% Maturity Date: 1 Jun 25

NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025	SEDOL: BL6JT77						
30,000.00	98.2835670	5.54	29,485.07	29,969.40	- 484.33	0.00	- 484.33

Issue Date: 24 Jun 20 Rate: 0.95% Yield to Maturity: 4.603% Maturity Date: 24 Jun 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 82 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9

20,000.00	77.1923000	169.72	15,438.46	19,874.80	- 4,436.34	0.00	- 4,436.34
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.25% Call Date: 27 Sep 39 Call Price: 100.00 Yield to Maturity: 5.475% Maturity Date: 27 Mar 40

NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0

20,000.00	70.5666000	176.25	14,113.32	21,314.01	- 7,200.69	0.00	- 7,200.69
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 3.375% Call Date: 27 Sep 49 Call Price: 100.00 Yield to Maturity: 5.557% Maturity Date: 27 Mar 50

NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6

30,000.00	93.7767000	262.50	28,133.01	38,319.00	- 10,185.99	0.00	- 10,185.99
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 23 Mar 20 Rate: 5.25% Call Date: 1 Nov 49 Call Price: 100.00 Yield to Maturity: 5.717% Maturity Date: 1 May 50

NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL: BF15KF3

110,000.00	95.5697360	1,648.47	105,126.71	109,941.70	- 4,814.99	0.00	- 4,814.99
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 13 Oct 17 Rate: 3.25% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 4.834% Maturity Date: 15 Jan 28

NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3

30,000.00	73.9299330	277.50	22,178.98	32,575.20	- 10,396.22	0.00	- 10,396.22
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 31 Mar 20 Rate: 3.7% Call Date: 1 Oct 59 Call Price: 100.00 Yield to Maturity: 5.351% Maturity Date: 1 Apr 60

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 83 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61							
30,000.00	102.5432000	569.75	30,762.96	34,500.30	- 3,737.34	0.00	- 3,737.34
Issue Date: 15 Sep 19 Rate: 6.45% Yield to Maturity: 6.14% Maturity Date: 15 Sep 36							
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7							
10,000.00	101.0271000	194.33	10,102.71	12,434.20	- 2,331.49	0.00	- 2,331.49
Issue Date: 15 Sep 19 Rate: 6.6% Call Date: 15 Sep 45 Call Price: 100.00 Yield to Maturity: 6.508% Maturity Date: 15 Mar 46							
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8							
30,000.00	110.8373330	695.63	33,251.20	34,666.89	- 1,415.69	0.00	- 1,415.69
Issue Date: 15 Sep 19 Rate: 7.875% Yield to Maturity: 5.892% Maturity Date: 15 Sep 31							
OCCIDENTAL PETE 4.2% DUE 03-15-2048 SEDOL: BFMZD75							
20,000.00	71.8691000	247.33	14,373.82	19,434.10	- 5,060.28	0.00	- 5,060.28
Issue Date: 2 Mar 18 Rate: 4.2% Call Date: 15 Sep 47 Call Price: 100.00 Yield to Maturity: 6.58% Maturity Date: 15 Mar 48							
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16							
30,000.00	74.2016000	278.67	22,260.48	27,420.40	- 5,159.92	0.00	- 5,159.92
Issue Date: 4 Apr 16 Rate: 4.4% Call Date: 15 Oct 45 Call Price: 100.00 Yield to Maturity: 6.689% Maturity Date: 15 Apr 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 84 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5

30,000.00	75.7158330	61.67	22,714.75	29,765.30	- 7,050.55	0.00	- 7,050.55
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 23 Jun 15 Rate: 4.625% Call Date: 15 Dec 44 Call Price: 100.00 Yield to Maturity: 6.848% Maturity Date: 15 Jun 45

ONEOK INC 5.55% 11-01-2026 SEDOL: BMZ6BH0

10,000.00	101.2378000	92.50	10,123.78	9,988.60	135.18	0.00	135.18
-----------	-------------	-------	-----------	----------	--------	------	--------

Issue Date: 24 Aug 23 Rate: 5.55% Call Date: 1 Oct 26 Call Price: 100.00 Yield to Maturity: 4.832% Maturity Date: 1 Nov 26

ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5

20,000.00	103.0829000	193.33	20,616.58	19,961.00	655.58	0.00	655.58
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Aug 23 Rate: 5.8% Call Date: 1 Sep 30 Call Price: 100.00 Yield to Maturity: 5.179% Maturity Date: 1 Nov 30

ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5

10,000.00	105.2620000	220.83	10,526.20	9,950.70	575.50	0.00	575.50
-----------	-------------	--------	-----------	----------	--------	------	--------

Issue Date: 24 Aug 23 Rate: 6.625% Call Date: 1 Mar 53 Call Price: 100.00 Yield to Maturity: 6.228% Maturity Date: 1 Sep 53

ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL: BMYLX70

50,000.00	88.0117400	383.33	44,005.87	50,141.06	- 6,135.19	0.00	- 6,135.19
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 24 Mar 21 Rate: 2.875% Call Date: 25 Dec 30 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 25 Mar 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 85 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13

10,000.00	90.3250000	73.75	9,032.50	9,102.60	- 70.10	0.00	- 70.10
-----------	------------	-------	----------	----------	---------	------	---------

Issue Date: 1 Apr 20 Rate: 2.95% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 5.071% Maturity Date: 1 Apr 30

ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57

70,000.00	96.4200290	308.00	67,494.02	69,966.40	- 2,472.38	0.00	- 2,472.38
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 24 Mar 21 Rate: 1.65% Call Date: 25 Feb 26 Call Price: 100.00 Yield to Maturity: 4.668% Maturity Date: 25 Mar 26

ORACLE CORP 4.65% 05-06-2030 SEDOL: BMWS986

20,000.00	98.5844000	142.08	19,716.88	19,936.40	- 219.52	0.00	- 219.52
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 6 Feb 23 Rate: 4.65% Call Date: 6 Mar 30 Call Price: 100.00 Yield to Maturity: 4.953% Maturity Date: 6 May 30

ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2

30,000.00	92.1587000	421.04	27,647.61	29,915.70	- 2,268.09	0.00	- 2,268.09
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Sep 24 Rate: 5.375% Call Date: 27 Mar 54 Call Price: 100.00 Yield to Maturity: 5.939% Maturity Date: 27 Sep 54

OTIS WORLDWIDE CORP 2.056% DUE 04-05-2025 BEO SEDOL: BKP3Q50

20,000.00	99.2293500	98.23	19,845.87	19,999.80	- 153.93	0.00	- 153.93
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 27 Feb 20 Rate: 2.056% Call Date: 5 Mar 25 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 5 Apr 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 86 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42							
20,000.00	93.2630000	175.00	18,652.60	20,022.60	- 1,370.00	0.00	- 1,370.00
Issue Date: 19 Jun 20 Rate: 2.1% Call Date: 1 Jun 27 Call Price: 100.00 Yield to Maturity: 4.907% Maturity Date: 1 Aug 27							
PAC GAS & ELEC CO FIXED 4.95% DUE 06-08-2025 SEDOL: BMQ7GH7							
30,000.00	99.9750330	94.88	29,992.51	29,964.60	27.91	0.00	27.91
Issue Date: 8 Jun 22 Rate: 4.95% Yield to Maturity: 5% Maturity Date: 8 Jun 25							
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5							
10,000.00	74.9183000	137.50	7,491.83	9,950.10	- 2,458.27	0.00	- 2,458.27
Issue Date: 19 Jun 20 Rate: 3.3% Call Date: 1 Feb 40 Call Price: 100.00 Yield to Maturity: 5.759% Maturity Date: 1 Aug 40							
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011							
10,000.00	68.6373000	145.83	6,863.73	9,936.90	- 3,073.17	0.00	- 3,073.17
Issue Date: 19 Jun 20 Rate: 3.5% Call Date: 1 Feb 50 Call Price: 100.00 Yield to Maturity: 5.887% Maturity Date: 1 Aug 50							
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1							
20,000.00	85.5356500	208.33	17,107.13	19,979.20	- 2,872.07	0.00	- 2,872.07
Issue Date: 19 Jun 20 Rate: 2.5% Call Date: 1 Nov 30 Call Price: 100.00 Yield to Maturity: 5.313% Maturity Date: 1 Feb 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 87 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8

50,000.00	101.1430800	121.11	50,571.54	49,912.50	659.04	0.00	659.04
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 8 Jun 22 Rate: 5.45% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.948% Maturity Date: 15 Jun 27

PFIZER INC 1.7% DUE 05-28-2030 SEDOL: BK94MR3

40,000.00	85.2265500	62.33	34,090.62	39,875.60	- 5,784.98	0.00	- 5,784.98
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 28 May 20 Rate: 1.7% Call Date: 28 Feb 30 Call Price: 100.00 Yield to Maturity: 4.837% Maturity Date: 28 May 30

PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1

70,000.00	89.6960140	459.38	62,787.21	72,533.20	- 9,745.99	0.00	- 9,745.99
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 27 Mar 20 Rate: 2.625% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.872% Maturity Date: 1 Apr 30

PHILIP MORRIS INTL INC 4.875% 02-13-2029 SEDOL: BPG5N60

10,000.00	99.8657000	186.88	9,986.57	9,907.00	79.57	0.00	79.57
-----------	------------	--------	----------	----------	-------	------	-------

Issue Date: 13 Feb 24 Rate: 4.875% Call Date: 13 Jan 29 Call Price: 100.00 Yield to Maturity: 4.91% Maturity Date: 13 Feb 29

PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93

10,000.00	98.8739000	201.25	9,887.39	9,781.10	106.29	0.00	106.29
-----------	------------	--------	----------	----------	--------	------	--------

Issue Date: 13 Feb 24 Rate: 5.25% Call Date: 13 Nov 33 Call Price: 100.00 Yield to Maturity: 5.407% Maturity Date: 13 Feb 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 88 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL: BLB7Z89

30,000.00	86.4381330	105.00	25,931.44	29,814.90	- 3,883.46	0.00	- 3,883.46
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 May 20 Rate: 2.1% Call Date: 1 Feb 30 Call Price: 100.00 Yield to Maturity: 5.03% Maturity Date: 1 May 30

PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147

10,000.00	86.7575000	126.25	8,675.75	9,755.50	- 1,079.75	0.00	- 1,079.75
-----------	------------	--------	----------	----------	------------	------	------------

Issue Date: 20 Mar 12 Rate: 4.5% Yield to Maturity: 5.718% Maturity Date: 20 Mar 42

PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8

10,000.00	96.5331000	51.88	9,653.31	9,998.10	- 344.79	0.00	- 344.79
-----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 29 Jan 21 Rate: 1.125% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 4.579% Maturity Date: 15 Jan 26

PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3

60,000.00	84.8951000	594.83	50,937.06	56,985.10	- 6,048.04	0.00	- 6,048.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 29 Jan 21 Rate: 2.15% Call Date: 15 Oct 30 Call Price: 100.00 Yield to Maturity: 5.086% Maturity Date: 15 Jan 31

PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5

40,000.00	101.7367500	117.84	40,694.70	40,000.00	694.70	0.00	694.70
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 12 Jun 23 Rate: 5.582% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.139% Maturity Date: 12 Jun 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 89 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Fixed Income</b>								
<b>Corporate bonds</b>								
PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7								
10,000.00	100.4251000	30.67	10,042.51	10,000.00	42.51	0.00	42.51	
Issue Date: 12 Jun 23 Rate: 5.812% Call Date: 12 Jun 25 Call Price: 100.00 Yield to Maturity: 5.499% Maturity Date: 12 Jun 26								
PRIN LIFE GLOBAL FDG II GLOBAL TRANCHE #TR 101 06/23/2020 1.25% 06-23-2025 SEDOL: BM8TRF6								
10,000.00	98.3917000	2.78	9,839.17	9,991.80	- 152.63	0.00	- 152.63	
Issue Date: 23 Jun 20 Rate: 1.25% Yield to Maturity: 4.694% Maturity Date: 23 Jun 25								
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6								
60,000.00	98.6484000	562.08	59,189.04	60,225.00	- 1,035.96	0.00	- 1,035.96	
Issue Date: 23 Sep 20 Rate: 4.75% Yield to Maturity: 5.143% Maturity Date: 20 Oct 28								
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90								
20,000.00	104.9933500	217.22	20,998.67	20,000.00	998.67	0.00	998.67	
Issue Date: 4 Dec 23 Rate: 8.5% Call Date: 15 Nov 25 Call Price: 104.25 Yield to Maturity: 7.146% Maturity Date: 15 May 29								
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61								
10,000.00	84.7913000	122.19	8,479.13	9,340.10	- 860.97	0.00	- 860.97	
Issue Date: 1 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.263% Maturity Date: 15 Jan 32								

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 90 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3							
30,000.00	62.0000000	708.33	18,600.00	30,000.00	- 11,400.00	0.00	- 11,400.00
Issue Date: 26 May 20 Rate: 6.25% Call Date: 15 Feb 25 Call Price: 101.56 Yield to Maturity: 20.276% Maturity Date: 15 Feb 29							
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84							
20,000.00	95.1650500	125.89	19,033.01	18,837.00	196.01	0.00	196.01
Issue Date: 18 Apr 22 Rate: 4.926% Call Date: 15 Feb 37 Call Price: 100.00 Yield to Maturity: 5.468% Maturity Date: 15 May 37							
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3							
50,000.00	81.6827400	200.42	40,841.37	50,806.54	- 9,965.17	0.00	- 9,965.17
Issue Date: 30 Sep 21 Rate: 3.137% Call Date: 15 Aug 35 Call Price: 100.00 Yield to Maturity: 5.384% Maturity Date: 15 Nov 35							
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071							
10,000.00	87.0934000	133.81	8,709.34	10,000.00	- 1,290.66	0.00	- 1,290.66
Issue Date: 13 Dec 19 Rate: 2.902% Call Date: 15 Apr 31 Call Price: 100.00 Yield to Maturity: 5.26% Maturity Date: 15 Jul 31							
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082							
100,000.00	82.5460000	1,522.59	82,546.00	102,459.89	- 19,913.89	0.00	- 19,913.89
Issue Date: 13 Dec 19 Rate: 3.302% Call Date: 15 Sep 34 Call Price: 100.00 Yield to Maturity: 5.598% Maturity Date: 15 Jan 35							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 91 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO SEDOL: BMV1FZ5							
20,000.00	87.7678500	395.83	17,553.57	18,750.00	- 1,196.43	0.00	- 1,196.43
Issue Date: 19 Jan 22 Rate: 4.75% Call Date: 1 Feb 27 Call Price: 102.37 Yield to Maturity: 6.966% Maturity Date: 1 Feb 32							
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4							
40,000.00	102.6603750	308.51	41,064.15	40,172.07	892.08	0.00	892.08
Issue Date: 8 Aug 23 Rate: 6.036% Call Date: 15 Aug 33 Call Price: 100.00 Yield to Maturity: 5.649% Maturity Date: 15 Nov 33							
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1							
10,000.00	104.9512000	83.62	10,495.12	10,104.30	390.82	0.00	390.82
Issue Date: 8 Aug 23 Rate: 6.544% Call Date: 15 May 53 Call Price: 100.00 Yield to Maturity: 6.173% Maturity Date: 15 Nov 53							
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2							
20,000.00	98.7981000	530.28	19,759.62	24,450.00	- 4,690.38	0.00	- 4,690.38
Issue Date: 25 Nov 20 Rate: 5.75% Call Date: 15 Jul 30 Call Price: 100.00 Yield to Maturity: 5.989% Maturity Date: 15 Jan 31							
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL: BM9HL24							
10,000.00	94.9425000	28.98	9,494.25	10,000.00	- 505.75	0.00	- 505.75
Issue Date: 22 Nov 21 Rate: 2.268% Yield to Maturity: 5.134% Maturity Date: 15 Nov 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 92 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL DCP MID STREAM OPERATING	11-03-2036	SEDOL: B1GC716						
10,000.00	102.8791000	103.92	10,287.91	10,500.00	- 212.09	0.00	- 212.09	

Issue Date: 27 Oct 06 Rate: 6.45% Yield to Maturity: 6.103% Maturity Date: 3 Nov 36

PVTPL DISH DBS CORP SR SECD NT	5.25% 12-01-2026	SEDOL: BNRLYV5						
10,000.00	90.8951000	43.75	9,089.51	10,000.00	- 910.49	0.00	- 910.49	

Issue Date: 26 Nov 21 Rate: 5.25% Call Date: 1 Jun 26 Call Price: 100.00 Yield to Maturity: 10.619% Maturity Date: 1 Dec 26

PVTPL EQT CORP SR NT 3.625%	05-15-2031	SEDOL: BMY681						
20,000.00	89.1584000	92.64	17,831.68	21,000.00	- 3,168.32	0.00	- 3,168.32	

Issue Date: 17 May 21 Rate: 3.625% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.675% Maturity Date: 15 May 31

PVTPL GFL ENVIRONMENTAL INC 6.75%	01-15-2031	CUSIP: 36168QAQ7						
20,000.00	102.6820000	622.50	20,536.40	20,400.00	136.40	0.00	136.40	

Issue Date: 6 Dec 23 Rate: 6.75% Call Date: 15 Jan 27 Call Price: 103.37 Yield to Maturity: 6.209% Maturity Date: 15 Jan 31

PVTPL GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 1.1% DUE 06-23-2025 BEO	SEDOL: BLF9NQ5							
20,000.00	98.3380500	4.89	19,667.61	19,981.60	- 313.99	0.00	- 313.99	

Issue Date: 23 Jun 20 Rate: 1.1% Yield to Maturity: 4.657% Maturity Date: 23 Jun 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 93 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032/02-02-2021 BEO SEDOL: BKPJT48

30,000.00	86.8582000	410.83	26,057.46	26,512.50	- 455.04	0.00	- 455.04
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 2 Feb 21 Rate: 3.625% Call Date: 15 Aug 26 Call Price: 101.81 Yield to Maturity: 5.911% Maturity Date: 15 Feb 32

PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032 SEDOL: BS2FMG8

10,000.00	99.7185000	153.13	9,971.85	10,000.00	- 28.15	0.00	- 28.15
-----------	------------	--------	----------	-----------	---------	------	---------

Issue Date: 26 Mar 24 Rate: 6.125% Call Date: 1 Apr 27 Call Price: 103.06 Yield to Maturity: 6.171% Maturity Date: 1 Apr 32

PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76

20,000.00	102.7667000	241.46	20,553.34	20,000.00	553.34	0.00	553.34
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Apr 24 Rate: 7.125% Call Date: 30 Apr 27 Call Price: 103.56 Yield to Maturity: 6.581% Maturity Date: 30 Apr 31

PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1

10,000.00	95.9130000	229.17	9,591.30	10,182.50	- 591.20	0.00	- 591.20
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 1 Feb 13 Rate: 5.5% Call Date: 1 Aug 42 Call Price: 100.00 Yield to Maturity: 5.869% Maturity Date: 1 Feb 43

PVTPL MARS INC DEL 3.2% 04-01-2030 SEDOL: BHND5D2

20,000.00	92.2231500	160.00	18,444.63	19,941.00	- 1,496.37	0.00	- 1,496.37
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 29 Mar 19 Rate: 3.2% Call Date: 1 Jan 30 Call Price: 100.00 Yield to Maturity: 4.896% Maturity Date: 1 Apr 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 94 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029 SEDOL: BQV0HY3

10,000.00	101.0544000	156.25	10,105.44	10,000.00	105.44	0.00	105.44
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 27 Mar 24 Rate: 6.25% Call Date: 1 Apr 26 Call Price: 103.12 Yield to Maturity: 5.962% Maturity Date: 1 Apr 29

PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6

20,000.00	100.6303000	36.11	20,126.06	19,750.00	376.06	0.00	376.06
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 2 Jul 20 Rate: 6.5% Call Date: 30 Jun 25 Call Price: 100.00 Yield to Maturity: 6.222% Maturity Date: 20 Jun 27

PVTPL NCL CORP LTD 8.125% 01-15-2029 CUSIP: 62886HBN0

20,000.00	105.3826000	749.31	21,076.52	20,975.00	101.52	0.00	101.52
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 18 Oct 23 Rate: 8.125% Call Date: 15 Jan 26 Call Price: 104.06 Yield to Maturity: 6.584% Maturity Date: 15 Jan 29

PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 SEDOL: BP091F3

10,000.00	98.7060000	253.47	9,870.60	10,000.00	- 129.40	0.00	- 129.40
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 5 Aug 24 Rate: 6.25% Call Date: 1 Aug 27 Call Price: 103.12 Yield to Maturity: 6.457% Maturity Date: 1 Feb 33

PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3

50,000.00	99.7625200	1,158.33	49,881.26	50,000.00	- 118.74	0.00	- 118.74
-----------	------------	----------	-----------	-----------	----------	------	----------

Issue Date: 12 Aug 24 Rate: 6% Call Date: 1 Aug 27 Call Price: 103.00 Yield to Maturity: 6.036% Maturity Date: 1 Feb 33

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 95 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5							
10,000.00	101.1981000	184.03	10,119.81	10,000.00	119.81	0.00	119.81
Issue Date: 7 Mar 24 Rate: 6.25% Call Date: 15 Mar 27 Call Price: 103.12 Yield to Maturity: 6.04% Maturity Date: 15 Mar 32							
PVTPL RR DONNELLEY & SONS COMPANY 9.5% 08-01-2029 SEDOL: BMC94W8							
30,000.00	101.5476330	1,132.08	30,464.29	30,000.00	464.29	0.00	464.29
Issue Date: 8 Aug 24 Rate: 9.5% Call Date: 1 Aug 26 Call Price: 104.75 Yield to Maturity: 9.075% Maturity Date: 1 Aug 29							
PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032 SEDOL: BMZBL86							
20,000.00	101.7057000	510.00	20,341.14	20,150.00	191.14	0.00	191.14
Issue Date: 15 Aug 24 Rate: 6.75% Call Date: 15 Aug 27 Call Price: 103.37 Yield to Maturity: 6.461% Maturity Date: 15 Aug 32							
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0							
19,469.48	99.3725560	172.79	19,347.32	19,656.99	- 309.67	0.00	- 309.67
Issue Date: 23 Sep 20 Rate: 4.5% Yield to Maturity: 5.302% Maturity Date: 20 Oct 25							
PVTPL SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BPGN836							
30,000.00	100.2527330	540.00	30,075.82	29,954.10	121.72	0.00	121.72
Issue Date: 27 Feb 24 Rate: 5.4% Call Date: 1 Feb 29 Call Price: 100.00 Yield to Maturity: 5.329% Maturity Date: 1 Mar 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 96 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
PVTPL SOLVENTUM CORP 5.45% 03-13-2031 SEDOL: BPGN869							
30,000.00	99.9366330	490.50	29,980.99	29,931.30	49.69	0.00	49.69
Issue Date: 27 Feb 24 Rate: 5.45% Call Date: 13 Jan 31 Call Price: 100.00 Yield to Maturity: 5.46% Maturity Date: 13 Mar 31							
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BPGN870							
40,000.00	99.5770750	609.78	39,830.83	39,973.20	- 142.37	0.00	- 142.37
Issue Date: 27 Feb 24 Rate: 5.6% Call Date: 23 Dec 33 Call Price: 100.00 Yield to Maturity: 5.658% Maturity Date: 23 Mar 34							
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BQBCWY4							
40,000.00	97.4204250	399.89	38,968.17	39,830.00	- 861.83	0.00	- 861.83
Issue Date: 27 Feb 24 Rate: 5.9% Call Date: 30 Oct 53 Call Price: 100.00 Yield to Maturity: 6.089% Maturity Date: 30 Apr 54							
PVTPL SPIRIT IP CAYMAN LTD/SPIRIT LOYALTY CA 8.0% 09-20-2025 SEDOL: BN6RJR5							
35,904.00	77.5000000	566.49	27,825.60	36,694.01	- 8,868.41	0.00	- 8,868.41
Issue Date: 17 Sep 20 Rate: 8% Yield to Maturity: 46.554% Maturity Date: 20 Sep 25							
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9							
40,000.00	96.5613500	812.50	38,624.54	38,550.00	74.54	0.00	74.54
Issue Date: 18 Aug 20 Rate: 4.875% Call Date: 1 Feb 26 Call Price: 102.43 Yield to Maturity: 5.547% Maturity Date: 1 Feb 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 97 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6

30,000.00	89.3774670	432.83	26,813.24	32,731.27	- 5,918.03	0.00	- 5,918.03
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 18 Sep 14 Rate: 4.9% Yield to Maturity: 5.811% Maturity Date: 15 Sep 44

PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94

10,000.00	100.2222000	212.50	10,022.22	9,975.00	47.22	0.00	47.22
-----------	-------------	--------	-----------	----------	-------	------	-------

Issue Date: 27 Feb 24 Rate: 6.375% Call Date: 1 Mar 26 Call Price: 103.18 Yield to Maturity: 6.31% Maturity Date: 1 Mar 29

PVTPL TRANSDIGM INC 6.625% 03-01-2032 SEDOL: BNM6HC7

20,000.00	100.9025500	441.67	20,180.51	20,000.00	180.51	0.00	180.51
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 27 Feb 24 Rate: 6.625% Call Date: 1 Mar 27 Call Price: 103.31 Yield to Maturity: 6.463% Maturity Date: 1 Mar 32

PVTPL TRANSDIGM INC 7.125% 12-01-2031 SEDOL: BP0VP91

10,000.00	102.3963000	59.38	10,239.63	10,475.00	- 235.37	0.00	- 235.37
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 28 Nov 23 Rate: 7.125% Call Date: 1 Dec 26 Call Price: 103.56 Yield to Maturity: 6.685% Maturity Date: 1 Dec 31

PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799

20,000.00	98.3259000	184.72	19,665.18	19,300.00	365.18	0.00	365.18
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 21 Apr 21 Rate: 4.375% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.735% Maturity Date: 15 Apr 26

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 98 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788

30,000.00	95.0786330	292.92	28,523.59	30,450.00	- 1,926.41	0.00	- 1,926.41
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 21 Apr 21 Rate: 4.625% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 5.939% Maturity Date: 15 Apr 29

PVTPL UNITED RENTALS INC 6.125% 03-15-2034 SEDOL: BS9C5X0

40,000.00	99.2178750	721.39	39,687.15	40,075.00	- 387.85	0.00	- 387.85
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 11 Mar 24 Rate: 6.125% Call Date: 15 Mar 29 Call Price: 103.06 Yield to Maturity: 6.236% Maturity Date: 15 Mar 34

PVTPL VALEANT PHARMACEUTICALS INTL 9.25% 144A 04-01-2026 CUSIP: 91911XAV6

10,000.00	95.6644000	231.25	9,566.44	11,012.50	- 1,446.06	0.00	- 1,446.06
-----------	------------	--------	----------	-----------	------------	------	------------

Issue Date: 26 Mar 18 Rate: 9.25% Yield to Maturity: 13.089% Maturity Date: 1 Apr 26

PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4

20,000.00	85.9122500	129.17	17,182.45	19,050.00	- 1,867.55	0.00	- 1,867.55
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 22 Nov 21 Rate: 3.875% Call Date: 1 May 33 Call Price: 100.00 Yield to Maturity: 5.947% Maturity Date: 1 Nov 33

PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9

30,000.00	101.4979000	915.83	30,449.37	30,150.00	299.37	0.00	299.37
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 24 Jul 24 Rate: 7% Call Date: 15 Jan 27 Call Price: 103.50 Yield to Maturity: 6.644% Maturity Date: 15 Jan 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 99 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8

87,000.00	95.2203330	1,640.34	82,841.69	89,676.88	- 6,835.19	0.00	- 6,835.19
-----------	------------	----------	-----------	-----------	------------	------	------------

Issue Date: 9 Aug 24 Rate: 4.78% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 5.398% Maturity Date: 15 Feb 35

PVTPL VIKING CRUISES LTD 7.0% DUE 02-15-2029 BEO SEDOL: BMGS3P7

30,000.00	100.5487000	793.33	30,164.61	30,187.50	- 22.89	0.00	- 22.89
-----------	-------------	--------	-----------	-----------	---------	------	---------

Issue Date: 2 Feb 21 Rate: 7% Call Date: 15 Feb 25 Call Price: 101.75 Yield to Maturity: 6.842% Maturity Date: 15 Feb 29

PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1

20,000.00	104.1410000	538.33	20,828.20	20,000.00	828.20	0.00	828.20
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 16 Feb 23 Rate: 7.125% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 6.297% Maturity Date: 15 Feb 31

RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311

20,000.00	99.6664500	124.58	19,933.29	18,425.00	1,508.29	0.00	1,508.29
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 15 Nov 15 Rate: 4.875% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 5.776% Maturity Date: 15 May 25

RTX CORP 6.0% 03-15-2031 SEDOL: BQHN1V1

20,000.00	104.9721000	353.33	20,994.42	19,986.60	1,007.82	0.00	1,007.82
-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 8 Nov 23 Rate: 6% Call Date: 15 Jan 31 Call Price: 100.00 Yield to Maturity: 5.054% Maturity Date: 15 Mar 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 100 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
RTX CORPORATION 3.03%      03-15-2052    SEDOL: BMYT813							
30,000.00	63.3636330	267.65	19,009.09	20,594.50	- 1,585.41	0.00	- 1,585.41
Issue Date: 16 Nov 21    Rate: 3.03%    Call Date: 15 Sep 51    Call Price: 100.00    Yield to Maturity: 5.694%    Maturity Date: 15 Mar 52							
RTX CORPORATION 4.5%      06-01-2042    SEDOL: B8J6DZ0							
40,000.00	86.6429500	150.00	34,657.18	38,592.76	- 3,935.58	0.00	- 3,935.58
Issue Date: 1 Jun 12    Rate: 4.5%    Yield to Maturity: 5.721%    Maturity Date: 1 Jun 42							
SALESFORCE.COM INC 2.7% DUE 07-15-2041    BEO    SEDOL: BN466T5							
40,000.00	70.6281250	498.00	28,251.25	31,858.80	- 3,607.55	0.00	- 3,607.55
Issue Date: 12 Jul 21    Rate: 2.7%    Call Date: 15 Jan 41    Call Price: 100.00    Yield to Maturity: 5.409%    Maturity Date: 15 Jul 41							
SANTANDER HLDGS FIXED 4.5% DUE      07-17-2025    SEDOL: BYZ65K5							
10,000.00	99.6959000	205.00	9,969.59	10,108.50	- 138.91	0.00	- 138.91
Issue Date: 17 Jul 15    Rate: 4.5%    Call Date: 18 Apr 25    Call Price: 100.00    Yield to Maturity: 5.07%    Maturity Date: 17 Jul 25							
SCHWAB CHARLES CORP NEW 5.875%      08-24-2026    SEDOL: BMZ6BX6							
60,000.00	101.7233670	1,243.54	61,034.02	59,949.60	1,084.42	0.00	1,084.42
Issue Date: 24 Aug 23    Rate: 5.875%    Call Date: 24 Jul 26    Call Price: 100.00    Yield to Maturity: 4.77%    Maturity Date: 24 Aug 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 101 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1								
10,000.00	105.0610000	216.46	10,506.10	10,120.80	385.30	0.00		385.30

Issue Date: 24 Aug 23 Rate: 6.136% Call Date: 24 Aug 33 Call Price: 100.00 Yield to Maturity: 5.453% Maturity Date: 24 Aug 34

SERVICE PPTYS TR 8.375% 06-15-2029 SEDOL: BR502D0								
20,000.00	96.7479000	139.58	19,349.58	19,800.20	- 450.62	0.00		- 450.62

Issue Date: 3 Jun 24 Rate: 8.375% Call Date: 15 Jun 26 Call Price: 104.18 Yield to Maturity: 9.285% Maturity Date: 15 Jun 29

SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41								
30,000.00	67.3734330	230.21	20,212.03	29,334.90	- 9,122.87	0.00		- 9,122.87

Issue Date: 6 Oct 24 Rate: 3.25% Call Date: 6 Oct 49 Call Price: 100.00 Yield to Maturity: 5.702% Maturity Date: 6 Apr 50

SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8								
40,000.00	87.4678750	702.72	34,987.15	41,968.80	- 6,981.65	0.00		- 6,981.65

Issue Date: 12 Aug 24 Rate: 4.55% Yield to Maturity: 5.646% Maturity Date: 12 Aug 43

SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9								
10,000.00	75.2113000	113.54	7,521.13	9,222.80	- 1,701.67	0.00		- 1,701.67

Issue Date: 12 Sep 24 Rate: 3.75% Yield to Maturity: 5.766% Maturity Date: 12 Sep 46

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 102 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7

20,000.00	108.8753500	56.67	21,775.07	19,893.80	1,881.27	0.00	1,881.27
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 11 Dec 08 Rate: 6.375% Yield to Maturity: 5.457% Maturity Date: 15 Dec 38

T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6

10,000.00	97.6864000	79.17	9,768.64	10,613.90	- 845.26	0.00	- 845.26
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.827% Maturity Date: 15 Apr 27

T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5

10,000.00	97.1278000	85.00	9,712.78	10,000.00	- 287.22	0.00	- 287.22
-----------	------------	-------	----------	-----------	----------	------	----------

Issue Date: 14 Jan 21 Rate: 2.25% Call Date: 15 Feb 25 Call Price: 100.00 Yield to Maturity: 4.91% Maturity Date: 15 Feb 26

T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9

20,000.00	86.0722500	192.67	17,214.45	20,863.60	- 3,649.15	0.00	- 3,649.15
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Feb 21 Rate: 2.55% Call Date: 15 Nov 30 Call Price: 100.00 Yield to Maturity: 5.238% Maturity Date: 15 Feb 31

T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3

30,000.00	90.9069670	297.50	27,272.09	30,000.00	- 2,727.91	0.00	- 2,727.91
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 14 Jan 21 Rate: 2.625% Call Date: 15 Feb 25 Call Price: 100.65 Yield to Maturity: 5.098% Maturity Date: 15 Feb 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 103 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG CUSIP: 87264ABT1							
20,000.00	87.8890500	217.22	17,577.81	20,000.00	- 2,422.19	0.00	- 2,422.19
Issue Date: 14 Jan 21 Rate: 2.875% Call Date: 15 Feb 26 Call Price: 101.43 Yield to Maturity: 5.21% Maturity Date: 15 Feb 31							
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8							
20,000.00	93.3359500	142.50	18,667.19	18,937.50	- 270.31	0.00	- 270.31
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 25 Call Price: 100.84 Yield to Maturity: 5.124% Maturity Date: 15 Apr 29							
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7							
50,000.00	90.7696800	369.44	45,384.84	50,300.00	- 4,915.16	0.00	- 4,915.16
Issue Date: 23 Mar 21 Rate: 3.5% Call Date: 15 Apr 26 Call Price: 101.75 Yield to Maturity: 5.24% Maturity Date: 15 Apr 31							
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3							
30,000.00	99.5487670	221.67	29,864.63	31,561.42	- 1,696.79	0.00	- 1,696.79
Issue Date: 15 Apr 21 Rate: 3.5% Call Date: 15 Mar 25 Call Price: 100.00 Yield to Maturity: 5.077% Maturity Date: 15 Apr 25							
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1							
100,000.00	94.0857200	818.06	94,085.72	99,948.62	- 5,862.90	0.00	- 5,862.90
Issue Date: 15 Apr 21 Rate: 3.875% Call Date: 15 Jan 30 Call Price: 100.00 Yield to Maturity: 5.166% Maturity Date: 15 Apr 30							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 104 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8							
40,000.00	82.1075250	380.00	32,843.01	36,220.80	- 3,377.79	0.00	- 3,377.79
Issue Date: 15 Apr 21 Rate: 4.5% Call Date: 15 Oct 49 Call Price: 100.00 Yield to Maturity: 5.865% Maturity Date: 15 Apr 50							
T-MOBILE USA INC 5.15% 04-15-2034 SEDOL: BR875P1							
20,000.00	98.4111000	217.44	19,682.22	19,930.80	- 248.58	0.00	- 248.58
Issue Date: 12 Jan 24 Rate: 5.15% Call Date: 15 Jan 34 Call Price: 100.00 Yield to Maturity: 5.368% Maturity Date: 15 Apr 34							
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9							
10,000.00	98.9215000	230.56	9,892.15	10,525.00	- 632.85	0.00	- 632.85
Issue Date: 17 Oct 17 Rate: 5% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 5.388% Maturity Date: 15 Jan 28							
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4							
10,000.00	90.9862000	184.44	9,098.62	10,000.00	- 901.38	0.00	- 901.38
Issue Date: 2 Feb 21 Rate: 4% Call Date: 15 Jul 26 Call Price: 102.00 Yield to Maturity: 5.564% Maturity Date: 15 Jan 32							
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61							
6,000.00	110.9461700	17.13	6,656.77	6,055.35	601.42	0.00	601.42
Issue Date: 16 Dec 09 Rate: 6.85% Yield to Maturity: 5.748% Maturity Date: 16 Dec 39							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 105 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

TEXAS INSTRS INC 1.75% DUE 05-04-2030 CUSIP: 882508BJ2

50,000.00	85.6174600	138.54	42,808.73	49,931.40	- 7,122.67	0.00	- 7,122.67
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 4 May 20 Rate: 1.75% Call Date: 4 Feb 30 Call Price: 100.00 Yield to Maturity: 4.837% Maturity Date: 4 May 30

TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80

30,000.00	89.4974330	225.21	26,849.23	32,164.96	- 5,315.73	0.00	- 5,315.73
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.978% Maturity Date: 15 Nov 40

TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20

30,000.00	96.6523670	327.50	28,995.71	36,410.75	- 7,415.04	0.00	- 7,415.04
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 9 Apr 07 Rate: 6.55% Call Date: 30 Apr 37 Call Price: 100.00 Yield to Maturity: 6.957% Maturity Date: 1 May 37

TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8

30,000.00	98.0763000	90.00	29,422.89	29,139.30	283.59	0.00	283.59
-----------	------------	-------	-----------	-----------	--------	------	--------

Issue Date: 29 Jun 09 Rate: 6.75% Yield to Maturity: 6.962% Maturity Date: 15 Jun 39

TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7

70,000.00	101.8614570	2,555.00	71,303.02	86,067.90	- 14,764.88	0.00	- 14,764.88
-----------	-------------	----------	-----------	-----------	-------------	------	-------------

Issue Date: 19 Jun 08 Rate: 7.3% Yield to Maturity: 7.083% Maturity Date: 1 Jul 38

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 106 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3							
100,000.00	102.5025900	3,270.83	102,502.59	100,752.18	1,750.41	0.00	1,750.41
Issue Date: 1 Aug 16 Rate: 7.85% Call Date: 1 Nov 25 Call Price: 100.00 Yield to Maturity: 5.433% Maturity Date: 1 Feb 26							
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909							
30,000.00	101.6577670	115.90	30,497.33	30,000.00	497.33	0.00	497.33
Issue Date: 8 Jun 23 Rate: 6.047% Call Date: 8 Jun 26 Call Price: 100.00 Yield to Maturity: 5.31% Maturity Date: 8 Jun 27							
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97							
50,000.00	102.2766000	152.40	51,138.30	49,933.10	1,205.20	0.00	1,205.20
Issue Date: 12 Jun 23 Rate: 5.775% Call Date: 12 Jun 28 Call Price: 100.00 Yield to Maturity: 5.194% Maturity Date: 12 Jun 29							
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1							
10,000.00	101.9947000	30.80	10,199.47	10,000.00	199.47	0.00	199.47
Issue Date: 12 Jun 23 Rate: 5.836% Call Date: 10 Jun 33 Call Price: 100.00 Yield to Maturity: 5.561% Maturity Date: 12 Jun 34							
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1							
20,000.00	66.8427000	304.17	13,368.54	20,419.60	- 7,051.06	0.00	- 7,051.06
Issue Date: 31 Jan 20 Rate: 3.75% Call Date: 5 Aug 69 Call Price: 100.00 Yield to Maturity: 5.843% Maturity Date: 5 Feb 70							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 107 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

UNION PAC CORP 2.891% DUE 04-06-2036 SEDOL: BMCFPB2

100,000.00	80.6992700	682.60	80,699.27	99,920.90	- 19,221.63	0.00	- 19,221.63
------------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 6 Apr 21 Rate: 2.891% Call Date: 6 Jan 36 Call Price: 100.00 Yield to Maturity: 5.172% Maturity Date: 6 Apr 36

UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1

40,000.00	71.5009000	430.82	28,600.36	40,544.28	- 11,943.92	0.00	- 11,943.92
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 20 Mar 20 Rate: 3.839% Call Date: 20 Sep 59 Call Price: 100.00 Yield to Maturity: 5.73% Maturity Date: 20 Mar 60

UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7

30,000.00	89.3341000	439.17	26,800.23	30,000.00	- 3,199.77	0.00	- 3,199.77
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 10 Aug 20 Rate: 3.875% Call Date: 15 Aug 25 Call Price: 101.93 Yield to Maturity: 5.98% Maturity Date: 15 Feb 31

UNITED RENTALS NORTH AMER INC 3.75% DUE 01-15-2032 BEO SEDOL: BMYX9J0

20,000.00	87.5824500	345.83	17,516.49	18,700.00	- 1,183.51	0.00	- 1,183.51
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 13 Aug 21 Rate: 3.75% Call Date: 15 Jul 26 Call Price: 101.87 Yield to Maturity: 5.933% Maturity Date: 15 Jan 32

UNITED RENTALS NORTH AMER INC 4.875% DUE01-15-2028 SEDOL: BDGSYG2

10,000.00	97.3228000	224.79	9,732.28	10,125.00	- 392.72	0.00	- 392.72
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 11 Aug 17 Rate: 4.875% Call Date: 15 Jan 26 Call Price: 100.00 Yield to Maturity: 5.848% Maturity Date: 15 Jan 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 108 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

UNITEDHEALTH GROUP FIXED 3.875% DUE 12-15-2028 SEDOL: BHSSQ28								
10,000.00	96.7287000	17.22	9,672.87	10,167.60	- 494.73	0.00	- 494.73	

Issue Date: 17 Dec 18 Rate: 3.875% Yield to Maturity: 4.792% Maturity Date: 15 Dec 28

UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9								
10,000.00	85.0788000	29.39	8,507.88	9,368.40	- 860.52	0.00	- 860.52	

Issue Date: 19 May 21 Rate: 2.3% Call Date: 15 Feb 31 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 May 31

UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL: BNKBTZ1								
20,000.00	94.2501500	107.33	18,850.03	19,948.40	- 1,098.37	0.00	- 1,098.37	

Issue Date: 20 May 22 Rate: 4.2% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 5.146% Maturity Date: 15 May 32

UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL: BQB5GK7								
20,000.00	97.6686000	211.11	19,533.72	19,843.20	- 309.48	0.00	- 309.48	

Issue Date: 21 Mar 24 Rate: 5% Call Date: 15 Jan 34 Call Price: 100.00 Yield to Maturity: 5.32% Maturity Date: 15 Apr 34

UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04								
10,000.00	72.8532000	139.78	7,285.32	10,048.90	- 2,763.58	0.00	- 2,763.58	

Issue Date: 25 Jul 19 Rate: 3.7% Call Date: 15 Feb 49 Call Price: 100.00 Yield to Maturity: 5.78% Maturity Date: 15 Aug 49

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 109 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15

30,000.00	70.8814000	439.17	21,264.42	30,579.90	- 9,315.48	0.00	- 9,315.48
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 25 Jul 19 Rate: 3.875% Call Date: 15 Feb 59 Call Price: 100.00 Yield to Maturity: 5.844% Maturity Date: 15 Aug 59

UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576

30,000.00	103.1981670	512.33	30,959.45	30,801.60	157.85	0.00	157.85
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 2 Mar 06 Rate: 5.8% Yield to Maturity: 5.414% Maturity Date: 15 Mar 36

VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8

10,000.00	97.6329000	153.13	9,763.29	10,423.60	- 660.31	0.00	- 660.31
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 16 Mar 17 Rate: 5.25% Yield to Maturity: 5.518% Maturity Date: 16 Mar 37

VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL: BLNNZ29

30,000.00	91.5457330	259.88	27,463.72	29,907.90	- 2,444.18	0.00	- 2,444.18
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 20 Mar 20 Rate: 3.15% Call Date: 22 Dec 29 Call Price: 100.00 Yield to Maturity: 5.008% Maturity Date: 22 Mar 30

VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21

10,000.00	75.7121000	93.50	7,571.21	9,459.20	- 1,887.99	0.00	- 1,887.99
-----------	------------	-------	----------	----------	------------	------	------------

Issue Date: 22 Mar 21 Rate: 3.4% Call Date: 22 Sep 40 Call Price: 100.00 Yield to Maturity: 5.716% Maturity Date: 22 Mar 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 110 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1							
50,000.00	92.6729400	366.67	46,336.47	48,083.00	- 1,746.53	0.00	- 1,746.53
Issue Date: 29 Oct 14 Rate: 4.4% Call Date: 1 May 34 Call Price: 100.00 Yield to Maturity: 5.368% Maturity Date: 1 Nov 34							
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43							
61,000.00	86.1728690	432.08	52,565.45	60,749.29	- 8,183.84	0.00	- 8,183.84
Issue Date: 22 Mar 21 Rate: 2.55% Call Date: 21 Dec 30 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 21 Mar 31							
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8							
10,000.00	78.7712000	64.17	7,877.12	9,276.10	- 1,398.98	0.00	- 1,398.98
Issue Date: 7 Nov 12 Rate: 3.85% Call Date: 1 May 42 Call Price: 100.00 Yield to Maturity: 5.771% Maturity Date: 1 Nov 42							
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2							
10,000.00	96.4447000	153.92	9,644.47	9,981.10	- 336.63	0.00	- 336.63
Issue Date: 8 Feb 19 Rate: 3.875% Call Date: 8 Nov 28 Call Price: 100.00 Yield to Maturity: 4.84% Maturity Date: 8 Feb 29							
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5							
50,000.00	94.2628400	881.25	47,131.42	50,446.15	- 3,314.73	0.00	- 3,314.73
Issue Date: 10 Aug 17 Rate: 4.5% Yield to Maturity: 5.339% Maturity Date: 10 Aug 33							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 111 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354

30,000.00	76.0156330	330.00	22,804.69	35,799.20	- 12,994.51	0.00	- 12,994.51
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 20 Mar 20 Rate: 4% Call Date: 22 Sep 49 Call Price: 100.00 Yield to Maturity: 5.825% Maturity Date: 22 Mar 50

VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86

10,000.00	96.3351000	160.42	9,633.51	10,589.00	- 955.49	0.00	- 955.49
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 16 Mar 17 Rate: 5.5% Yield to Maturity: 5.794% Maturity Date: 16 Mar 47

VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54

20,000.00	72.9468000	114.00	14,589.36	20,442.60	- 5,853.24	0.00	- 5,853.24
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 2 Apr 20 Rate: 2.7% Call Date: 15 Oct 39 Call Price: 100.00 Yield to Maturity: 5.304% Maturity Date: 15 Apr 40

VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1

40,000.00	85.6382500	81.22	34,255.30	40,798.98	- 6,543.68	0.00	- 6,543.68
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 14 Dec 15 Rate: 4.3% Call Date: 14 Jun 45 Call Price: 100.00 Yield to Maturity: 5.458% Maturity Date: 14 Dec 45

WALMART INC 1.8% DUE 09-22-2031 BEO SEDOL: BMDP7Z9

10,000.00	83.4661000	49.50	8,346.61	9,964.50	- 1,617.89	0.00	- 1,617.89
-----------	------------	-------	----------	----------	------------	------	------------

Issue Date: 22 Sep 21 Rate: 1.8% Call Date: 22 Jun 31 Call Price: 100.00 Yield to Maturity: 4.695% Maturity Date: 22 Sep 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 112 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1							
20,000.00	96.3382500	221.13	19,267.65	20,000.00	- 732.35	0.00	- 732.35
Issue Date: 15 Mar 23 Rate: 3.755% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 5.538% Maturity Date: 15 Mar 27							
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 SEDOL: BN6V4H2							
20,000.00	93.0710500	238.74	18,614.21	20,000.00	- 1,385.79	0.00	- 1,385.79
Issue Date: 15 Mar 23 Rate: 4.054% Call Date: 15 Jan 29 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 Mar 29							
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6							
40,000.00	88.1493750	503.97	35,259.75	38,716.78	- 3,457.03	0.00	- 3,457.03
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.352% Maturity Date: 15 Mar 32							
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2							
10,000.00	74.6538000	151.37	7,465.38	10,053.33	- 2,587.95	0.00	- 2,587.95
Issue Date: 15 Mar 23 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 7.296% Maturity Date: 15 Mar 52							
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL: BNHN5W9							
30,000.00	100.0397670	566.39	30,011.93	30,000.00	11.93	0.00	11.93
Issue Date: 10 Mar 23 Rate: 6.412% Yield to Maturity: 6.367% Maturity Date: 15 Mar 26							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 113 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WASTE CONNECTIONS INC 5.0% 03-01-2034 SEDOL: BLFB8Z5							
20,000.00	97.6634500	333.33	19,532.69	19,767.00	- 234.31	0.00	- 234.31
Issue Date: 21 Feb 24 Rate: 5% Call Date: 1 Dec 33 Call Price: 100.00 Yield to Maturity: 5.324% Maturity Date: 1 Mar 34							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7							
20,000.00	87.6845500	221.47	17,536.91	19,653.30	- 2,116.39	0.00	- 2,116.39
Issue Date: 2 Mar 22 Rate: 3.35% Call Date: 2 Mar 32 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 2 Mar 33							
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35							
10,000.00	99.0965000	37.07	9,909.65	10,031.20	- 121.55	0.00	- 121.55
Issue Date: 30 Apr 20 Rate: 2.188% Call Date: 30 Apr 25 Call Price: 100.00 Yield to Maturity: 2.884% Maturity Date: 30 Apr 26							
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4							
240,000.00	88.8921670	2,907.54	213,341.20	317,632.36	- 104,291.16	0.00	- 104,291.16
Issue Date: 30 Mar 20 Rate: 5.013% Call Date: 4 Apr 50 Call Price: 100.00 Yield to Maturity: 5.845% Maturity Date: 4 Apr 51							
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1							
30,000.00	84.0414000	220.88	25,212.42	29,927.40	- 4,714.98	0.00	- 4,714.98
Issue Date: 4 Nov 14 Rate: 4.65% Yield to Maturity: 6.04% Maturity Date: 4 Nov 44							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 114 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Corporate bonds</b>							
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 SEDOL: BYQXN34							
140,000.00	98.5918360	2,658.83	138,028.57	140,361.63	- 2,333.06	0.00	- 2,333.06
Issue Date: 22 Jul 15 Rate: 4.3% Yield to Maturity: 4.891% Maturity Date: 22 Jul 27							
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36							
60,000.00	90.2414500	292.70	54,144.87	59,691.17	- 5,546.30	0.00	- 5,546.30
Issue Date: 31 Oct 19 Rate: 2.879% Call Date: 30 Oct 29 Call Price: 100.00 Yield to Maturity: 4.818% Maturity Date: 30 Oct 30							
WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL: BJ60RD8							
80,000.00	96.9416500	1,447.89	77,553.32	79,857.60	- 2,304.28	0.00	- 2,304.28
Issue Date: 24 Jan 19 Rate: 4.15% Call Date: 24 Oct 28 Call Price: 100.00 Yield to Maturity: 4.99% Maturity Date: 24 Jan 29							
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50							
20,000.00	80.3911500	41.56	16,078.23	19,920.60	- 3,842.37	0.00	- 3,842.37
Issue Date: 14 Jun 16 Rate: 4.4% Yield to Maturity: 6.042% Maturity Date: 14 Jun 46							
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7							
100,000.00	86.7695100	598.89	86,769.51	99,643.27	- 12,873.76	0.00	- 12,873.76
Issue Date: 17 Nov 15 Rate: 4.9% Yield to Maturity: 6.021% Maturity Date: 17 Nov 45							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 115 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2

60,000.00	93.4120330	528.54	56,047.22	59,822.40	- 3,775.18	0.00	- 3,775.18
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 28 Oct 13 Rate: 5.375% Yield to Maturity: 5.961% Maturity Date: 2 Nov 43

WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 SEDOL: BKRMRD0

40,000.00	99.7435500	516.67	39,897.42	40,030.90	- 133.48	0.00	- 133.48
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 13 Jan 20 Rate: 3.1% Yield to Maturity: 6.199% Maturity Date: 1 Feb 25

WESTERN MIDSTREAM OPER LP 4.05% 02-01-2030 SEDOL: BKRMR85

90,000.00	93.7953560	1,518.75	84,415.82	90,735.07	- 6,319.25	0.00	- 6,319.25
-----------	------------	----------	-----------	-----------	------------	------	------------

Issue Date: 13 Jan 20 Rate: 4.05% Call Date: 1 Nov 29 Call Price: 100.00 Yield to Maturity: 5.463% Maturity Date: 1 Feb 30

WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050 SEDOL: BKRMRB8

30,000.00	85.6191670	656.25	25,685.75	29,377.30	- 3,691.55	0.00	- 3,691.55
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 13 Jan 20 Rate: 5.25% Call Date: 1 Aug 49 Call Price: 100.00 Yield to Maturity: 6.409% Maturity Date: 1 Feb 50

WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7

10,000.00	97.8962000	150.00	9,789.62	10,310.90	- 521.28	0.00	- 521.28
-----------	------------	--------	----------	-----------	----------	------	----------

Issue Date: 2 Mar 18 Rate: 4.5% Call Date: 1 Dec 27 Call Price: 100.00 Yield to Maturity: 5.227% Maturity Date: 1 Mar 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 116 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL: BPCRN93	50,000.00	97.2317600	758.19	48,615.88	49,987.50	- 1,371.62	0.00	- 1,371.62
---	-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 5 Jan 24 Rate: 5.15% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.536% Maturity Date: 15 Mar 34

WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	68,000.00	110.5465590	2,351.67	75,171.66	72,266.03	2,905.63	0.00	2,905.63
---	-----------	-------------	----------	-----------	-----------	----------	------	----------

Issue Date: 17 Jan 01 Rate: 7.5% Yield to Maturity: 5.427% Maturity Date: 15 Jan 31

WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	60,000.00	111.4641670	206.67	66,878.50	73,125.00	- 6,246.50	0.00	- 6,246.50
--	-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 13 Jun 01 Rate: 7.75% Yield to Maturity: 5.608% Maturity Date: 15 Jun 31

WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	20,000.00	104.4278000	297.50	20,885.56	19,113.66	1,771.90	0.00	1,771.90
--	-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 27 Mar 07 Rate: 5.95% Yield to Maturity: 5.448% Maturity Date: 1 Apr 37

Total USD			166,003.15	12,821,913.09	14,163,553.15	- 1,341,640.06	0.00	- 1,341,640.06
-----------	--	--	------------	---------------	---------------	----------------	------	----------------

Total United States			166,003.15	12,821,913.09	14,163,553.15	- 1,341,640.06	0.00	- 1,341,640.06
---------------------	--	--	------------	---------------	---------------	----------------	------	----------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 117 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Corporate bonds

Total Corporate Bonds

17,351,373.48		206,973.09	16,045,226.68	17,563,148.99	- 1,517,922.31	0.00	- 1,517,922.31
---------------	--	------------	---------------	---------------	----------------	------	----------------

#### Funds - corporate bond

United States - USD

MFO VANGUARD BD INDEX FDS TOTAL BD MKT PORTFOLIO INSTL SHS CUSIP: 921937504

6,545,702.36	9.4800000	199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
--------------	-----------	------------	---------------	---------------	----------------	------	----------------

Issue Date: 2 Sep 08

Total USD		199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
-----------	--	------------	---------------	---------------	----------------	------	----------------

Total United States		199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
---------------------	--	------------	---------------	---------------	----------------	------	----------------

Total Funds - Corporate Bond

6,545,702.36		199,628.87	62,053,258.37	68,127,874.50	- 6,074,616.13	0.00	- 6,074,616.13
--------------	--	------------	---------------	---------------	----------------	------	----------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 118 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

##### Canada - USD

FOUR SEASONS HOTELS LTD TERM LOAN B SENIOR SECURED DUE 11-30-2029 BEO CUSIP: 35100DAV8

11,552.18	100.0749640	65.09	11,560.84	11,552.18	8.66	0.00	8.66
-----------	-------------	-------	-----------	-----------	------	------	------

Issue Date: 13 Sep 24 Yield to Maturity: 1.742% Maturity Date: 30 Nov 29

Total USD		65.09	11,560.84	11,552.18	8.66	0.00	8.66
-----------	--	-------	-----------	-----------	------	------	------

Total Canada		65.09	11,560.84	11,552.18	8.66	0.00	8.66
--------------	--	-------	-----------	-----------	------	------	------

##### Ireland - USD

JAZZ PHARMACEUTICALS INC TERM LOAN B SEN 05-05-2028 CUSIP: G5080AAJ1

69,458.06	100.1940020	422.44	69,592.81	69,110.77	482.04	0.00	482.04
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 20 Jun 24 Yield to Maturity: 2.176% Maturity Date: 5 May 28

SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374

35,000.00	100.2860000	568.30	35,100.10	34,912.50	187.60	0.00	187.60
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 5 Jun 24 Yield to Maturity: 1.674% Maturity Date: 11 May 28

Total USD		990.74	104,692.91	104,023.27	669.64	0.00	669.64
-----------	--	--------	------------	------------	--------	------	--------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 119 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

Total Ireland		990.74	104,692.91	104,023.27	669.64	0.00	669.64
---------------	--	--------	------------	------------	--------	------	--------

#### Italy - USD

ALI GROUP S.R.L. TERM LOAN B 10-13-2028 BEO CUSIP: LX1973812

10,197.42	100.1670030	60.81	10,214.45	10,106.08	108.37	0.00	108.37
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 18 Aug 21 Yield to Maturity: 6.515% Maturity Date: 13 Oct 28

Total USD		60.81	10,214.45	10,106.08	108.37	0.00	108.37
-----------	--	-------	-----------	-----------	--------	------	--------

Total Italy		60.81	10,214.45	10,106.08	108.37	0.00	108.37
-------------	--	-------	-----------	-----------	--------	------	--------

#### United States - USD

ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO CUSIP: 01957TAH0

70,323.76	100.2410000	527.86	70,493.24	70,204.71	288.53	0.00	288.53
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 8 Apr 21 Yield to Maturity: 8.25% Maturity Date: 12 May 28

ALTERRA MOUNTAIN COMPANY SENIOR SECURED TL 08-17-2028 CUSIP: 46124CAQ0

10,793.02	100.5629560	70.25	10,853.78	10,769.22	84.56	0.00	84.56
-----------	-------------	-------	-----------	-----------	-------	------	-------

Issue Date: 1 Nov 24 Yield to Maturity: 2.729% Maturity Date: 17 Aug 28

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 120 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

AMWINS GROUP, LLC FLTG RT TBL	02-17-2028	CUSIP: 03234TAW8						
9,037.63	100.2540500	55.87	9,060.59	9,015.05	45.54	0.00	45.54	

Issue Date: 8 Feb 21 Yield to Maturity: 6.68% Maturity Date: 17 Feb 28

API GROUP DE INC TERM LOAN SENIOR SECURED	01-03-2029	CUSIP: LX2315369						
14,748.35	99.9789810	90.16	14,745.25	14,248.40	496.85	0.00	496.85	

Issue Date: 30 Apr 24 Yield to Maturity: 2.005% Maturity Date: 3 Jan 29

ASPLUNDH TREE EXPERT LLC FLTG RT TBL	09-07-2027	CUSIP: 04538FAD1						
9,065.22	100.0890200	51.89	9,073.29	8,864.66	208.63	0.00	208.63	

Issue Date: 4 Sep 20 Yield to Maturity: 6.099% Maturity Date: 7 Sep 27

ASURION LLC TLB	09-13-2030	CUSIP: 04649VBD1						
33,753.34	99.6429980	265.37	33,632.84	33,725.70	- 92.86	0.00	- 92.86	

Issue Date: 13 Sep 24 Yield to Maturity: 4.466% Maturity Date: 13 Sep 30

ASURION, LLC FLTG RT TBL	07-29-2027	CUSIP: 04649VAY6						
28,875.00	99.6720000	204.25	28,780.29	28,586.25	194.04	0.00	194.04	

Issue Date: 25 Jan 21 Yield to Maturity: 7.808% Maturity Date: 29 Jul 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 121 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Bank loans</b>							
CAESARS ENTERTAINMENT, INC. TERM B1 LOANSR SECD TL 01-27-2031 CUSIP: 12768EAH9							
53,297.25	100.0309960	324.04	53,313.77	53,164.01	149.76	0.00	149.76
Issue Date: 24 Jan 24 Yield to Maturity: 2.827% Maturity Date: 27 Jan 31							
CASTLELAKE AVIATION LIMITED TLB 10-08-2026 CUSIP: 14855NAB2							
28,560.35	100.1499980	81.62	28,603.19	28,274.77	328.42	0.00	328.42
Issue Date: 8 Oct 21 Yield to Maturity: 7.15% Maturity Date: 8 Oct 26							
CITADEL SECS LP TLB 10-31-2031 CUSIP: 17288YAN2							
16,862.54	100.2270120	98.52	16,900.82	16,841.46	59.36	0.00	59.36
Issue Date: 24 Oct 24 Yield to Maturity: 2.025% Maturity Date: 31 Oct 31							
CLOUDERA INC TERM LOAN SR SEC TL 08-10-2028 CUSIP: 74339VAB4							
13,556.05	99.5939820	99.83	13,501.01	13,420.50	80.51	0.00	80.51
Issue Date: 8 Jul 21 Yield to Maturity: 8.34% Maturity Date: 10 Aug 28							
COHERENT CORP TERM LOAN B SENIOR SECURED 07-02-2029 CUSIP: LX2287535							
39,863.54	100.1040050	251.30	39,905.00	39,624.36	280.64	0.00	280.64
Issue Date: 21 Mar 24 Yield to Maturity: 2.534% Maturity Date: 2 Jul 29							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 122 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Bank loans</b>							
COTIVITI HLDGS INC FLOATING-RATE SENIOR SECURED TERM LOAN 02-24-2031 CUSIP: 22164MAB3							
79,699.50	100.4379950	484.90	80,048.58	79,301.00	747.58	0.00	747.58
Issue Date: 22 Feb 24 Yield to Maturity: 3.19% Maturity Date: 24 Feb 31							
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3							
37,075.04	97.6250060	793.56	36,194.51	36,704.29	- 509.78	0.00	- 509.78
Issue Date: 25 Feb 20 Yield to Maturity: 9.95% Maturity Date: 5 Mar 27							
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5							
31,235.83	95.8130130	296.98	29,927.99	31,136.17	- 1,208.18	0.00	- 1,208.18
Issue Date: 16 Oct 19 Yield to Maturity: 11.754% Maturity Date: 16 Oct 26							
FIRST EAGLE HOLDINGS INC EXTENDED COV-LITE TL SENIOR SECURED 02-22-2029 CUSIP: 05554JAJ6							
29,610.36	100.0889890	576.83	29,636.71	29,779.03	- 142.32	0.00	- 142.32
Issue Date: 22 Feb 24 Yield to Maturity: 3.097% Maturity Date: 22 Feb 29							
FOCUS FINANCIAL PARTNERS LLC DELAYED DRAW TERM LOAN SENIOR SECURED TL 09-11-2031 CUSIP: LX2398746							
6,789.02	100.8369400	0.00	6,845.84	6,789.02	56.82	0.00	56.82
Issue Date: 4 Sep 24 Yield to Maturity: 3.166% Maturity Date: 11 Sep 31							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 123 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Bank loans

FOCUS FINANCIAL PARTNERS LLC TERM LOAN B-8 SENIOR SECURED 09-11-2031 CUSIP: 34416DBB3

63,210.98	100.8370060	439.53	63,740.06	63,052.95	687.11	0.00	687.11
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 4 Sep 24 Yield to Maturity: 3.221% Maturity Date: 11 Sep 31

GAINWELL ACQUISITION CORP TERM B LOAN FIRST LIEN SENIOR SECURED 10-01-2027 CUSIP: 59909TAC8

115,488.75	96.6389970	2,575.47	111,607.17	115,344.45	- 3,737.28	0.00	- 3,737.28
------------	------------	----------	------------	------------	------------	------	------------

Issue Date: 1 Oct 20 Yield to Maturity: 10.394% Maturity Date: 1 Oct 27

GARDA WORLD SECURITY CORPORATION TERM LOAN B 02-01-2029 CUSIP: C4000KAF1

20,456.07	100.1880130	67.31	20,494.53	20,046.96	447.57	0.00	447.57
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 22 Jul 24 Yield to Maturity: 3.619% Maturity Date: 1 Feb 29

GENESEE & WY INC TLB 04-04-2031 CUSIP: LX2288509

19,950.00	99.7050130	49.42	19,891.15	19,850.25	40.90	0.00	40.90
-----------	------------	-------	-----------	-----------	-------	------	-------

Issue Date: 5 Apr 24 Yield to Maturity: 2.115% Maturity Date: 4 Apr 31

HBR FGHT TOOLS USA INC TERM LOAN B SENIOR SECURED 06-05-2031 CUSIP: LX2344336

0.00	0.0000000	184.56	0.00	0.00	0.00	0.00	0.00
------	-----------	--------	------	------	------	------	------

Issue Date: 28 May 24 Yield to Maturity: 2.828% Maturity Date: 5 Jun 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 124 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Bank loans</b>							
MEDLINE BORROWER LP THIRD AMENDMENT INCREMENTAL TL SENIOR SECURED 10-23-2028CUSIP: LX2350945							
39,900.00	100.2689970	242.58	40,007.33	40,049.62	- 42.29	0.00	- 42.29
Issue Date: 21 Oct 21 Yield to Maturity: 2.239% Maturity Date: 23 Oct 28							
SOTERA HEALTH HOLDINGS LLC TERM B LOAN SENIOR SECURED TERM LOAN 05-23-2031 CUSIP: LX2336753							
39,900.00	100.0630080	531.06	39,925.14	39,700.50	224.64	0.00	224.64
Issue Date: 17 May 24 Yield to Maturity: 3.338% Maturity Date: 23 May 31							
TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO CUSIP: 89678QAB2							
33,219.91	100.6630060	690.73	33,440.16	33,053.81	386.35	0.00	386.35
Issue Date: 31 Mar 21 Yield to Maturity: 7.804% Maturity Date: 31 Mar 28							
Total USD		9,053.89	840,622.24	841,547.14	- 924.90	0.00	- 924.90
Total United States		9,053.89	840,622.24	841,547.14	- 924.90	0.00	- 924.90
Total Bank Loans		971,479.17	10,170.53	967,090.44	967,228.67	- 138.23	- 138.23

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 125 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

##### United States - USD

FED HOME LN MTG 2.5% DUE 07-01-2050 CUSIP: 3132DVLA1

59,271.89	83.0326990	123.48	49,215.05	51,409.12	- 2,194.07	0.00	- 2,194.07
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 2.5% Yield to Maturity: 4.945% Maturity Date: 1 Jul 50

FED HOME LN MTG 2.5% DUE 10-01-2050 SEDOL: BMYDFV4

62,188.01	83.3269150	129.56	51,819.35	57,776.56	- 5,957.21	0.00	- 5,957.21
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 20 Rate: 2.5% Yield to Maturity: 4.884% Maturity Date: 1 Oct 50

FED HOME LN MTG 4% DUE 04-01-2052 CUSIP: 3133KN6X6

55,279.69	91.9905670	184.27	50,852.10	52,550.23	- 1,698.13	0.00	- 1,698.13
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 5.069% Maturity Date: 1 Apr 52

FEDERAL HOME LN MTG CORP POOL #G08859 5%01-01-2049 BEO CUSIP: 3128MJ5V8

20,053.13	98.4493190	83.55	19,742.17	21,021.33	- 1,279.16	0.00	- 1,279.16
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 18 Rate: 5% Yield to Maturity: 5.205% Maturity Date: 1 Jan 49

FEDERAL HOME LN MTG CORP POOL #Q45737 3.0% DUE 3 01-01-2047 CUSIP: 3132WKLT3

101,596.86	86.8941420	253.99	88,281.72	101,446.07	- 13,164.35	0.00	- 13,164.35
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.082% Maturity Date: 1 Jan 47

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 126 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FEDERAL HOME LN MTG CORP POOL #RA-3913 2.5% 11-01-2050 SEDOL: BMWSFG6							
192,920.81	83.0316700	401.92	160,185.37	178,577.62	- 18,392.25	0.00	- 18,392.25
Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 4.925% Maturity Date: 1 Nov 50							
FEDERAL HOME LN MTG CORP POOL #RB-5130 1.5% 10-01-2041 CUSIP: 3133KYVX4							
31,410.92	79.1214650	39.26	24,852.78	29,280.88	- 4,428.10	0.00	- 4,428.10
Issue Date: 1 Sep 21 Rate: 1.5% Yield to Maturity: 5.281% Maturity Date: 1 Oct 41							
FEDERAL HOME LN MTG CORP POOL #RBS5145 2.0% 01-01-2042 CUSIP: 3133KYWE5							
80,324.55	82.8816590	133.87	66,574.32	72,141.50	- 5,567.18	0.00	- 5,567.18
Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.996% Maturity Date: 1 Feb 42							
FEDERAL HOME LN MTG CORP POOL #RB5110 1.5% DUE 04-01-2041 CUSIP: 3133KYVB2							
74,946.49	79.7841500	93.68	59,795.42	62,316.82	- 2,521.40	0.00	- 2,521.40
Issue Date: 1 Apr 21 Rate: 1.5% Yield to Maturity: 5.218% Maturity Date: 1 May 41							
FEDERAL HOME LN MTG CORP POOL #SC0093 2.0% 10-01-2040 CUSIP: 3132D9C69							
64,222.99	83.4795300	107.04	53,613.05	54,935.74	- 1,322.69	0.00	- 1,322.69
Issue Date: 1 Oct 20 Rate: 2% Yield to Maturity: 5.07% Maturity Date: 1 Oct 40							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 127 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #SD4030 6.5% 10-01-2053 BEO CUSIP: 3132E0PP1

87,865.28	103.1185010	475.94	90,605.36	91,242.59	- 637.23	0.00	- 637.23
-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 23 Rate: 6.5% Yield to Maturity: 5.588% Maturity Date: 1 Oct 53

FEDERAL HOME LN MTG CORP POOL #SD7554 2.5% 04-01-2052 BEO CUSIP: 3132DVMB8

243,165.50	82.5880600	506.59	200,825.67	209,625.75	- 8,800.08	0.00	- 8,800.08
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 May 22 Rate: 2.5% Yield to Maturity: 4.936% Maturity Date: 1 Apr 52

FEDERAL HOME LN MTG CORP POOL #SD7555 3%08-01-2052 BEO CUSIP: 3132DVMC6

163,036.46	86.1230980	407.59	140,412.05	141,491.44	- 1,079.39	0.00	- 1,079.39
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 Aug 22 Rate: 3% Yield to Maturity: 4.933% Maturity Date: 1 Aug 52

FEDERAL HOME LN MTG CORP POOL #U99045 3.5% 03-01-2043 BEO CUSIP: 3132H7BP8

51,449.65	90.7024630	150.06	46,666.10	53,612.15	- 6,946.05	0.00	- 6,946.05
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 May 13 Rate: 3.5% Yield to Maturity: 5.169% Maturity Date: 1 Mar 43

FEDERAL HOME LN MTG CORP POOL #U99091 4.5% 03-01-2044 BEO CUSIP: 3132H7C51

17,163.26	96.1786400	64.36	16,507.39	18,496.74	- 1,989.35	0.00	- 1,989.35
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 14 Rate: 4.5% Yield to Maturity: 5.111% Maturity Date: 1 Mar 44

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 128 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #U99124 3.5% 03-01-2045 BEO CUSIP: 3132H7D68

35,294.60	90.7049800	102.94	32,013.96	36,980.89	- 4,966.93	0.00	- 4,966.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 15 Rate: 3.5% Yield to Maturity: 5.151% Maturity Date: 1 Mar 45

FEDERAL HOME LN MTG CORP POOL #ZS9316 3.5% 01-01-2038 BEO CUSIP: 3132AAK52

26,690.17	93.4590150	77.85	24,944.37	29,008.91	- 4,064.54	0.00	- 4,064.54
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 18 Rate: 3.5% Yield to Maturity: 4.883% Maturity Date: 1 Jan 38

FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO SEDOL: BK4PDZ6

39,273.36	87.0444750	98.18	34,185.29	42,807.95	- 8,622.66	0.00	- 8,622.66
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 18 Rate: 3% Yield to Maturity: 5.316% Maturity Date: 1 Jan 46

FEDERAL HOME LN MTG CORP POOL #841076 3.008% 11-01-2048 BEO CUSIP: 31288QFR6

43,096.24	96.3247610	221.15	41,512.35	44,793.16	- 3,280.81	0.00	- 3,280.81
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 3.008% Yield to Maturity: 6.02% Maturity Date: 1 Nov 48

FEDERAL HOME LN MTG CORP POOL #841077 2.987% 11-01-2047 BEO CUSIP: 31288QFS4

47,684.67	100.9263350	241.16	48,126.39	49,599.49	- 1,473.10	0.00	- 1,473.10
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 2.987% Yield to Maturity: 6.049% Maturity Date: 1 Nov 47

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 129 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LN MTG CORP POOL #841081 3.11% 02-01-2050 BEO CUSIP: 31288QFW5

58,882.13	98.3560210	157.59	57,914.12	60,998.21	- 3,084.09	0.00	- 3,084.09
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 3.11% Yield to Maturity: 6.148% Maturity Date: 1 Feb 50

FEDERAL HOME LN MTG CORP 2% 03-25-2051 CUSIP: 3137FFZS9

235,730.04	12.2084190	392.88	28,778.91	30,313.43	- 1,534.52	0.00	- 1,534.52
------------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.335% Maturity Date: 25 Mar 51

FEDERAL HOME LN MTG CORP 2% 10-25-2050 CUSIP: 3137FXC89

77,250.80	13.2290930	128.75	10,219.58	9,777.06	442.52	0.00	442.52
-----------	------------	--------	-----------	----------	--------	------	--------

Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.309% Maturity Date: 25 Oct 50

FEDERAL HOME LN MTG CORP 6% 12-01-2052 CUSIP: 3132DPRD2

81,602.34	101.3074500	408.01	82,669.25	84,152.39	- 1,483.14	0.00	- 1,483.14
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 23 Rate: 6% Yield to Maturity: 5.536% Maturity Date: 1 Dec 52

FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 SEDOL: BPBRR25

386,961.74	82.7646190	806.17	320,267.41	375,998.55	- 55,731.14	0.00	- 55,731.14
------------	------------	--------	------------	------------	-------------	------	-------------

Issue Date: 1 Jan 22 Rate: 2.5% Yield to Maturity: 4.938% Maturity Date: 1 Nov 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 130 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 1.5% 07-01-2041 CUSIP: 3133KYVJ5							
76,352.50	80.1284440	95.44	61,180.07	63,485.93	- 2,305.86	0.00	- 2,305.86
Issue Date: 1 Jun 21 Rate: 1.5% Yield to Maturity: 5.113% Maturity Date: 1 Jul 41							
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2040 CUSIP: 3133KYUH0							
67,228.41	79.8649260	84.04	53,691.92	56,492.87	- 2,800.95	0.00	- 2,800.95
Issue Date: 1 Oct 20 Rate: 1.5% Yield to Maturity: 5.299% Maturity Date: 1 Nov 40							
FEDERAL HOME LOAN MORTGAGE CORP 2% 01-01-2042 CUSIP: 3132D9K29							
170,312.67	82.9436590	283.85	141,263.56	146,029.79	- 4,766.23	0.00	- 4,766.23
Issue Date: 1 Sep 22 Rate: 2% Yield to Maturity: 4.986% Maturity Date: 1 Jan 42							
FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2042 CUSIP: 3132D9M92							
87,314.52	83.3765910	145.52	72,799.87	73,903.57	- 1,103.70	0.00	- 1,103.70
Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 5% Maturity Date: 1 Apr 42							
FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2041 CUSIP: 3132D9E91							
71,943.61	83.4378340	119.91	60,028.19	61,517.41	- 1,489.22	0.00	- 1,489.22
Issue Date: 1 Jun 21 Rate: 2% Yield to Maturity: 4.997% Maturity Date: 1 Jul 41							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 131 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2041 CUSIP: 3133KYVS5								
	75,226.98	83.2864620	125.38	62,653.89	77,419.16	- 14,765.27	0.00	- 14,765.27

Issue Date: 1 Aug 21 Rate: 2% Yield to Maturity: 4.976% Maturity Date: 1 Sep 41

FEDERAL HOME LOAN MORTGAGE CORP 4.5% 11-01-2052 CUSIP: 3132DN6L2								
	86,912.52	94.6589170	325.92	82,270.45	85,147.11	- 2,876.66	0.00	- 2,876.66

Issue Date: 1 Oct 22 Rate: 4.5% Yield to Maturity: 5.217% Maturity Date: 1 Nov 52

FEDERAL HOME LOAN MORTGAGE CORP 5.5% 05-01-2053 CUSIP: 3132DQBZ8								
	85,111.55	99.3470690	390.09	84,555.83	85,869.58	- 1,313.75	0.00	- 1,313.75

Issue Date: 1 Apr 23 Rate: 5.5% Yield to Maturity: 5.55% Maturity Date: 1 May 53

FEDERAL HOME LOAN MORTGAGE CORP 5.5% 06-01-2053 CUSIP: 3132DQQY5								
	90,367.59	99.2413870	414.18	89,682.05	90,565.26	- 883.21	0.00	- 883.21

Issue Date: 1 Jun 23 Rate: 5.5% Yield to Maturity: 5.585% Maturity Date: 1 Jun 53

FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-01-2051 CUSIP: 3140M1YS7								
	578,018.76	78.5640450	963.36	454,114.92	476,233.27	- 22,118.35	0.00	- 22,118.35

Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 5.047% Maturity Date: 1 Oct 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 132 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Government mortgage backed securities

FEDERAL NATIONAL MORTGAGE ASSOC 3% 01-01-2052 CUSIP: 3140QM6A7

7,934.13	85.7776500	19.84	6,805.71	7,162.73	- 357.02	0.00	- 357.02
----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Dec 21 Rate: 3% Yield to Maturity: 4.979% Maturity Date: 1 Jan 52

FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 11-01-2052 CUSIP: 3140QQVA0

85,657.18	99.3848970	392.60	85,130.30	82,471.82	2,658.48	0.00	2,658.48
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 22 Rate: 5.5% Yield to Maturity: 5.538% Maturity Date: 1 Nov 52

FEDERAL NATIONAL MORTGAGE ASSOC 6% 03-01-2054 CUSIP: 3140QUD52

91,735.16	101.2631030	458.68	92,893.87	92,896.20	- 2.33	0.00	- 2.33
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Mar 24 Rate: 6% Yield to Maturity: 5.611% Maturity Date: 1 Mar 54

FEDERAL NATL MTG ASSN GTD MTG POOL #AH4169 4% 01-01-2041 BEO CUSIP: 3138A5T36

20,397.99	94.3171850	67.99	19,238.81	21,905.51	- 2,666.70	0.00	- 2,666.70
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 11 Rate: 4% Yield to Maturity: 5.073% Maturity Date: 1 Jan 41

FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO CUSIP: 3138EG3Y8

11,743.68	104.5628800	63.61	12,279.53	13,152.91	- 873.38	0.00	- 873.38
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 11 Rate: 6.5% Yield to Maturity: 5.242% Maturity Date: 1 Jun 40

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 133 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Government mortgage backed securities

FEDERAL NATL MTG ASSN GTD MTG POOL #AL1176 6.5% 10-01-2039 BEO CUSIP: 3138EHJW3	39,962.58	103.8492760	216.46	41,500.85	44,932.92	- 3,432.07	0.00	- 3,432.07
---	-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 11 Rate: 6.5% Yield to Maturity: 5.445% Maturity Date: 1 Oct 39

FEDERAL NATL MTG ASSN GTD MTG POOL #AL4593 5% 06-01-2026 BEO CUSIP: 3138EMC74	1.40	100.0000000	0.01	1.40	1.50	- 0.10	0.00	- 0.10
---	------	-------------	------	------	------	--------	------	--------

Issue Date: 1 Dec 13 Rate: 5% Yield to Maturity: 0.688% Maturity Date: 1 Jun 26

FEDERAL NATL MTG ASSN GTD MTG POOL #AL4741 4.5% 01-01-2044 BEO CUSIP: 3138EMHT1	13,865.21	96.0507630	51.99	13,317.64	15,113.06	- 1,795.42	0.00	- 1,795.42
---	-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 14 Rate: 4.5% Yield to Maturity: 5.136% Maturity Date: 1 Jan 44

FEDERAL NATL MTG ASSN GTD MTG POOL #AL9631 3% 12-01-2046 BEO CUSIP: 3138ERVZ0	32,574.66	86.7963320	81.44	28,273.61	32,532.71	- 4,259.10	0.00	- 4,259.10
---	-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 5.072% Maturity Date: 1 Dec 46

FHLMC GOLD G07335 7 03-01-2039 CUSIP: 3128M9PU0	9,367.99	104.7486200	54.65	9,812.84	11,060.10	- 1,247.26	0.00	- 1,247.26
---	----------	-------------	-------	----------	-----------	------------	------	------------

Issue Date: 1 Apr 13 Rate: 7% Yield to Maturity: 5.719% Maturity Date: 1 Mar 39

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 134 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FHLMC GOLD POOL #Q45819 Q45819 3	01-01-2047	CUSIP: 3132WKPD4						
38,677.77	86.8934270	96.69	33,608.44	38,575.04	- 4,966.60	0.00	- 4,966.60	

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.061% Maturity Date: 1 Jan 47

FHLMC GOLD POOL G67713 4.0% DUE	06-01-2048	CUSIP: 3132XCSA4						
175,106.41	92.9563000	583.69	162,772.44	191,604.73	- 28,832.29	0.00	- 28,832.29	

Issue Date: 1 May 18 Rate: 4% Yield to Maturity: 5.048% Maturity Date: 1 Jun 48

FHLMC GOLD POOL#Q17792 3.5 DUE	05-01-2043	CUSIP: 3132J9C63						
52,741.29	91.0931830	153.83	48,043.72	56,482.62	- 8,438.90	0.00	- 8,438.90	

Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 5.055% Maturity Date: 1 May 43

FHLMC GOLD Q19611 4 07-01-2043	CUSIP: 3132JBDR1							
20,545.04	94.2411400	68.48	19,361.88	21,378.07	- 2,016.19	0.00	- 2,016.19	

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 4.979% Maturity Date: 1 Jul 43

FHLMC GOLD Q19615 4 07-01-2043	CUSIP: 3132JBDV2							
18,194.29	94.1054580	60.65	17,121.82	18,880.83	- 1,759.01	0.00	- 1,759.01	

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.006% Maturity Date: 1 Jul 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 135 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FHLMC GOLD Q45560 3.0% 01-01-2047 CUSIP: 3132WKFA1

34,025.37	86.7256110	85.06	29,508.71	34,035.98	- 4,527.27	0.00	- 4,527.27
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.098% Maturity Date: 1 Jan 47

FHLMC GOLD U90316 4 10-01-2042 CUSIP: 3132H3K51

25,692.25	93.8021780	85.64	24,099.89	28,638.84	- 4,538.95	0.00	- 4,538.95
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 5.075% Maturity Date: 1 Oct 42

FHLMC GOLD U95137 4 08-01-2043 CUSIP: 3132H5EK0

15,103.75	93.8195480	50.35	14,170.27	15,510.81	- 1,340.54	0.00	- 1,340.54
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 5.062% Maturity Date: 1 Aug 43

FHLMC MULTICLASS SER R007 CL ZA 6 05-15-2036 SEDOL: B80Q8T8

10,071.44	102.4025360	50.36	10,313.41	11,116.18	- 802.77	0.00	- 802.77
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 May 06 Rate: 6% Yield to Maturity: 5.286% Maturity Date: 15 May 36

FHLMC MULTICLASS SER 4813 CLS CJ 3 08-15-2048 CUSIP: 3137FGSM8

32,468.65	85.0089550	81.17	27,601.26	27,240.81	360.45	0.00	360.45
-----------	------------	-------	-----------	-----------	--------	------	--------

Issue Date: 1 Jul 18 Rate: 3% Yield to Maturity: 5.389% Maturity Date: 15 Aug 48

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 136 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FHLMC MULTICLASS SER 5224 CL HL 4.0% DUE 04-25-2057 REG CUSIP: 3137H7G72							
200,000.00	88.0388500	666.67	176,077.70	201,937.50	- 25,859.80	0.00	- 25,859.80
Issue Date: 1 Apr 22 Rate: 4% Yield to Maturity: 5.253% Maturity Date: 25 Apr 52							
FHLMC POOL #QB1639 3% DUE 07-01-2050 BEO CUSIP: 3133A7ZC6							
42,863.00	87.0383780	107.16	37,307.26	45,642.39	- 8,335.13	0.00	- 8,335.13
Issue Date: 1 Jul 20 Rate: 3% Yield to Maturity: 4.845% Maturity Date: 1 Jul 50							
FHLMC POOL #SD5143 6.0% 04-01-2054 CUSIP: 3132DSWC2							
92,288.36	101.2462890	461.44	93,438.54	94,155.75	- 717.21	0.00	- 717.21
Issue Date: 1 Mar 24 Rate: 6% Yield to Maturity: 5.544% Maturity Date: 1 Apr 54							
FHLMC POOL #0206 2.0% 11-01-2041 CUSIP: 3132D9GP3							
73,875.24	83.7345910	123.13	61,859.13	63,169.11	- 1,309.98	0.00	- 1,309.98
Issue Date: 1 Nov 21 Rate: 2% Yield to Maturity: 4.874% Maturity Date: 1 Nov 41							
FHLMC POOL #3132DV6Q3 2 07-01-2050 CUSIP: 3132DV6Q3							
54,574.37	78.5384600	90.96	42,861.87	43,625.39	- 763.52	0.00	- 763.52
Issue Date: 1 Jun 20 Rate: 2% Yield to Maturity: 5.136% Maturity Date: 1 Jul 50							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 137 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FHLMC POOL#SD2981 6.5% 05-01-2053 CUSIP: 3132DQJ23	77,502.79	102.8361820	419.81	79,700.91	79,452.49	248.42	0.00	248.42
---	-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 May 23 Rate: 6.5% Yield to Maturity: 5.5% Maturity Date: 1 May 53

FHLMC UMBS 20Y FIXED 2% 12-01-2041 CUSIP: 3133KTYK0	78,384.09	83.0999510	130.64	65,137.14	62,532.76	2,604.38	0.00	2,604.38
---	-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Dec 21 Rate: 2% Yield to Maturity: 4.981% Maturity Date: 1 Dec 41

FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 CUSIP: 3133AQPP6	76,396.67	82.2511770	159.16	62,837.16	76,814.44	- 13,977.28	0.00	- 13,977.28
---	-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Aug 21 Rate: 2.5% Yield to Maturity: 5.007% Maturity Date: 1 Aug 51

FHLMC 4% MBS 01/10/2045 USD'Q3-6985' POOL #Q36985 4 10-01-2045 CUSIP: 3132QTXP6	4,170.05	94.4461100	13.90	3,938.45	4,349.89	- 411.44	0.00	- 411.44
---	----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 5.095% Maturity Date: 1 Oct 45

FNMA CONN AVE SECS SER 2017-C06 CL 1B-1 3/A2 FLTG 02-25-2030 CUSIP: 30711XQW7	120,000.00	108.0811670	176.67	129,697.40	29,909.01	99,788.39	0.00	99,788.39
---	------------	-------------	--------	------------	-----------	-----------	------	-----------

Issue Date: 23 Aug 17 Rate: 8.83327% Yield to Maturity: 7.394% Maturity Date: 25 Feb 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 138 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA FN BF0145 POOL #BF0145 3.5% DUE 03-01-2057 REG CUSIP: 3140FXET5

96,220.86	87.8528630	280.64	84,532.78	99,776.53	- 15,243.75	0.00	- 15,243.75
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 5.084% Maturity Date: 1 Mar 57

FNMA FNR 2012-51 B 7 DUE 05-25-2042 SEDOL: BYT4613

8,139.91	105.6199600	47.48	8,597.37	9,720.18	- 1,122.81	0.00	- 1,122.81
----------	-------------	-------	----------	----------	------------	------	------------

Issue Date: 1 Apr 12 Rate: 7% Yield to Maturity: 5.64% Maturity Date: 25 May 42

FNMA POOL #AB9683 4% DUE 06-01-2043 BEO CUSIP: 31417GXM3

14,421.03	93.8182640	48.07	13,529.56	14,930.28	- 1,400.72	0.00	- 1,400.72
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 May 13 Rate: 4% Yield to Maturity: 5.033% Maturity Date: 1 Jun 43

FNMA POOL #AP4781 3% 09-01-2042 BEO CUSIP: 3138M8J38

76,157.74	88.1183710	190.39	67,108.96	79,894.21	- 12,785.25	0.00	- 12,785.25
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 5.18% Maturity Date: 1 Sep 42

FNMA POOL #AQ4555 4% 12-01-2042 BEO CUSIP: 3138MLBZ6

12,226.34	93.8216180	40.75	11,470.95	13,326.74	- 1,855.79	0.00	- 1,855.79
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 12 Rate: 4% Yield to Maturity: 5.043% Maturity Date: 1 Dec 42

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 139 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #AS0038 3% DUE 07-01-2043 BEO SEDOL: BMWSFP5

17,827.92	87.8131040	44.57	15,655.25	17,206.75	- 1,551.50	0.00	- 1,551.50
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jul 13 Rate: 3% Yield to Maturity: 5.125% Maturity Date: 1 Jul 43

FNMA POOL #AS0070 4% DUE 08-01-2043 REG CUSIP: 3138W9CG3

16,690.03	93.6935400	55.63	15,637.48	17,242.90	- 1,605.42	0.00	- 1,605.42
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jul 13 Rate: 4% Yield to Maturity: 5.038% Maturity Date: 1 Aug 43

FNMA POOL #AS4347 4% 01-01-2045 BEO CUSIP: 3138WDZM6

16,349.31	93.2576970	54.50	15,246.99	17,601.67	- 2,354.68	0.00	- 2,354.68
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 15 Rate: 4% Yield to Maturity: 5.071% Maturity Date: 1 Jan 45

FNMA POOL #AS6541 3.5% 01-01-2046 BEO CUSIP: 3138WGHT4

23,954.83	90.2454750	69.87	21,618.15	24,677.21	- 3,059.06	0.00	- 3,059.06
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 5.036% Maturity Date: 1 Jan 46

FNMA POOL #AS6562 3.5% 01-01-2046 BEO CUSIP: 3138WGJG0

19,356.90	89.5500310	56.46	17,334.11	19,910.41	- 2,576.30	0.00	- 2,576.30
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 16 Rate: 3.5% Yield to Maturity: 5.143% Maturity Date: 1 Jan 46

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 140 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #AS8623 3% 01-01-2047 BEO CUSIP: 3138WJSM1

33,699.02	86.6761700	84.25	29,209.02	33,602.93	- 4,393.91	0.00	- 4,393.91
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 16 Rate: 3% Yield to Maturity: 5.092% Maturity Date: 1 Jan 47

FNMA POOL #AS8745 3% 02-01-2047 BEO CUSIP: 3138WJWF1

102,351.64	86.7855460	255.88	88,826.43	102,171.73	- 13,345.30	0.00	- 13,345.30
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.066% Maturity Date: 1 Feb 47

FNMA POOL #AT8394 4 DUE 06-01-2043 CUSIP: 3138WWKG3

20,575.75	93.9706690	68.59	19,335.17	21,389.15	- 2,053.98	0.00	- 2,053.98
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.002% Maturity Date: 1 Jun 43

FNMA POOL #AT9637 4% DUE 07-01-2043 REG CUSIP: 3138WXV79

36,569.39	93.8181090	121.90	34,308.71	37,952.18	- 3,643.47	0.00	- 3,643.47
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.031% Maturity Date: 1 Jul 43

FNMA POOL #AT9653 4% DUE 07-01-2043 REG CUSIP: 3138WXWP8

21,440.85	93.9707150	71.47	20,148.12	22,288.43	- 2,140.31	0.00	- 2,140.31
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.002% Maturity Date: 1 Jul 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 141 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #AT9657 4% DUE 07-01-2043 REG CUSIP: 3138WXWT0

16,994.90	93.8182040	56.65	15,944.31	17,624.24	- 1,679.93	0.00	- 1,679.93
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 13 Rate: 4% Yield to Maturity: 5.035% Maturity Date: 1 Jul 43

FNMA POOL #AU6735 3% 10-01-2043 BEO SEDOL: BMWSFQ6

21,898.51	87.8239200	54.75	19,232.13	21,135.49	- 1,903.36	0.00	- 1,903.36
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 13 Rate: 3% Yield to Maturity: 5.113% Maturity Date: 1 Oct 43

FNMA POOL #BD2455 3% 01-01-2047 BEO SEDOL: BHPRBP6

63,633.60	86.6714910	159.08	55,152.19	63,457.12	- 8,304.93	0.00	- 8,304.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jan 17 Rate: 3% Yield to Maturity: 5.093% Maturity Date: 1 Jan 47

FNMA POOL #BF0148 4.5% 04-01-2056 BEO CUSIP: 3140FXEW8

32,320.98	94.9333530	121.20	30,683.39	35,136.40	- 4,453.01	0.00	- 4,453.01
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 May 17 Rate: 4.5% Yield to Maturity: 5.169% Maturity Date: 1 Apr 56

FNMA POOL #BF0163 5% 11-01-2046 BEO CUSIP: 3140FXFD9

58,033.90	98.0142120	241.81	56,881.47	63,479.09	- 6,597.62	0.00	- 6,597.62
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 17 Rate: 5% Yield to Maturity: 5.383% Maturity Date: 1 Nov 46

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 142 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #BF0222 4.5% 09-01-2057 BEO CUSIP: 3140FXG89

64,254.44	94.9303110	240.95	60,996.94	67,391.86	- 6,394.92	0.00	- 6,394.92
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 18 Rate: 4.5% Yield to Maturity: 5.116% Maturity Date: 1 Sep 57

FNMA POOL #BF0646 2.5% 06-01-2062 BEO SEDOL: BP488C2

172,709.98	80.4869820	359.81	139,009.05	145,346.24	- 6,337.19	0.00	- 6,337.19
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 Jan 23 Rate: 2.5% Yield to Maturity: 4.885% Maturity Date: 1 Jun 62

FNMA POOL #BP5487 3% DUE 06-01-2050 BEO CUSIP: 3140KDCZ1

32,382.01	87.0224860	80.96	28,179.63	34,481.77	- 6,302.14	0.00	- 6,302.14
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 4.844% Maturity Date: 1 Jun 50

FNMA POOL #BV4195 3% DUE 03-01-2052 CUSIP: 3140MHUV9

76,298.67	86.0094940	190.75	65,624.10	68,227.75	- 2,603.65	0.00	- 2,603.65
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.901% Maturity Date: 1 Mar 52

FNMA POOL #BX9419 5.0% 03-01-2053 CUSIP: 3140NEPD1

166,536.36	96.8400110	693.90	161,273.83	161,123.91	149.92	0.00	149.92
------------	------------	--------	------------	------------	--------	------	--------

Issue Date: 1 Mar 23 Rate: 5% Yield to Maturity: 5.501% Maturity Date: 1 Mar 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 143 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #BZ0874 4.76% 06-01-2029 CUSIP: 3140NU6L8

100,000.00	99.8481400	409.89	99,848.14	99,988.28	- 140.14	0.00	- 140.14
------------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jun 24 Rate: 4.76% Yield to Maturity: 4.783% Maturity Date: 1 Jun 29

FNMA POOL #CA6315 3.0% DUE 07-01-2050 REG CUSIP: 3140QEAR3

41,380.91	85.1988510	103.45	35,256.06	35,606.98	- 350.92	0.00	- 350.92
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jun 20 Rate: 3% Yield to Maturity: 5.136% Maturity Date: 1 Jul 50

FNMA POOL #CA7422 2.0% 10-01-2040 CUSIP: 3140QFG86

64,651.00	83.4837670	107.75	53,973.09	55,317.02	- 1,343.93	0.00	- 1,343.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 20 Rate: 2% Yield to Maturity: 5.069% Maturity Date: 1 Oct 40

FNMA POOL #CB0470 2.5% 05-01-2041 CUSIP: 3140QKQY7

73,457.32	85.5211030	153.04	62,821.51	76,745.67	- 13,924.16	0.00	- 13,924.16
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 5.112% Maturity Date: 1 May 41

FNMA POOL #CB6540 6.0% 06-01-2053 CUSIP: 3140QSHS3

86,527.53	101.5417980	432.64	87,861.61	87,913.32	- 51.71	0.00	- 51.71
-----------	-------------	--------	-----------	-----------	---------	------	---------

Issue Date: 1 May 23 Rate: 6% Yield to Maturity: 5.555% Maturity Date: 1 Jun 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 144 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #CB8388 6.5% 04-01-2054 CUSIP: 3140QUKA3

80,499.64	102.5897010	436.04	82,584.34	82,531.00	53.34	0.00	53.34
-----------	-------------	--------	-----------	-----------	-------	------	-------

Issue Date: 1 Apr 24 Rate: 6.5% Yield to Maturity: 5.674% Maturity Date: 1 Apr 54

FNMA POOL #FM4650 2.5% 10-01-2040 BEO CUSIP: 3140X8EY9

57,169.76	86.1407320	119.10	49,246.45	60,850.06	- 11,603.61	0.00	- 11,603.61
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 5.068% Maturity Date: 1 Oct 40

FNMA POOL #FM6184 2% 03-01-2051 BEO CUSIP: 3140X92S3

46,650.84	79.4206060	77.75	37,050.38	46,665.43	- 9,615.05	0.00	- 9,615.05
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 4.96% Maturity Date: 1 Mar 51

FNMA POOL #FM8577 3% 08-01-2051 BEO CUSIP: 3140XCQ76

67,811.61	86.4924310	169.53	58,651.91	67,949.34	- 9,297.43	0.00	- 9,297.43
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 21 Rate: 3% Yield to Maturity: 4.931% Maturity Date: 1 Aug 51

FNMA POOL #FM9464 3% 11-01-2051 BEO CUSIP: 3140XDQS8

73,321.66	86.1899340	183.30	63,195.89	67,541.87	- 4,345.98	0.00	- 4,345.98
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 21 Rate: 3% Yield to Maturity: 4.917% Maturity Date: 1 Nov 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 145 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #FS0735 3% 01-01-2052 BEO CUSIP: 3140XFY96

136,492.03	85.7277530	341.23	117,011.55	121,349.94	- 4,338.39	0.00	- 4,338.39
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 5.015% Maturity Date: 1 Jan 52

FNMA POOL #FS1074 3% 03-01-2052 BEO SEDOL: BMWSF55

155,966.39	86.4256520	389.92	134,794.97	156,368.48	- 21,573.51	0.00	- 21,573.51
------------	------------	--------	------------	------------	-------------	------	-------------

Issue Date: 1 Mar 22 Rate: 3% Yield to Maturity: 4.864% Maturity Date: 1 Mar 52

FNMA POOL #FS1112 2% 03-01-2052 BEO CUSIP: 3140XGGW3

80,395.77	79.2025380	133.99	63,675.49	75,572.02	- 11,896.53	0.00	- 11,896.53
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Mar 22 Rate: 2% Yield to Maturity: 4.94% Maturity Date: 1 Mar 52

FNMA POOL #FS1237 3.5% 12-01-2051 BEO CUSIP: 3140XGLT4

75,304.02	89.5477030	219.64	67,433.02	69,868.01	- 2,434.99	0.00	- 2,434.99
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 22 Rate: 3.5% Yield to Maturity: 4.931% Maturity Date: 1 Dec 51

FNMA POOL #FS1556 3.5% 05-01-2052 BEO SEDOL: BMWSF99

81,136.88	89.4900810	236.65	72,609.46	79,251.11	- 6,641.65	0.00	- 6,641.65
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.914% Maturity Date: 1 May 52

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 146 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #FS1603 3.5% 05-01-2052 BEO CUSIP: 3140XGX95

82,810.95	89.0177930	241.53	73,716.48	74,445.73	- 729.25	0.00	- 729.25
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Apr 22 Rate: 3.5% Yield to Maturity: 4.975% Maturity Date: 1 May 52

FNMA POOL #FS2296 3.5% 01-01-2052 BEO CUSIP: 3140XHRS8

75,133.04	89.1200990	219.14	66,958.64	66,927.12	31.52	0.00	31.52
-----------	------------	--------	-----------	-----------	-------	------	-------

Issue Date: 1 Jun 22 Rate: 3.5% Yield to Maturity: 5.014% Maturity Date: 1 Jan 52

FNMA POOL #FS3275 3% 04-01-2052 BEO CUSIP: 3140XJT94

87,311.17	84.9222610	218.28	74,146.62	74,521.45	- 374.83	0.00	- 374.83
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Nov 22 Rate: 3% Yield to Maturity: 5.078% Maturity Date: 1 Apr 52

FNMA POOL #FS3339 3.5% 06-01-2052 BEO CUSIP: 3140XJV91

59,410.18	88.8722940	173.28	52,799.19	55,734.16	- 2,934.97	0.00	- 2,934.97
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 22 Rate: 3.5% Yield to Maturity: 4.994% Maturity Date: 1 Jun 52

FNMA POOL #FS4132 6% 03-01-2053 BEO CUSIP: 3140XKSW1

89,346.59	101.2466170	446.73	90,460.40	89,681.64	778.76	0.00	778.76
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Mar 23 Rate: 6% Yield to Maturity: 5.589% Maturity Date: 1 Mar 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 147 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #FS4570 5.0% 12-01-2047 CUSIP: 3140XLCG1							
77,675.02	99.4505050	323.65	77,248.20	79,395.38	- 2,147.18	0.00	- 2,147.18
Issue Date: 1 Apr 23 Rate: 5% Yield to Maturity: 5.049% Maturity Date: 1 Dec 47							
FNMA POOL #FS5191 2% 08-01-2042 BEO CUSIP: 3140XLXV5							
89,641.32	82.1112410	149.40	73,605.60	70,781.62	2,823.98	0.00	2,823.98
Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 5.15% Maturity Date: 1 Aug 42							
FNMA POOL #FS6240 3% 04-01-2052 BEO CUSIP: 3140XM5A0							
90,894.96	85.7229600	227.24	77,917.85	78,056.05	- 138.20	0.00	- 138.20
Issue Date: 1 Nov 23 Rate: 3% Yield to Maturity: 4.992% Maturity Date: 1 Apr 52							
FNMA POOL #FS7170 2.0% 08-01-2042 CUSIP: 3140XN6G4							
93,048.73	83.3867270	155.08	77,590.29	78,277.26	- 686.97	0.00	- 686.97
Issue Date: 1 Feb 24 Rate: 2% Yield to Maturity: 4.978% Maturity Date: 1 Aug 42							
FNMA POOL #FS7997 6% 05-01-2054 BEO CUSIP: 3140XP3F4							
94,520.48	100.6299270	472.60	95,115.89	96,100.74	- 984.85	0.00	- 984.85
Issue Date: 1 May 24 Rate: 6% Yield to Maturity: 5.752% Maturity Date: 1 May 54							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 148 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #FS8124 3% 06-01-2052 BEO CUSIP: 3140XQA23

94,765.49	85.7945120	236.91	81,303.59	81,424.29	- 120.70	0.00	- 120.70
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 May 24 Rate: 3% Yield to Maturity: 4.968% Maturity Date: 1 Jun 52

FNMA POOL #MA1213 3.5% DUE 10-01-2042 BEO CUSIP: 31418AK31

28,744.66	90.5851030	83.84	26,038.38	30,590.61	- 4,552.23	0.00	- 4,552.23
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 12 Rate: 3.5% Yield to Maturity: 5.168% Maturity Date: 1 Oct 42

FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72

87,029.26	93.6997970	290.10	81,546.24	93,583.67	- 12,037.43	0.00	- 12,037.43
-----------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Sep 12 Rate: 4% Yield to Maturity: 5.108% Maturity Date: 1 Oct 42

FNMA POOL #MA1253 4% 11-01-2042 BEO CUSIP: 31418AMB1

37,592.35	93.6993300	125.31	35,223.78	40,435.27	- 5,211.49	0.00	- 5,211.49
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 12 Rate: 4% Yield to Maturity: 5.098% Maturity Date: 1 Nov 42

FNMA POOL #MA1591 4.5% 09-01-2043 BEO CUSIP: 31418AXV5

17,787.74	96.0496950	66.70	17,085.07	19,398.36	- 2,313.29	0.00	- 2,313.29
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 13 Rate: 4.5% Yield to Maturity: 5.125% Maturity Date: 1 Sep 43

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 149 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #MA1629 4.5% 10-01-2043 BEO CUSIP: 31418AY36

15,780.92	96.0495970	59.18	15,157.51	17,209.81	- 2,052.30	0.00	- 2,052.30
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 13 Rate: 4.5% Yield to Maturity: 5.121% Maturity Date: 1 Oct 43

FNMA POOL #MA1664 4.5% 11-01-2043 BEO CUSIP: 31418AZ68

15,040.48	96.0497940	56.40	14,446.35	16,394.13	- 1,947.78	0.00	- 1,947.78
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 13 Rate: 4.5% Yield to Maturity: 5.128% Maturity Date: 1 Nov 43

FNMA POOL #MA1711 4.5% 12-01-2043 BEO CUSIP: 31418A3V8

17,239.41	96.0499810	64.65	16,558.45	18,796.37	- 2,237.92	0.00	- 2,237.92
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 13 Rate: 4.5% Yield to Maturity: 5.136% Maturity Date: 1 Dec 43

FNMA POOL #MA2110 3.5% 12-01-2034 BEO CUSIP: 31418BKY1

22,126.77	95.1135210	64.54	21,045.55	23,900.38	- 2,854.83	0.00	- 2,854.83
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 14 Rate: 3.5% Yield to Maturity: 4.733% Maturity Date: 1 Dec 34

FNMA POOL #MA2138 3.5% 01-01-2035 BEO CUSIP: 31418BLU8

11,364.70	95.0775650	33.15	10,805.28	12,280.96	- 1,475.68	0.00	- 1,475.68
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 14 Rate: 3.5% Yield to Maturity: 4.734% Maturity Date: 1 Jan 35

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 150 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #MA2523 3% 02-01-2036 BEO CUSIP: 31418BYV2							
29,052.89	92.4223030	72.63	26,851.35	30,727.94	- 3,876.59	0.00	- 3,876.59
Issue Date: 1 Jan 16 Rate: 3% Yield to Maturity: 4.792% Maturity Date: 1 Feb 36							
FNMA POOL #MA2579 3% 04-01-2036 BEO CUSIP: 31418B2M7							
13,591.62	92.4697720	33.98	12,568.14	14,373.13	- 1,804.99	0.00	- 1,804.99
Issue Date: 1 Mar 16 Rate: 3% Yield to Maturity: 4.792% Maturity Date: 1 Apr 36							
FNMA POOL #MA2672 3% 07-01-2036 BEO CUSIP: 31418B6J0							
48,840.50	92.5692410	122.10	45,211.28	51,709.92	- 6,498.64	0.00	- 6,498.64
Issue Date: 1 Jun 16 Rate: 3% Yield to Maturity: 4.713% Maturity Date: 1 Jul 36							
FNMA POOL #MA2707 3% 08-01-2036 BEO CUSIP: 31418CAH7							
50,529.09	92.5162910	126.32	46,747.64	53,608.19	- 6,860.55	0.00	- 6,860.55
Issue Date: 1 Jul 16 Rate: 3% Yield to Maturity: 4.716% Maturity Date: 1 Aug 36							
FNMA POOL #MA2773 3% 10-01-2036 BEO CUSIP: 31418CCK8							
26,139.93	92.3629480	65.35	24,143.61	27,732.83	- 3,589.22	0.00	- 3,589.22
Issue Date: 1 Sep 16 Rate: 3% Yield to Maturity: 4.723% Maturity Date: 1 Oct 36							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 151 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #MA3210 3.5% 12-01-2047 BEO SEDOL: BGPFTF9

74,658.68	89.6371190	217.75	66,921.89	70,622.46	- 3,700.57	0.00	- 3,700.57
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 17 Rate: 3.5% Yield to Maturity: 5.043% Maturity Date: 1 Dec 47

FNMA POOL #MA4047 2% 06-01-2050 BEO CUSIP: 31418DP97

280,473.45	78.5593150	467.46	220,338.02	218,217.13	2,120.89	0.00	2,120.89
------------	------------	--------	------------	------------	----------	------	----------

Issue Date: 1 May 20 Rate: 2% Yield to Maturity: 5.138% Maturity Date: 1 Jun 50

FNMA POOL #MA4177 2.5% 11-01-2040 BEO CUSIP: 31418DUB6

52,946.87	84.8117370	110.31	44,905.16	46,791.80	- 1,886.64	0.00	- 1,886.64
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 20 Rate: 2.5% Yield to Maturity: 5.33% Maturity Date: 1 Nov 40

FNMA POOL #MA4236 1.5% 01-01-2051 BEO SEDOL: BMG9G73

77,155.19	73.8955340	96.44	57,014.24	59,518.00	- 2,503.76	0.00	- 2,503.76
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 20 Rate: 1.5% Yield to Maturity: 5.365% Maturity Date: 1 Jan 51

FNMA POOL #MA4473 1.5% 11-01-2041 BEO CUSIP: 31418D6K3

79,331.30	80.1317010	99.16	63,569.52	64,184.00	- 614.48	0.00	- 614.48
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 21 Rate: 1.5% Yield to Maturity: 5.063% Maturity Date: 1 Nov 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 152 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #MA4540 2% 02-01-2042 BEO CUSIP: 31418EBJ8

79,002.45	82.9353770	131.67	65,520.98	65,843.61	- 322.63	0.00	- 322.63
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jan 22 Rate: 2% Yield to Maturity: 4.983% Maturity Date: 1 Feb 42

FNMA POOL #MA4587 2.5% 04-01-2042 BEO SEDOL: BNZGC07

81,323.29	85.0816910	169.42	69,191.23	72,619.17	- 3,427.94	0.00	- 3,427.94
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 22 Rate: 2.5% Yield to Maturity: 5.073% Maturity Date: 1 Apr 42

FNMA POOL #MA4606 2% 05-01-2042 BEO CUSIP: 31418EDL1

84,413.22	82.2380070	140.69	69,419.75	75,813.65	- 6,393.90	0.00	- 6,393.90
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 2% Yield to Maturity: 5.11% Maturity Date: 1 May 42

FNMA POOL #MA4643 3% 05-01-2042 BEO CUSIP: 31418EER7

81,669.24	87.7808830	204.17	71,689.98	73,400.23	- 1,710.25	0.00	- 1,710.25
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Apr 22 Rate: 3% Yield to Maturity: 5.075% Maturity Date: 1 May 42

FNMA POOL #SD1549 3.5% 04-01-2052 CUSIP: 3132DNWJ8

8,327.72	89.0800800	24.29	7,418.34	7,817.64	- 399.30	0.00	- 399.30
----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Aug 22 Rate: 3.5% Yield to Maturity: 4.978% Maturity Date: 1 Apr 52

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 153 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA POOL #310088 5% DUE 06-01-2038 BEO CUSIP: 31374CND4

15,483.97	99.6145690	64.52	15,424.29	16,853.34	- 1,429.05	0.00	- 1,429.05
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 11 Rate: 5% Yield to Maturity: 5.008% Maturity Date: 1 Jun 38

FNMA POOL #888832 6.5% 11-01-2037 BEO CUSIP: 31410GPR8

6,476.16	104.5644300	35.08	6,771.76	7,305.92	- 534.16	0.00	- 534.16
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 5.276% Maturity Date: 1 Nov 37

FNMA POOL #890604 4.5% 10-01-2044 BEO CUSIP: 31410LNV0

70,432.72	96.0498760	264.12	67,650.54	77,233.91	- 9,583.37	0.00	- 9,583.37
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 14 Rate: 4.5% Yield to Maturity: 5.11% Maturity Date: 1 Oct 44

FNMA POOL #890843 3% 09-01-2047 BEO CUSIP: 31410LWC2

34,456.99	86.6799160	86.14	29,867.29	33,875.51	- 4,008.22	0.00	- 4,008.22
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 18 Rate: 3% Yield to Maturity: 5.098% Maturity Date: 1 Sep 47

FNMA POOL #928938 7% 12-01-2037 BEO CUSIP: 31412MBF4

955.27	103.6105000	5.57	989.76	1,109.32	- 119.56	0.00	- 119.56
--------	-------------	------	--------	----------	----------	------	----------

Issue Date: 1 Dec 07 Rate: 7% Yield to Maturity: 5.822% Maturity Date: 1 Dec 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 154 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
FNMA POOL #934648 7% DUE 11-01-2038 BEO CUSIP: 31412TZM8							
996.97	103.8818000	5.82	1,035.67	1,157.73	- 122.06	0.00	- 122.06
Issue Date: 1 Nov 08 Rate: 7% Yield to Maturity: 5.993% Maturity Date: 1 Nov 38							
FNMA POOL #995072 5.5% 08-01-2038 BEO CUSIP: 31416BMV7							
2,886.39	100.4483100	13.23	2,899.33	3,159.22	- 259.89	0.00	- 259.89
Issue Date: 1 Nov 08 Rate: 5.5% Yield to Maturity: 5.314% Maturity Date: 1 Aug 38							
FNMA REMIC SER 2012-46 CL BA 6 DUE 05-25-2042 SEDOL: BYT4624							
12,917.36	102.8803100	64.59	13,289.42	14,826.72	- 1,537.30	0.00	- 1,537.30
Issue Date: 1 Apr 12 Rate: 6% Yield to Maturity: 5.259% Maturity Date: 25 May 42							
FNMA REMIC SER 2013-9 CL CB 5.50 04-25-2042 SEDOL: BYT47R6							
43,958.24	101.1662430	201.48	44,470.90	50,682.47	- 6,211.57	0.00	- 6,211.57
Issue Date: 1 Jan 13 Rate: 5.5% Yield to Maturity: 5.03% Maturity Date: 25 Apr 42							
FNMA REMIC SR 2014-6 CL-Z 2.5 02-25-2044 CUSIP: 3136AH6K1							
131,341.75	84.7997230	273.63	111,377.44	113,042.31	- 1,664.87	0.00	- 1,664.87
Issue Date: 1 Jan 14 Rate: 2.5% Yield to Maturity: 5.129% Maturity Date: 25 Feb 44							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 155 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA REMIC TR 2005-29 CL-ZA 5.5% DUE 04-25-2035 SEDOL: BYT4JX6

52,968.90	102.2338580	242.77	54,152.15	57,071.32	- 2,919.17	0.00	- 2,919.17
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 05 Rate: 5.5% Yield to Maturity: 4.795% Maturity Date: 25 Apr 35

FNMA SER 2012-28 CL B 6.5 06-25-2039 SEDOL: BYT45Z0

461.01	102.3318000	2.50	471.76	538.80	- 67.04	0.00	- 67.04
--------	-------------	------	--------	--------	---------	------	---------

Issue Date: 1 Feb 12 Rate: 6.5% Yield to Maturity: 4.56% Maturity Date: 25 Jun 39

FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4

100,000.00	88.4071100	0.00	88,407.11	89,113.28	- 706.17	0.00	- 706.17
------------	------------	------	-----------	-----------	----------	------	----------

Issue Date: 1 Feb 22 Yield to Maturity: 4.97%

FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25

100,000.00	94.0156100	0.00	94,015.61	94,621.09	- 605.48	0.00	- 605.48
------------	------------	------	-----------	-----------	----------	------	----------

Issue Date: 1 Feb 22 Yield to Maturity: 5.378%

FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504

200,000.00	96.4775700	0.00	192,955.14	193,929.69	- 974.55	0.00	- 974.55
------------	------------	------	------------	------------	----------	------	----------

Issue Date: 1 Jan 25 Yield to Maturity: 5.525%

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 156 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA 2.5% 10-01-2051 SEDOL: BMHSBB8

494,461.42	82.1069920	1,030.13	405,987.40	424,541.47	- 18,554.07	0.00	- 18,554.07
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 5.038% Maturity Date: 1 Oct 51

FNMA 3% 09-01-2035 CUSIP: 3140KMTD2

63,505.43	93.5368050	158.76	59,400.95	67,256.23	- 7,855.28	0.00	- 7,855.28
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 20 Rate: 3% Yield to Maturity: 4.672% Maturity Date: 1 Sep 35

FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618

100,000.00	100.5046800	0.00	100,504.68	100,544.92	- 40.24	0.00	- 40.24
------------	-------------	------	------------	------------	---------	------	---------

Issue Date: 1 Feb 22 Yield to Maturity: 5.82%

FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JANUARY SEDOL: 2166803

200,000.00	102.1363050	0.00	204,272.61	204,031.25	241.36	0.00	241.36
------------	-------------	------	------------	------------	--------	------	--------

Issue Date: 1 Jan 25 Yield to Maturity: 5.892% Maturity Date: 15 Jan 54

FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615

500,000.00	98.6489900	0.00	493,244.95	494,277.34	- 1,032.39	0.00	- 1,032.39
------------	------------	------	------------	------------	------------	------	------------

Issue Date: 1 Feb 22 Yield to Maturity: 5.687% Maturity Date: 15 Jan 54

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 157 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

FNMA 4% MBS 01/10/2048 USD'CA2472F' POOL#CA2472 4% DUE 10-01-2048 BEO CUSIP: 3140Q9XA6

26,134.26	92.2658990	87.11	24,113.01	25,101.16	- 988.15	0.00	- 988.15
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 Sep 18 Rate: 4% Yield to Maturity: 5.117% Maturity Date: 1 Oct 48

FREDDIE MAC POOL #SD1749 2.5% 04-01-2052 CUSIP: 3132DN5J8

85,510.56	82.4681190	178.15	70,518.95	72,817.56	- 2,298.61	0.00	- 2,298.61
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 22 Rate: 2.5% Yield to Maturity: 4.954% Maturity Date: 1 Apr 52

FREDDIE MAC STACR REMIC TR 2021-DNA6 NT CL B-1 144A 7.75098% 10-25-2041 SEDOL: BRXL9L2

130,000.00	103.2319000	172.66	134,201.47	131,041.02	3,160.45	0.00	3,160.45
------------	-------------	--------	------------	------------	----------	------	----------

Issue Date: 29 Oct 21 Rate: 7.96879% Yield to Maturity: 7.345% Maturity Date: 25 Oct 41

GNMA FLTG RT 4.96845% DUE 10-20-2060 CUSIP: 38375BGF3

39,076.82	99.6306510	66.38	38,932.49	39,076.82	- 144.33	0.00	- 144.33
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 20 Oct 10 Rate: 5.09648% Yield to Maturity: 5.161% Maturity Date: 20 Oct 60

GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL: B7XRPC3

100,000.00	94.5393300	0.00	94,539.33	95,074.22	- 534.89	0.00	- 534.89
------------	------------	------	-----------	-----------	----------	------	----------

Issue Date: 1 Jan 22 Yield to Maturity: 5.608% Maturity Date: 15 Jan 54

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 158 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611							
100,000.00	99.1483800	0.00	99,148.38	99,494.79	- 346.41	0.00	- 346.41
Issue Date: 1 Feb 22 Yield to Maturity: 5.072%							
GNMA II JUMBOS 6 30 YEARS SETTLES JAN CUSIP: 21H060614							
100,000.00	100.6740500	0.00	100,674.05	100,480.47	193.58	0.00	193.58
Issue Date: 1 Feb 23 Yield to Maturity: 5.703% Maturity Date: 15 Jan 54							
GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN CUSIP: 21H062610							
200,000.00	101.7021000	0.00	203,404.20	203,218.75	185.45	0.00	185.45
Issue Date: 1 Jan 23 Yield to Maturity: 5.894% Maturity Date: 15 Jan 54							
GNMA POOL #AB2892 3.0% 09-15-2042 CUSIP: 36178NF95							
9,308.40	88.9697500	23.27	8,281.66	9,245.85	- 964.19	0.00	- 964.19
Issue Date: 1 Sep 12 Rate: 3% Yield to Maturity: 5.095% Maturity Date: 15 Sep 42							
GNMA POOL #AP6338 4% 10-20-2045 BEO CUSIP: 36189EBF2							
50,503.32	93.2473750	168.34	47,093.02	53,908.34	- 6,815.32	0.00	- 6,815.32
Issue Date: 1 Oct 15 Rate: 4% Yield to Maturity: 5.141% Maturity Date: 20 Oct 45							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 159 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #BC4732 3.5% 10-20-2047 BEO CUSIP: 3617B8HH4							
21,866.11	90.1812900	63.78	19,719.14	22,774.07	- 3,054.93	0.00	- 3,054.93
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 5.071% Maturity Date: 20 Oct 47							
GNMA POOL #BD0384 3.5% 10-20-2047 BEO CUSIP: 3617BFM90							
22,741.64	90.1816230	66.33	20,508.78	23,685.96	- 3,177.18	0.00	- 3,177.18
Issue Date: 1 Oct 17 Rate: 3.5% Yield to Maturity: 5.084% Maturity Date: 20 Oct 47							
GNMA POOL #BT0812 3% 03-20-2050 BEO CUSIP: 3617MN3V3							
48,647.19	85.6021900	121.62	41,643.06	50,927.54	- 9,284.48	0.00	- 9,284.48
Issue Date: 1 Mar 20 Rate: 3% Yield to Maturity: 5.336% Maturity Date: 20 Mar 50							
GNMA POOL #MA3873 3% 08-20-2046 BEO SEDOL: BHQZ7V7							
29,278.53	87.9713220	73.20	25,756.71	31,167.91	- 5,411.20	0.00	- 5,411.20
Issue Date: 1 Aug 16 Rate: 3% Yield to Maturity: 4.972% Maturity Date: 20 Aug 46							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL: BFX80G1							
13,894.63	90.4294680	40.53	12,564.84	14,443.91	- 1,879.07	0.00	- 1,879.07
Issue Date: 1 Sep 16 Rate: 3.5% Yield to Maturity: 5.104% Maturity Date: 20 Sep 46							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 160 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #MA4451 3.5% 05-20-2047 BEO SEDOL: BG88VG0							
67,606.95	90.4292530	197.19	61,136.46	72,402.79	- 11,266.33	0.00	- 11,266.33
Issue Date: 1 May 17 Rate: 3.5% Yield to Maturity: 5.063% Maturity Date: 20 May 47							
GNMA POOL #MA5265 4.5% 06-20-2048 BEO SEDOL: BD5J4S8							
24,523.03	95.8853370	91.96	23,513.99	25,658.16	- 2,144.17	0.00	- 2,144.17
Issue Date: 1 Jun 18 Rate: 4.5% Yield to Maturity: 5.194% Maturity Date: 20 Jun 48							
GNMA POOL #MA5594 3.5% 11-20-2048 BEO CUSIP: 36179UGB2							
71,727.70	90.1983060	209.21	64,697.17	65,261.00	- 563.83	0.00	- 563.83
Issue Date: 1 Nov 18 Rate: 3.5% Yield to Maturity: 5.085% Maturity Date: 20 Nov 48							
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG CUSIP: 36179UQ62							
9,889.45	95.8350600	37.09	9,477.56	10,349.18	- 871.62	0.00	- 871.62
Issue Date: 1 Apr 19 Rate: 4.5% Yield to Maturity: 5.204% Maturity Date: 20 Apr 49							
GNMA POOL #MA6287 5% 11-20-2049 BEO CUSIP: 36179U6Y3							
14,490.12	98.5803430	60.38	14,284.41	14,376.91	- 92.50	0.00	- 92.50
Issue Date: 1 Nov 19 Rate: 5% Yield to Maturity: 5.233% Maturity Date: 20 Nov 49							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 161 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #MA6413 5% 01-20-2050 BEO CUSIP: 36179VDS6

16,070.15	98.5067350	66.96	15,830.18	15,944.59	- 114.41	0.00	- 114.41
-----------	------------	-------	-----------	-----------	----------	------	----------

Issue Date: 1 Jan 20 Rate: 5% Yield to Maturity: 5.245% Maturity Date: 20 Jan 50

GNMA POOL #MA6477 4.5% 02-20-2050 BEO CUSIP: 36179VFS4

14,613.18	95.8417680	54.80	14,005.53	15,691.48	- 1,685.95	0.00	- 1,685.95
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 20 Rate: 4.5% Yield to Maturity: 5.208% Maturity Date: 20 Feb 50

GNMA POOL #MA7184 2% 02-20-2051 BEO CUSIP: 36179V6V7

71,732.84	77.7303670	119.55	55,758.20	54,785.96	972.24	0.00	972.24
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Feb 21 Rate: 2% Yield to Maturity: 5.44% Maturity Date: 20 Feb 51

GNMA POOL #4245 6% 09-20-2038 BEO SEDOL: B8GQ869

23,473.21	104.8041580	117.37	24,600.90	26,268.01	- 1,667.11	0.00	- 1,667.11
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 08 Rate: 6% Yield to Maturity: 4.761% Maturity Date: 20 Sep 38

GNMA POOL #4617 4.5% 01-20-2040 BEO CUSIP: 36202FDW3

4,142.57	97.1459800	15.53	4,024.34	4,521.22	- 496.88	0.00	- 496.88
----------	------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Jan 10 Rate: 4.5% Yield to Maturity: 5.025% Maturity Date: 20 Jan 40

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 162 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #4774 6% 08-20-2040 BEO CUSIP: 36202FJT4

4,755.93	103.9399200	23.78	4,943.31	5,268.68	- 325.37	0.00	- 325.37
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Aug 10 Rate: 6% Yield to Maturity: 4.875% Maturity Date: 20 Aug 40

GNMA POOL #4871 6% 11-20-2040 BEO CUSIP: 36202FMU7

8,242.00	102.6721700	41.21	8,462.24	9,126.70	- 664.46	0.00	- 664.46
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Nov 10 Rate: 6% Yield to Maturity: 5.079% Maturity Date: 20 Nov 40

GNMA POOL #4928 6% 01-20-2041 BEO CUSIP: 36202FPM2

2,421.17	103.2228200	12.11	2,499.20	2,681.83	- 182.63	0.00	- 182.63
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Jan 11 Rate: 6% Yield to Maturity: 4.843% Maturity Date: 20 Jan 41

GNMA POOL #4978 4.5% 03-20-2041 BEO SEDOL: BF3CYP0

43,955.18	97.0734280	164.83	42,668.80	46,537.53	- 3,868.73	0.00	- 3,868.73
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 11 Rate: 4.5% Yield to Maturity: 5.022% Maturity Date: 20 Mar 41

GNMA POOL #4991 6% 03-20-2041 BEO CUSIP: 36202FRL2

4,445.52	103.9401500	22.23	4,620.68	4,917.85	- 297.17	0.00	- 297.17
----------	-------------	-------	----------	----------	----------	------	----------

Issue Date: 1 Mar 11 Rate: 6% Yield to Maturity: 4.846% Maturity Date: 20 Mar 41

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 163 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #711067 5% 01-15-2040 BEO CUSIP: 36297F6C1							
4,386.80	99.4305600	18.28	4,361.82	4,571.85	- 210.03	0.00	- 210.03
Issue Date: 1 Jan 10 Rate: 5% Yield to Maturity: 5.074% Maturity Date: 15 Jan 40							
GNMA POOL #783704 0 DUE 06-15-2036 REG CUSIP: 3622A2DH2							
7,462.66	102.2695700	34.20	7,632.03	8,302.22	- 670.19	0.00	- 670.19
Issue Date: 1 Dec 12 Rate: 5.5% Yield to Maturity: 4.771% Maturity Date: 15 Jun 36							
GNMA POOL #785558 2.5% 07-20-2051 BEO CUSIP: 3622ABB35							
72,620.58	82.7605760	151.29	60,101.21	62,067.90	- 1,966.69	0.00	- 1,966.69
Issue Date: 1 Jul 21 Rate: 2.5% Yield to Maturity: 5.186% Maturity Date: 20 Jul 51							
GNMA POOL #785657 2.5% 10-20-2051 BEO CUSIP: 3622ABE65							
76,182.51	82.9057480	158.71	63,159.68	66,159.74	- 3,000.06	0.00	- 3,000.06
Issue Date: 1 Oct 21 Rate: 2.5% Yield to Maturity: 5.162% Maturity Date: 20 Oct 51							
GNMA POOL #785944 3% 02-20-2052 BEO CUSIP: 3622ABP55							
79,280.23	86.1444650	198.20	68,295.53	74,870.27	- 6,574.74	0.00	- 6,574.74
Issue Date: 1 Feb 22 Rate: 3% Yield to Maturity: 5.168% Maturity Date: 20 Feb 52							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 164 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA POOL #786579 5.5% 03-20-2053 BEO CUSIP: 3622ACFU9							
85,170.64	99.7009060	390.37	84,915.90	85,490.03	- 574.13	0.00	- 574.13
Issue Date: 1 Mar 23 Rate: 5.5% Yield to Maturity: 5.498% Maturity Date: 20 Mar 53							
GNMA POOL #786583 3% 03-20-2052 BEO CUSIP: 3622ACFY1							
86,742.64	86.0514040	216.86	74,643.26	77,553.36	- 2,910.10	0.00	- 2,910.10
Issue Date: 1 Mar 23 Rate: 3% Yield to Maturity: 5.195% Maturity Date: 20 Mar 52							
GNMA POOL #786690 5.5% 05-20-2053 BEO CUSIP: 3622ACKB5							
90,836.16	99.3018750	416.33	90,202.01	91,226.48	- 1,024.47	0.00	- 1,024.47
Issue Date: 1 May 23 Rate: 5.5% Yield to Maturity: 5.604% Maturity Date: 20 May 53							
GNMA POOL #786726 2% 03-20-2051 BEO CUSIP: 3622ACLF5							
88,068.32	78.6055870	146.78	69,226.62	70,482.19	- 1,255.57	0.00	- 1,255.57
Issue Date: 1 May 23 Rate: 2% Yield to Maturity: 5.337% Maturity Date: 20 Mar 51							
GNMA POOL #786795 6% 07-20-2053 BEO CUSIP: 3622ACNL0							
90,003.96	101.8752290	450.02	91,691.74	91,649.36	42.38	0.00	42.38
Issue Date: 1 Jul 23 Rate: 6% Yield to Maturity: 5.343% Maturity Date: 20 Jul 53							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 165 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMA POOL #787058 5% 08-20-2053 BEO CUSIP: 3622ACWT3

89,097.38	97.6730520	371.24	87,024.13	87,785.30	- 761.17	0.00	- 761.17
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Oct 23 Rate: 5% Yield to Maturity: 5.482% Maturity Date: 20 Aug 53

GNMA POOL #787276 6% 02-20-2054 BEO CUSIP: 3622AC6M7

92,397.39	102.2663090	461.99	94,491.40	95,725.14	- 1,233.74	0.00	- 1,233.74
-----------	-------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 24 Rate: 6% Yield to Maturity: 5.252% Maturity Date: 20 Feb 54

GNMA SER 20-H04 CL FP FRN 06-20-2069 REG CUSIP: 38380L2S1

45,027.31	99.6603390	79.05	44,874.37	44,823.27	51.10	0.00	51.10
-----------	------------	-------	-----------	-----------	-------	------	-------

Issue Date: 20 Feb 20 Rate: 5.26648% Yield to Maturity: 5.344% Maturity Date: 20 Jun 69

GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0

12,228.72	100.4811620	23.73	12,287.56	12,188.96	98.60	0.00	98.60
-----------	-------------	-------	-----------	-----------	-------	------	-------

Issue Date: 20 Jun 10 Rate: 5.70005% Yield to Maturity: 5.55% Maturity Date: 20 May 60

GNMA SR 23-92 CL AH 2.0% 06-16-2064 CUSIP: 38381H8H7

99,760.23	75.2403140	166.27	75,059.91	75,412.49	- 352.58	0.00	- 352.58
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Jun 23 Rate: 2% Yield to Maturity: 4.618% Maturity Date: 16 Jun 64

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 166 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA 2.5% 08-20-2050 CUSIP: 38382HM98							
67,848.59	13.2701950	141.35	9,003.64	9,307.98	- 304.34	0.00	- 304.34
Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 8.541% Maturity Date: 20 Aug 50							
GNMA 2.5% 10-20-2051 CUSIP: 38383LDU1							
86,876.79	81.2493990	180.99	70,586.87	73,410.90	- 2,824.03	0.00	- 2,824.03
Issue Date: 1 Nov 22 Rate: 2.5% Yield to Maturity: 8.406% Maturity Date: 20 Oct 51							
GNMA 2010-H22 REMIC PASSTHRU CTF CL FE FLTG RATE 05-20-2059 CUSIP: 38375BHR6							
1,277.19	99.3618800	2.18	1,269.04	1,277.19	- 8.15	0.00	- 8.15
Issue Date: 20 Nov 10 Rate: 5.11648% Yield to Maturity: 4.779% Maturity Date: 20 May 59							
GNMA 2010-H24 CL FA 10-20-2060 CUSIP: 38375BGP1							
37,484.65	99.6864850	63.93	37,367.13	37,445.54	- 78.41	0.00	- 78.41
Issue Date: 20 Nov 10 Rate: 5.11648% Yield to Maturity: 5.173% Maturity Date: 20 Oct 60							
GNMA 2011-H06 REMIC PASSTHRU CTF CL FA FLTG RATE 02-20-2061 CUSIP: 38375BKL5							
30,357.15	99.8153650	52.79	30,301.10	30,300.29	0.81	0.00	0.81
Issue Date: 20 Feb 11 Rate: 5.21648% Yield to Maturity: 5.232% Maturity Date: 20 Feb 61							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 167 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0							
5,647.91	99.8518000	9.91	5,639.54	5,647.90	- 8.36	0.00	- 8.36
Issue Date: 20 Mar 11 Rate: 5.26648% Yield to Maturity: 5.254% Maturity Date: 20 Mar 61							
GNMA 2020-H13 REMIC PASSTHRU CTF 5.08845% 07-20-2070 CUSIP: 38380QGU0							
130,054.68	98.5463580	207.30	128,164.15	126,481.56	1,682.59	0.00	1,682.59
Issue Date: 20 Aug 20 Rate: 5.21648% Yield to Maturity: 5.351% Maturity Date: 20 Jul 70							
GNMA 3.5% DUE 03-20-2046 SEDOL: BJ0CNM1							
45,586.44	90.8630070	132.96	41,421.21	48,663.53	- 7,242.32	0.00	- 7,242.32
Issue Date: 1 Mar 16 Rate: 3.5% Yield to Maturity: 5.025% Maturity Date: 20 Mar 46							
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7							
12,220.83	90.4818250	35.64	11,057.63	13,045.73	- 1,988.10	0.00	- 1,988.10
Issue Date: 1 Apr 16 Rate: 3.5% Yield to Maturity: 5.092% Maturity Date: 20 Apr 46							
GNMAII POOL #MA4587 SER 2047 4% DUE 07-20-2047 REG SEDOL: BF5Q6D2							
44,157.19	93.5345300	147.19	41,302.22	47,786.38	- 6,484.16	0.00	- 6,484.16
Issue Date: 1 Jul 17 Rate: 4% Yield to Maturity: 5.074% Maturity Date: 20 Jul 47							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 168 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMAII POOL #MA4901 4% 12-20-2047 SEDOL: BJLKKH8

12,270.74	93.3378100	40.90	11,453.24	12,667.63	- 1,214.39	0.00	- 1,214.39
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Dec 17 Rate: 4% Yield to Maturity: 4.466% Maturity Date: 20 Dec 47

GNMAII POOL #MA5020 4.0% 02-20-2048 CUSIP: 36179TSH9

11,418.85	93.2677110	38.06	10,650.10	11,946.96	- 1,296.86	0.00	- 1,296.86
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 18 Rate: 4% Yield to Maturity: 5.128% Maturity Date: 20 Feb 48

GNMAII POOL #MA5078 4.0% 03-20-2048 SEDOL: BKVK224

82,258.82	93.3406900	274.20	76,780.95	80,510.82	- 3,729.87	0.00	- 3,729.87
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Mar 18 Rate: 4% Yield to Maturity: 5.11% Maturity Date: 20 Mar 48

GNMAII POOL #MA5529 4.5% 10-20-2048 SEDOL: BDFVSF9

17,107.20	95.8542020	64.15	16,397.97	18,427.66	- 2,029.69	0.00	- 2,029.69
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Oct 18 Rate: 4.5% Yield to Maturity: 5.196% Maturity Date: 20 Oct 48

GNMAII POOL #MA5596 4.5% 11-20-2048 REG SEDOL: BHJ43K2

49,235.60	95.8542190	184.63	47,194.40	52,443.61	- 5,249.21	0.00	- 5,249.21
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Nov 18 Rate: 4.5% Yield to Maturity: 5.196% Maturity Date: 20 Nov 48

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 169 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMAII POOL #MA5597 5.0% 11-20-2048 REG SEDOL: BHN88S3							
13,240.15	98.2301560	55.17	13,005.82	13,467.20	- 461.38	0.00	- 461.38

Issue Date: 1 Nov 18 Rate: 5% Yield to Maturity: 5.289% Maturity Date: 20 Nov 48

GNMAII POOL #MA5652 SER 2048 4.5% DUE 12-20-2048 REG SEDOL: BGSPSL5							
7,485.40	95.8489900	28.07	7,174.68	8,046.80	- 872.12	0.00	- 872.12

Issue Date: 1 Dec 18 Rate: 4.5% Yield to Maturity: 5.196% Maturity Date: 20 Dec 48

GNMAII POOL #MA5763 4% DUE 02-20-2049 REG CUSIP: 36179UML3							
35,823.01	93.1528930	119.41	33,370.17	34,893.86	- 1,523.69	0.00	- 1,523.69

Issue Date: 1 Feb 19 Rate: 4% Yield to Maturity: 5.134% Maturity Date: 20 Feb 49

GNMAII POOL #MA6997 SER 2050 3.5% DUE 11-20-2050 REG SEDOL: BMX3RC0							
74,669.79	90.0695980	217.79	67,254.78	70,761.30	- 3,506.52	0.00	- 3,506.52

Issue Date: 1 Nov 20 Rate: 3.5% Yield to Maturity: 5.107% Maturity Date: 20 Nov 50

GNMAII POOL #MA7136 SER 2051 2.5% DUE 01-20-2051 REG CUSIP: 36179V4V9							
55,254.08	83.6720840	115.11	46,232.24	48,606.33	- 2,374.09	0.00	- 2,374.09

Issue Date: 1 Jan 21 Rate: 2.5% Yield to Maturity: 5.051% Maturity Date: 20 Jan 51

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 170 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

GNMAII POOL #MA7312 2.5% DUE 04-20-2051 SEDOL: BMXD2C5							
127,553.04	83.5258180	265.74	106,539.72	109,167.47	- 2,627.75	0.00	- 2,627.75

Issue Date: 1 Apr 21 Rate: 2.5% Yield to Maturity: 5.069% Maturity Date: 20 Apr 51

GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG SEDOL: BNBR1V8							
0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00

Issue Date: 1 Sep 21 Rate: 3% Yield to Maturity: 5.198% Maturity Date: 20 Sep 51

GNMAII POOL #MA8429 5.5% 11-20-2052 CUSIP: 36179XLJ3							
80,307.64	99.5578750	368.08	79,952.58	81,211.11	- 1,258.53	0.00	- 1,258.53

Issue Date: 1 Nov 22 Rate: 5.5% Yield to Maturity: 5.54% Maturity Date: 20 Nov 52

GNMAII POOL #4040 SER 2037 6.5% DUE 10-20-2037 REG CUSIP: 36202EPZ6							
4,455.10	106.3181500	24.13	4,736.58	4,966.03	- 229.45	0.00	- 229.45

Issue Date: 1 Oct 07 Rate: 6.5% Yield to Maturity: 4.839% Maturity Date: 20 Oct 37

GNMAII POOL #4195 SER 2038 6% DUE 07-20-2038 REG CUSIP: 36202EUU1							
4,304.28	103.9432800	21.52	4,474.01	4,824.85	- 350.84	0.00	- 350.84

Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 4.941% Maturity Date: 20 Jul 38

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 171 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Fixed Income</b>								
<b>Government mortgage backed securities</b>								
GNMAII POOL #4696 SER 2040 4.5% DUE 05-20-2040 REG SEDOL: BYZBFN3								
7,660.58	97.1148400	28.73	7,439.56	8,360.80	- 921.24	0.00	- 921.24	
Issue Date: 1 May 10 Rate: 4.5% Yield to Maturity: 5.025% Maturity Date: 20 May 40								
GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO CUSIP: 36202FHY5								
17,892.68	99.7068070	74.55	17,840.22	19,901.40	- 2,061.18	0.00	- 2,061.18	
Issue Date: 1 Jul 10 Rate: 5% Yield to Maturity: 5.003% Maturity Date: 20 Jul 40								
GNMAII POOL #783050 5 DUE 07-20-2040 CUSIP: 36241LL79								
10,757.31	98.5969540	44.82	10,606.38	11,544.76	- 938.38	0.00	- 938.38	
Issue Date: 1 Aug 10 Rate: 5% Yield to Maturity: 5.226% Maturity Date: 20 Jul 40								
GNMAII POOL #783368 SER 2041 4.5% DUE 07-20-2041 BEO CUSIP: 36241LW51								
19,087.85	97.0730600	71.58	18,529.16	20,853.49	- 2,324.33	0.00	- 2,324.33	
Issue Date: 1 Aug 11 Rate: 4.5% Yield to Maturity: 5.012% Maturity Date: 20 Jul 41								
GNMAII POOL MA5711 SER 2049 4.5% DUE 01-20-2049 REG SEDOL: BHZRYN5								
11,457.48	95.8403590	42.97	10,980.89	11,919.55	- 938.66	0.00	- 938.66	
Issue Date: 1 Jan 19 Rate: 4.5% Yield to Maturity: 5.199% Maturity Date: 20 Jan 49								

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 172 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
GOVERNMENT NATIONAL MORTGAGE A SR 21-188CL PA 2% 10-20-2051 CUSIP: 38383CRU6							
127,872.97	81.0699400	213.12	103,666.54	107,713.00	- 4,046.46	0.00	- 4,046.46
Issue Date: 1 Oct 21 Rate: 2% Yield to Maturity: 5.257% Maturity Date: 20 Oct 51							
GOVERNMENT NATIONAL MORTGAGE A 20/4/20512% 04-20-2051 CUSIP: 36179WDG0							
73,718.43	77.7298970	122.86	57,301.26	56,302.45	998.81	0.00	998.81
Issue Date: 1 Apr 21 Rate: 2% Yield to Maturity: 5.437% Maturity Date: 20 Apr 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7473 3% 07-20-2051 SEDOL: BNKSPX2							
39,072.49	86.7794190	97.68	33,906.88	41,113.12	- 7,206.24	0.00	- 7,206.24
Issue Date: 1 Jul 21 Rate: 3% Yield to Maturity: 3.794% Maturity Date: 20 Jul 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 05-20-2051 CUSIP: 38382T4P6							
68,981.02	12.3723450	143.71	8,534.57	7,986.71	547.86	0.00	547.86
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 5.459% Maturity Date: 20 May 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5% 06-20-2051 CUSIP: 38382UG39							
311,516.55	14.3769220	648.99	44,786.49	47,214.27	- 2,427.78	0.00	- 2,427.78
Issue Date: 1 Jun 21 Rate: 2.5% Yield to Maturity: 6.192% Maturity Date: 20 Jun 51							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 173 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

I/O FEDERAL HOME LN MTG CORP SER 4057 CLUI 3 05-15-2027 CUSIP: 3137ARKV7

7,077.47	1.3162900	9.44	93.16	765.25	- 672.09	0.00	- 672.09
----------	-----------	------	-------	--------	----------	------	----------

Issue Date: 1 Jun 12 Rate: 3% Yield to Maturity: 33.808% Maturity Date: 15 May 27

I/O FEDERAL HOME LN MTG CORP SER 4194 CL BI 3.5% 04-01-2043 REG SEDOL: BYT4FT4

109,645.78	15.5943440	319.80	17,098.54	15,883.95	1,214.59	0.00	1,214.59
------------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Apr 13 Rate: 3.5% Yield to Maturity: 10.069% Maturity Date: 15 Apr 43

I/O FHLMC MULTICLASS SER 004298 CL PI 4.0% DUE 04-15-2043 SEDOL: BYT4GG8

2,004.80	0.8843800	6.68	17.73	325.48	- 307.75	0.00	- 307.75
----------	-----------	------	-------	--------	----------	------	----------

Issue Date: 1 Feb 14 Rate: 4% Yield to Maturity: 198.302% Maturity Date: 15 Apr 43

I/O FHLMC MULTICLASS SER 4085 CL IO 3 06-15-2027 REG CUSIP: 3137ARUW4

16,157.98	1.7221830	21.54	278.27	2,239.39	- 1,961.12	0.00	- 1,961.12
-----------	-----------	-------	--------	----------	------------	------	------------

Issue Date: 1 Jul 12 Rate: 3% Yield to Maturity: 34.011% Maturity Date: 15 Jun 27

I/O FNMA REMIC TR 2012-101 CL-AI 3.0% 06-25-2027 SEDOL: BYT46G8

5,353.16	0.4229300	13.38	22.64	700.60	- 677.96	0.00	- 677.96
----------	-----------	-------	-------	--------	----------	------	----------

Issue Date: 1 Aug 12 Rate: 3% Yield to Maturity: -20.254% Maturity Date: 25 Jun 27

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 174 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

I/O FNMA REMIC TR 2012-101 CL-BI 4% 09-25-2027 CUSIP: 3136A76M9

140.91	0.6742000	0.47	0.95	13.68	- 12.73	0.00	- 12.73
--------	-----------	------	------	-------	---------	------	---------

Issue Date: 1 Aug 12 Rate: 4% Yield to Maturity: 82.618% Maturity Date: 25 Sep 27

I/O FNMA SER 2014-47 CL AI 1.8840 08-25-2044 CUSIP: 3136AKTB9

74,816.12	6.0692670	105.68	4,540.79	4,284.84	255.95	0.00	255.95
-----------	-----------	--------	----------	----------	--------	------	--------

Issue Date: 1 Jul 14 Rate: 1.88401% Yield to Maturity: 11.936% Maturity Date: 25 Aug 44

I/O FNMA SER 440 CL C50 4.5% 10-25-2053 CUSIP: 31424U8E9

468,884.61	23.7820880	1,758.32	111,510.55	105,499.04	6,011.51	0.00	6,011.51
------------	------------	----------	------------	------------	----------	------	----------

Issue Date: 1 Jan 24 Rate: 4.5% Yield to Maturity: 6.963% Maturity Date: 25 Oct 53

I/O FNMA SMBS TR 000390 CL C3 6.00% 07-25-2038 SEDOL: BYT4BK7

3,925.96	20.9423900	19.63	822.19	701.77	120.42	0.00	120.42
----------	------------	-------	--------	--------	--------	------	--------

Issue Date: 1 Jul 08 Rate: 6% Yield to Maturity: 8.494% Maturity Date: 25 Jul 38

I/O FNMA STRIPPED MTG BACKED SECS SMBS TR 407 CL 41 01-25-2038 SEDOL: BYT4BQ3

3,026.18	20.4003100	15.13	617.35	543.76	73.59	0.00	73.59
----------	------------	-------	--------	--------	-------	------	-------

Issue Date: 1 Apr 11 Rate: 6% Yield to Maturity: 11.312% Maturity Date: 25 Jan 38

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 175 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Government mortgage backed securities</b>							
I/O FNMA 407 CL 22 5% 01-25-2039 SEDOL: BYT4BL8							
4,822.21	19.7090100	20.09	950.41	915.30	35.11	0.00	35.11
Issue Date: 1 Apr 11 Rate: 5% Yield to Maturity: 9.114% Maturity Date: 25 Jan 39							
I/O GNMA REMIC SER 2015-036 CL MI 5.50% 03-20-2045 CUSIP: 38379JA50							
56,220.87	14.6940980	257.68	8,261.15	11,595.59	- 3,334.44	0.00	- 3,334.44
Issue Date: 1 Mar 15 Rate: 5.5% Yield to Maturity: 18.262% Maturity Date: 20 Mar 45							
I/O GNMA 2012-H27 CL AI FLTG 10-20-2062 CUSIP: 38375BZC9							
17,736.79	3.1422820	25.38	557.34	1,247.11	- 689.77	0.00	- 689.77
Issue Date: 1 Nov 12 Rate: 1.71739% Yield to Maturity: 13.366% Maturity Date: 20 Oct 62							
I/O GNMA 2015-167 REMIC PASS THRU CTF CLOI 04-16-2045 CUSIP: 38379FFB0							
18,233.90	19.5977820	60.78	3,573.44	4,222.28	- 648.84	0.00	- 648.84
Issue Date: 1 Nov 15 Rate: 4% Yield to Maturity: 5.152% Maturity Date: 16 Apr 45							
PVTPL FNMA SER 22-R07 CL 1M1 FLTG RT DUE 06-25-2042 BEO CUSIP: 20754MBZ9							
73,158.60	103.3209220	91.57	75,588.14	73,158.60	2,429.54	0.00	2,429.54
Issue Date: 1 Jul 22 Rate: 7.51011% Yield to Maturity: 4.26% Maturity Date: 25 Jun 42							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 176 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Government mortgage backed securities

PVTPL FREDDIE MAC MULTICLASS SR 22-DNA3 CL M1A FLTG RT 04-25-2042 REG SEDOL: BP69XG2

65,457.87	101.2774170	71.66	66,294.04	65,519.25	774.79	0.00	774.79
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 18 Apr 22 Rate: 6.56879% Yield to Maturity: 5.004% Maturity Date: 25 Apr 42

Total USD		41,908.61	14,275,289.10	14,992,393.77	- 717,104.67	0.00	- 717,104.67
-----------	--	-----------	---------------	---------------	--------------	------	--------------

Total United States		41,908.61	14,275,289.10	14,992,393.77	- 717,104.67	0.00	- 717,104.67
---------------------	--	-----------	---------------	---------------	--------------	------	--------------

#### Total Government Mortgage Backed Securities

17,139,795.66		41,908.61	14,275,289.10	14,992,393.77	- 717,104.67	0.00	- 717,104.67
---------------	--	-----------	---------------	---------------	--------------	------	--------------

#### Gov't-issued commercial mortgage-backed

##### United States - USD

FEDERAL HOME LN MTG CORP SER 0K1519 CL X1 .59165% 12-25-2035 CUSIP: 3137F8TU7

2,049,563.33	4.3786300	1,011.04	89,742.79	142,442.63	- 52,699.84	0.00	- 52,699.84
--------------	-----------	----------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 21 Rate: 0.59165% Yield to Maturity: 6.081% Maturity Date: 25 Dec 35

FEDERAL HOME LN MTG CORP SER 005010 CL JI 2.5% 09-25-2050 CUSIP: 3137FVQG0

73,812.06	16.4078070	153.78	12,110.94	9,364.89	2,746.05	0.00	2,746.05
-----------	------------	--------	-----------	----------	----------	------	----------

Issue Date: 1 Aug 20 Rate: 2.5% Yield to Maturity: 5.657% Maturity Date: 25 Sep 50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 177 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Gov't-issued commercial mortgage-backed

GNMA FLTG RT .63994% DUE 02-16-2061 CUSIP: 38381ETV0

94,539.50	4.8049020	50.42	4,542.53	6,211.54	- 1,669.01	0.00	- 1,669.01
-----------	-----------	-------	----------	----------	------------	------	------------

Issue Date: 1 Jan 22 Rate: 0.63994% Yield to Maturity: 7.655% Maturity Date: 16 Feb 61

GNMA SRS 20-178 CL IO 1.425% DUE 10-16-2060 CUSIP: 38380RFZ8

1,180,701.38	9.3812400	1,399.51	110,764.43	120,468.47	- 9,704.04	0.00	- 9,704.04
--------------	-----------	----------	------------	------------	------------	------	------------

Issue Date: 1 Nov 20 Rate: 1.42239% Yield to Maturity: 8.759% Maturity Date: 16 Oct 60

GNMA 1.85% DUE 02-16-2061 CUSIP: 38381ETU2

100,000.00	51.1082500	154.17	51,108.25	70,558.59	- 19,450.34	0.00	- 19,450.34
------------	------------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Jan 22 Rate: 1.85% Yield to Maturity: 5.214% Maturity Date: 16 Feb 61

GNMA 2% DUE 02-16-2064 CUSIP: 38381HCN9

210,595.80	49.5052090	350.99	104,255.89	154,724.15	- 50,468.26	0.00	- 50,468.26
------------	------------	--------	------------	------------	-------------	------	-------------

Issue Date: 1 May 22 Rate: 2% Yield to Maturity: 4.873% Maturity Date: 16 Feb 64

I/O FHLMC MULTICLASS SER 00K091 CL X1 03-25-2029 CUSIP: 3137FLNB6

1,015,481.48	2.0994900	473.98	21,319.93	48,874.11	- 27,554.18	0.00	- 27,554.18
--------------	-----------	--------	-----------	-----------	-------------	------	-------------

Issue Date: 1 Apr 19 Rate: 0.56009% Yield to Maturity: 6.562% Maturity Date: 25 Mar 29

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 178 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Gov't-issued commercial mortgage-backed</b>							
I/O FHLMC MULTICLASS TRANCHE 00048 08-25-2027 CUSIP: 3137FBBZ8							
476,959.23	0.9585410	163.63	4,571.85	17,524.95	- 12,953.10	0.00	- 12,953.10
Issue Date: 1 Oct 17 Rate: 0.41107% Yield to Maturity: 11.15% Maturity Date: 25 Aug 27							
I/O FHLMC MULTICLASS 1.33103% 07/25/203507-25-2035 CUSIP: 3137FWHG8							
234,355.38	9.5788580	258.34	22,448.57	34,000.03	- 11,551.46	0.00	- 11,551.46
Issue Date: 1 Sep 20 Rate: 1.3228% Yield to Maturity: 6.362% Maturity Date: 25 Jul 35							
I/O GNMA VAR RT .89457% DUE 08-16-2054 CUSIP: 38378XW72							
148,545.59	0.7839880	45.68	1,164.58	10,694.11	- 9,529.53	0.00	- 9,529.53
Issue Date: 1 Dec 14 Rate: 0.3685% Yield to Maturity: 33.71% Maturity Date: 16 Aug 54							
Total USD		4,061.54	422,029.76	614,863.47	- 192,833.71	0.00	- 192,833.71
Total United States		4,061.54	422,029.76	614,863.47	- 192,833.71	0.00	- 192,833.71
Total Gov't-issued Commercial Mortgage-Backed		5,584,553.75	4,061.54	422,029.76	614,863.47	- 192,833.71	- 192,833.71

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 179 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

United States - USD

BX COML MTG TR FLTG RT 5.81718% DUE 10-15-2038 CUSIP: 056109KAG4

70,000.00	99.7500000	195.30	69,825.00	69,649.97	175.03	0.00	175.03
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 26 Oct 21 Rate: 5.90818% Yield to Maturity: 6.276% Maturity Date: 15 Oct 38

BX COML MTG TR 2024-XL5 5.69789% 03-15-2041 CUSIP: 05612GAA1

90,463.88	100.4062510	247.29	90,831.39	90,237.69	593.70	0.00	593.70
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 15 Mar 24 Rate: 5.78874% Yield to Maturity: 5.968% Maturity Date: 15 Mar 41

BXCOMMERCIAL MTG FLTG RT 6.06766% DUE 12-09-2040 CUSIP: 12434GAA3

72,788.50	100.4062450	211.68	73,084.20	72,606.52	477.68	0.00	477.68
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 21 Dec 23 Rate: 6.15851% Yield to Maturity: 6.34% Maturity Date: 9 Dec 40

CD 2017-CD5 MTG TR 3.431% DUE 08-15-2050 CUSIP: 12515HAZ8

130,000.00	96.1586690	371.69	125,006.27	121,367.19	3,639.08	0.00	3,639.08
------------	------------	--------	------------	------------	----------	------	----------

Issue Date: 1 Aug 17 Rate: 3.431% Yield to Maturity: 5.032% Maturity Date: 15 Aug 50

CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49

15,157.69	102.9228730	61.39	15,600.73	15,157.68	443.05	0.00	443.05
-----------	-------------	-------	-----------	-----------	--------	------	--------

Issue Date: 10 Jun 09 Rate: 6.943% Yield to Maturity: 5.659% Maturity Date: 10 Jan 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 180 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Commercial mortgage-backed</b>							
HIT TR 2022-HI32 FLTG RT 6.69744% DUE 07-15-2039 CUSIP: 40442AAA7							
125,988.07	100.0000000	403.86	125,988.07	125,356.95	631.12	0.00	631.12
Issue Date: 6 Jul 22 Rate: 6.78829% Yield to Maturity: 7.09% Maturity Date: 15 Jul 39							
I/O CMO BANK SER 2019-BN21 CL XA VAR 10-15-2052 CUSIP: 06540BBE8							
2,832,149.69	3.1325900	1,952.55	88,719.64	114,171.05	- 25,451.41	0.00	- 25,451.41
Issue Date: 1 Oct 19 Rate: 0.82719% Yield to Maturity: 8.705% Maturity Date: 17 Oct 52							
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP: 92939FBA6							
32,844.66	0.1979930	13.74	65.03	2,725.33	- 2,660.30	0.00	- 2,660.30
Issue Date: 1 Aug 14 Rate: 0.50831% Yield to Maturity: 7.597% Maturity Date: 15 Aug 47							
MORGAN STANLEY BK 3.561% DUE 05-15-2046 SEDOL: BY9D1V5							
160,000.00	96.6793000	474.80	154,686.88	164,794.74	- 10,107.86	0.00	- 10,107.86
Issue Date: 1 Apr 15 Rate: 3.561% Yield to Maturity: 14.739% Maturity Date: 15 May 46							
MSWF COML MTG TR FLTG RT 6.014% DUE 12-15-2056 CUSIP: 55361AAU8							
100,000.00	104.4324000	517.87	104,432.40	102,999.50	1,432.90	0.00	1,432.90
Issue Date: 1 Dec 23 Rate: 6.014% Yield to Maturity: 5.334% Maturity Date: 15 Dec 56							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 181 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

ONNI COML MTG TR 2024-APT 5.56743% 07-15-2039 CUSIP: 682939AA1

100,000.00	98.8233000	479.42	98,823.30	97,967.96	855.34	0.00	855.34
------------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Jul 24 Rate: 5.753011% Yield to Maturity: 5.879% Maturity Date: 15 Jul 39

PVTPL CMO BMP COML MTG TR SE 24-MF23 CL D FLTG RT 06-15-2041 SEDOL: BS884Z4

100,000.00	100.1239800	320.52	100,123.98	99,749.97	374.01	0.00	374.01
------------	-------------	--------	------------	-----------	--------	------	--------

Issue Date: 4 Jun 24 Rate: 6.78758% Yield to Maturity: 7.06% Maturity Date: 15 Jun 41

PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO CUSIP: 46644PAG4

114,920.47	77.5600030	458.18	89,132.32	112,622.06	- 23,489.74	0.00	- 23,489.74
------------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 30 Jun 15 Rate: 8.443% Yield to Maturity: 20.256% Maturity Date: 15 May 28

PVTPL CMO MSCCG TR 2015-ALDR 3.57714% DUE 06-07-2035 BEO CUSIP: 55352NAC1

100,000.00	96.1836800	298.10	96,183.68	101,796.86	- 5,613.18	0.00	- 5,613.18
------------	------------	--------	-----------	------------	------------	------	------------

Issue Date: 1 May 15 Rate: 3.46175% Yield to Maturity: 12.381% Maturity Date: 7 Jun 35

PVTPL CMO NATIXIS COML MTG SECS TR SER 2019-FAME CL B 3.6553% 144A 08-15-2024 CUSIP: 63873VAE3

66,500.00	89.0000000	202.56	59,185.00	68,494.93	- 9,309.93	0.00	- 9,309.93
-----------	------------	--------	-----------	-----------	------------	------	------------

Issue Date: 1 Aug 19 Rate: 3.6553% Yield to Maturity: 181.56% Maturity Date: 15 Aug 36

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 182 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

PVTPL CMO NJ TR 2023-GSP CL A FRN 144A 01-06-2029 CUSIP: 65486XAA1

100,000.00	103.4867000	558.07	103,486.70	101,231.89	2,254.81	0.00	2,254.81
------------	-------------	--------	------------	------------	----------	------	----------

Issue Date: 1 Dec 23 Rate: 6.48076% Yield to Maturity: 5.56% Maturity Date: 6 Jan 29

PVTPL CMO NRTH PARK MORTGAGE TRUST SER 24 PARK CL A FLTG RT 03-15-2041 SEDOL: BSLBL5

100,000.00	100.0625000	285.15	100,062.50	99,750.00	312.50	0.00	312.50
------------	-------------	--------	------------	-----------	--------	------	--------

Issue Date: 15 Mar 24 Rate: 6.03839% Yield to Maturity: 6.313% Maturity Date: 15 Mar 39

PVTPL CMO NYC COMMERCIAL MORTGAGE TRUST SR 24-3ELV CL A FLTG RT 08-15-2029 CUSIP: 62956HAA4

100,000.00	100.7407100	301.66	100,740.71	99,749.97	990.74	0.00	990.74
------------	-------------	--------	------------	-----------	--------	------	--------

Issue Date: 8 Aug 24 Rate: 6.38803% Yield to Maturity: 6.502% Maturity Date: 15 Aug 29

PVTPL CMO PFP III SER 24-11 CL A FLTG 09-17-2039 CUSIP: 69291WAA0

97,562.03	100.1121650	256.71	97,671.46	97,318.12	353.34	0.00	353.34
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 5 Aug 24 Rate: 6.31491% Yield to Maturity: 6.5% Maturity Date: 17 Sep 39

PVTPL CREDIT SUISSE MORTGAGE TRUST SER 2017-PFHP CL A FLTG RT 12-15-2020 CUSIP: 12595KAA9

200,000.00	98.4131200	479.56	196,826.24	200,000.00	- 3,173.76	0.00	- 3,173.76
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 19 Dec 17 Rate: 5.395% Yield to Maturity: 6.253% Maturity Date: 15 Dec 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 183 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Commercial mortgage-backed

UBS COML MTG TR 4.1519% DUE 08-15-2051 CUSIP: 90353DAV7

9,118.19	99.4878400	31.55	9,071.49	8,924.43	147.06	0.00	147.06
----------	------------	-------	----------	----------	--------	------	--------

Issue Date: 1 Aug 18 Rate: 4.1519% Yield to Maturity: 5.068% Maturity Date: 15 Aug 51

WELLS FARGO COML FLTG RT 3.872% DUE 05-15-2048 CUSIP: 94989JBB1

150,000.00	99.2106130	483.75	148,815.92	154,491.00	- 5,675.08	0.00	- 5,675.08
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 1 May 15 Rate: 3.872% Yield to Maturity: 6.051% Maturity Date: 15 May 48

WELLS FARGO COML 3.467% DUE 04-30-2050 CUSIP: 94989EAG2

100,000.00	99.3285300	288.92	99,328.53	102,994.70	- 3,666.17	0.00	- 3,666.17
------------	------------	--------	-----------	------------	------------	------	------------

Issue Date: 1 Mar 15 Rate: 3.46700000763% Yield to Maturity: 6.02% Maturity Date: 15 Apr 50

WELLS FARGO COML 5.309% DUE 08-15-2057 CUSIP: 94990FAE1

30,000.00	100.4017670	132.73	30,120.53	30,898.77	- 778.24	0.00	- 778.24
-----------	-------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Aug 24 Rate: 5.309% Yield to Maturity: 5.226% Maturity Date: 15 Aug 57

Total USD		9,027.05	2,177,811.97	2,255,057.28	- 77,245.31	0.00	- 77,245.31
-----------	--	----------	--------------	--------------	-------------	------	-------------

Total United States		9,027.05	2,177,811.97	2,255,057.28	- 77,245.31	0.00	- 77,245.31
---------------------	--	----------	--------------	--------------	-------------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 184 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Commercial mortgage-backed

Total Commercial Mortgage-Backed

4,997,493.18	9,027.05	2,177,811.97	2,255,057.28	- 77,245.31	0.00	- 77,245.31
--------------	----------	--------------	--------------	-------------	------	-------------

#### Asset backed securities

##### Cayman Islands - USD

PVTPL EMPOWER CLO 2023-2 LTD SER 23-A CL A1 FLTG RT 07-15-2036 CUSIP: 29247BAA5

150,000.00	100.7391730	2,228.17	151,108.76	151,410.00	- 301.24	0.00	- 301.24
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 22 Aug 23 Rate: 6.8559% Yield to Maturity: 6.602% Maturity Date: 15 Jul 36

Total USD	2,228.17	151,108.76	151,410.00	- 301.24	0.00	- 301.24
-----------	----------	------------	------------	----------	------	----------

Total Cayman Islands	2,228.17	151,108.76	151,410.00	- 301.24	0.00	- 301.24
----------------------	----------	------------	------------	----------	------	----------

##### United States - USD

ARES LN FDG IV LTD FLTG RT 6.05198% DUE 10-15-2036 CUSIP: 04020FAA2

180,000.00	100.6982110	2,498.30	181,256.78	180,000.00	1,256.78	0.00	1,256.78
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 17 Nov 23 Rate: 6.4059% Yield to Maturity: 6.178% Maturity Date: 15 Oct 36

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 185 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

CLI FDG VIII LLC 3.12% DUE 01-18-2047 CUSIP: 12565KAF4

83,394.75	88.4121120	93.96	73,731.06	83,374.80	- 9,643.74	0.00	- 9,643.74
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 26 Jan 22 Rate: 3.12% Yield to Maturity: 6.244% Maturity Date: 18 Jan 47

CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2

87,667.85	100.0119540	199.76	87,678.33	86,746.69	931.64	0.00	931.64
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 20 Jun 23 Rate: 6.31% Yield to Maturity: 6.302% Maturity Date: 18 Jun 48

COUNTRYWIDE AST-BACKED CERTIFICATES SER 2007-13 RATE 02-25-2036 REG SEDOL: BD6CZW7

69,645.47	90.8453630	60.98	63,269.68	62,855.04	414.64	0.00	414.64
-----------	------------	-------	-----------	-----------	--------	------	--------

Issue Date: 30 Oct 07 Rate: 5.25322% Yield to Maturity: 10.975% Maturity Date: 25 Oct 47

FORD CR AUTO OWNER 6.16% DUE 02-15-2036 CUSIP: 34535CAC0

110,000.00	103.1371360	301.16	113,450.85	109,970.01	3,480.84	0.00	3,480.84
------------	-------------	--------	------------	------------	----------	------	----------

Issue Date: 8 Aug 23 Rate: 6.16% Yield to Maturity: 6.58% Maturity Date: 15 Feb 36

FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92

170,000.00	97.6870120	306.76	166,067.92	169,898.09	- 3,830.17	0.00	- 3,830.17
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 5.285% Maturity Date: 15 Nov 30

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 186 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4

0.01	100.0000000	0.00	0.01	0.01	0.00	0.00	0.00
------	-------------	------	------	------	------	------	------

Issue Date: 30 Mar 06 Rate: 5.03322% Yield to Maturity: 9.215% Maturity Date: 25 Feb 36

PVTPL AB BSL CLO 4 LTD/AB BSL CLO LLC SER 23-4A CL A FLTG RT 04-20-2036 CUSIP: 00037VAA6

100,000.00	100.4657800	1,323.48	100,465.78	100,210.00	255.78	0.00	255.78
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 12 Apr 23 Rate: 6.6174% Yield to Maturity: 6.461% Maturity Date: 20 Apr 36

PVTPL ARES XLIV CLO LTD SR NT CL A-1-R FLTG 144A 3C7 VAR RT DUE 04-15-2034 BEO CUSIP: 04016NAM5

100,000.00	100.0018600	1,299.46	100,001.86	99,020.00	981.86	0.00	981.86
------------	-------------	----------	------------	-----------	--------	------	--------

Issue Date: 29 Apr 21 Rate: 5.99751% Yield to Maturity: 5.92% Maturity Date: 15 Apr 34

PVTPL BALBOA BAY LOAN FUNDING LTD SER 20-1A CL A1RR FLTG 10-20-2035 CUSIP: 05766BAU2

150,000.00	100.2911200	1,418.85	150,436.68	150,000.00	436.68	0.00	436.68
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 4 Nov 24 Rate: 5.8711% Yield to Maturity: 5.781% Maturity Date: 20 Oct 35

PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034 CUSIP: 070252AA9

200,000.00	100.2492100	2,351.60	200,498.42	200,250.00	248.42	0.00	248.42
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 29 Apr 21 Rate: 5.87901% Yield to Maturity: 5.757% Maturity Date: 20 Apr 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 187 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL BIRCH GROVE CLO LTD SR 23-6A CL A1 FLTG 07-20-2035 CUSIP: 09077FAA3

110,000.00	100.5673180	1,499.83	110,624.05	110,000.00	624.05	0.00	624.05
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 7 Jul 23 Rate: 6.8174% Yield to Maturity: 6.61% Maturity Date: 20 Jul 35

PVTPL BIRCH GROVE CLO LTD SR 23-7A CL A1 FLTG 10-20-2036 CUSIP: 09077RAA7

110,000.00	100.7244550	1,411.83	110,796.90	110,000.00	796.90	0.00	796.90
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 17 Nov 23 Rate: 6.4174% Yield to Maturity: 6.221% Maturity Date: 20 Oct 36

PVTPL BLACK DIAMOND CLO LTD SR 24-1A CL A1 FLTG RT 10-25-2037 CUSIP: 09204UAA6

130,000.00	100.5309690	1,541.95	130,690.26	130,000.00	690.26	0.00	690.26
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 25 Oct 24 Rate: 5.95007% Yield to Maturity: 6.39% Maturity Date: 25 Oct 37

PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2

105,352.21	100.1184310	1,127.78	105,476.98	101,717.55	3,759.43	0.00	3,759.43
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 12 Jun 18 Rate: 5.92882% Yield to Maturity: 5.81% Maturity Date: 27 Jul 31

PVTPL CARVAL CLO LTD SER 24-3A CL A1 FLTG RT 10-20-2037 CUSIP: 14688RAA8

180,000.00	100.3819500	2,921.08	180,687.51	180,000.00	687.51	0.00	687.51
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 25 Sep 24 Rate: 5.96139% Yield to Maturity: 6.139% Maturity Date: 20 Oct 37

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 188 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL CAYUGA PK CLO LTD SER 20-1A CL AR FLTG 07-17-2034 CUSIP: 149791AP0

110,000.00	100.1631910	1,400.08	110,179.51	110,000.00	179.51	0.00	179.51
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 3 Aug 21 Rate: 6.02906% Yield to Maturity: 5.872% Maturity Date: 17 Jul 34

PVTPL COLLEGE AVE STUDENT LNS 2023-A LLC SER 23-A CLS C 6.06% 05-25-2055 CUSIP: 193938AD9

100,000.00	99.0154900	101.00	99,015.49	98,750.00	265.49	0.00	265.49
------------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 16 May 23 Rate: 6.06% Yield to Maturity: 6.336% Maturity Date: 25 May 55

PVTPL MAGNETITE CLO LTD SR 21-29A CL BR FLTG RT 07-15-2037 CUSIP: 55955KAN4

120,000.00	100.0664080	3,076.33	120,079.69	120,000.00	79.69	0.00	79.69
------------	-------------	----------	------------	------------	-------	------	-------

Issue Date: 22 Aug 24 Rate: 6.99165% Yield to Maturity: 6.321% Maturity Date: 15 Jul 37

PVTPL MASTR AST BACKED SER 07-NCW CL A-1FLTG RT 5-25-37 SEDOL: BL6C567

100,566.90	87.7937170	79.67	88,291.42	92,747.21	- 4,455.79	0.00	- 4,455.79
------------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 14 Aug 07 Rate: 4.75322% Yield to Maturity: 11.011% Maturity Date: 25 May 37

PVTPL NAVIENT STUDENT LN TR SER 16-3A CL A3 FLTG 06-25-2065 CUSIP: 63940HAC7

83,985.67	101.0199360	84.45	84,842.27	85,455.41	- 613.14	0.00	- 613.14
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 16 Jun 16 Rate: 6.03327% Yield to Maturity: 6.053% Maturity Date: 25 Jun 65

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 189 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL NAVIENT STUDENT LN TR 2017-1A CL A-3 FLTG RT 07-25-2066 CUSIP: 63940NAC4

80,105.46	100.8910880	77.88	80,819.27	81,322.67	- 503.40	0.00	- 503.40
-----------	-------------	-------	-----------	-----------	----------	------	----------

Issue Date: 16 Feb 17 Rate: 5.83327% Yield to Maturity: 5.887% Maturity Date: 26 Jul 66

PVTPL NEW RESDNTL MTG LN TR 2018-1 SER 18-1A CL A1A VAR RT DUE 12-25-2057 BEO CUSIP: 64830GAB2

95,919.65	95.5572710	330.39	91,658.20	104,222.68	- 12,564.48	0.00	- 12,564.48
-----------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Jan 18 Rate: 4% Yield to Maturity: 5.814% Maturity Date: 25 Dec 57

PVTPL PARK BLUE CLO LTD SR 22-2A CL A1R FLTG RT 07-20-2037 CUSIP: 70018CAQ9

110,000.00	100.5488000	1,328.23	110,603.68	110,000.00	603.68	0.00	603.68
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 22 Jul 24 Rate: 6.0374% Yield to Maturity: 5.894% Maturity Date: 20 Jul 37

PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3

230,000.00	100.2193910	2,741.15	230,504.60	229,120.00	1,384.60	0.00	1,384.60
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 30 Jun 21 Rate: 5.95901% Yield to Maturity: 5.847% Maturity Date: 20 Jul 34

PVTPL SOUND POINT CLO XX LTD (US) SER 18-2A CLS A FLTG RT 07-26-2031 CUSIP: 83611JAA3

167,531.84	100.1277910	1,808.52	167,745.93	165,722.49	2,023.44	0.00	2,023.44
------------	-------------	----------	------------	------------	----------	------	----------

Issue Date: 28 Jun 18 Rate: 5.97882% Yield to Maturity: 5.864% Maturity Date: 26 Jul 31

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 190 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Asset backed securities

PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEOCUSIP: 86358LAA8

265,977.73	1.8286980	218.20	4,863.93	139,266.50	- 134,402.57	0.00	- 134,402.57
------------	-----------	--------	----------	------------	--------------	------	--------------

Issue Date: 25 Jun 06 Rate: 4.67322% Yield to Maturity: 16.239% Maturity Date: 25 Feb 36

PVTPL TRESTLES CLO SER 24-7A CL A1 FLTG RT 10-25-2037 CUSIP: 89532XAC1

120,000.00	100.3014500	2,418.98	120,361.74	120,000.00	361.74	0.00	361.74
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 6 Sep 24 Rate: 6.2025% Yield to Maturity: 6.165% Maturity Date: 25 Oct 37

PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2

100,000.00	100.7479500	1,259.27	100,747.95	100,000.00	747.95	0.00	747.95
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 21 Dec 23 Rate: 6.47626% Yield to Maturity: 6.276% Maturity Date: 23 Jan 37

PVTPL WHITEBOX CLO III LTD SR 21-3A CL A1R FLTG RT 10-15-2035 CUSIP: 96467HAL0

120,000.00	100.1213000	1,540.73	120,145.56	120,000.00	145.56	0.00	145.56
------------	-------------	----------	------------	------------	--------	------	--------

Issue Date: 15 Oct 24 Rate: 5.57197999954% Yield to Maturity: 5.817% Maturity Date: 15 Oct 35

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.15072% 01-15-2053 CUSIP: 78448YAB7

62,150.67	98.7008830	144.79	61,343.26	60,985.35	357.91	0.00	357.91
-----------	------------	--------	-----------	-----------	--------	------	--------

Issue Date: 9 Feb 21 Rate: 5.24157% Yield to Maturity: 5.892% Maturity Date: 15 Jan 53

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 191 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		
					Market	Translation	Total

### Fixed Income

#### Asset backed securities

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2B 1.59% 01-15-2053 CUSIP: 78448YAC5

101,701.16	90.3463240	71.87	91,883.26	101,646.92	- 9,763.66	0.00	- 9,763.66
------------	------------	-------	-----------	------------	------------	------	------------

Issue Date: 9 Feb 21 Rate: 1.59% Yield to Maturity: 4.214% Maturity Date: 15 Jan 53

SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL C 144A 2.99% 01-15-2053 CUSIP: 78448YAE1

70,247.19	85.7141050	93.35	60,211.75	70,245.73	- 10,033.98	0.00	- 10,033.98
-----------	------------	-------	-----------	-----------	-------------	------	-------------

Issue Date: 9 Feb 21 Rate: 2.99% Yield to Maturity: 5.2% Maturity Date: 15 Jan 53

SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39

69,791.12	89.6787010	43.12	62,587.77	69,777.29	- 7,189.52	0.00	- 7,189.52
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 27 May 21 Rate: 1.39% Yield to Maturity: 4.158% Maturity Date: 15 Jan 53

Total USD		35,174.79	3,681,018.35	3,853,304.44	- 172,286.09	0.00	- 172,286.09
-----------	--	-----------	--------------	--------------	--------------	------	--------------

Total United States		35,174.79	3,681,018.35	3,853,304.44	- 172,286.09	0.00	- 172,286.09
---------------------	--	-----------	--------------	--------------	--------------	------	--------------

Total Asset Backed Securities

4,144,037.68		37,402.96	3,832,127.11	4,004,714.44	- 172,587.33	0.00	- 172,587.33
--------------	--	-----------	--------------	--------------	--------------	------	--------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 192 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Non-government backed c.m.o.s

##### United States - USD

BRAVO RESIDENTIAL FDG TR 2022-NQM3 5.108% 07-25-2062 CUSIP: 10569JAA8

87,893.55	99.4277960	386.60	87,390.62	87,891.94	- 501.32	0.00	- 501.32
-----------	------------	--------	-----------	-----------	----------	------	----------

Issue Date: 1 Aug 22 Rate: 5.108% Yield to Maturity: 5.581% Maturity Date: 25 Jul 62

CIM TR 2020-R2 FLTG RT 2.581% DUE 10-25-2059 CUSIP: 12558WAA8

98,917.52	91.9176910	212.75	90,922.70	103,987.04	- 13,064.34	0.00	- 13,064.34
-----------	------------	--------	-----------	------------	-------------	------	-------------

Issue Date: 1 Mar 20 Rate: 2.581% Yield to Maturity: 6.318% Maturity Date: 25 Oct 59

CMO CSMC 2018-J1 TR CL A-2 FLTGE 02-01-2048 CUSIP: 12653TAB7

819.78	89.1581000	2.47	730.90	771.25	- 40.35	0.00	- 40.35
--------	------------	------	--------	--------	---------	------	---------

Issue Date: 1 Jun 18 Rate: 3.5% Yield to Maturity: 6.615% Maturity Date: 25 Feb 48

CMO HARBORVIEW MTG LN TR 2006-13 MTG PASSTHRU CTF CL A DUE 11-19-2046 REG SEDOL: B1L4B48

18,820.72	71.7521430	31.68	13,504.27	18,538.13	- 5,033.86	0.00	- 5,033.86
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 13 Dec 06 Rate: 4.66083% Yield to Maturity: 28.708% Maturity Date: 19 Nov 46

CMO STRUCTURED ASSET SECS CORP 2004-2 CL4-A1 DUE 03-25-2034 REG CUSIP: 86359BLE9

11,533.81	93.5912760	55.67	10,794.64	10,156.98	637.66	0.00	637.66
-----------	------------	-------	-----------	-----------	--------	------	--------

Issue Date: 1 Feb 04 Rate: 5.646% Yield to Maturity: 9.687% Maturity Date: 25 Mar 34

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 193 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Non-government backed c.m.o.s</b>							
CMO WAMU MTG PASS-THROUGH CTFS SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG SEDOL: B03SL52							
70,706.82	96.2477590	379.03	68,053.73	68,762.40	- 708.67	0.00	- 708.67
Issue Date: 1 Apr 04 Rate: 6.22522% Yield to Maturity: 6.603% Maturity Date: 25 Apr 44							
COLT 2022-3 MTG LN TR 3.90100002289% 02-25-2067 CUSIP: 12659YAA2							
112,731.62	95.0676930	378.69	107,171.35	112,730.47	- 5,559.12	0.00	- 5,559.12
Issue Date: 1 Mar 22 Rate: 3.90100002289% Yield to Maturity: 6.733% Maturity Date: 25 Feb 67							
MORGAN STANLEY FLTG RT 6.5% DUE 02-25-2054 CUSIP: 617939AA1							
79,299.13	101.3072020	443.85	80,335.73	79,497.39	838.34	0.00	838.34
Issue Date: 1 Apr 24 Rate: 6.5% Yield to Maturity: 4.717% Maturity Date: 25 Feb 54							
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 CUSIP: 64828GAD2							
86,511.70	93.1217400	260.74	80,561.20	88,498.58	- 7,937.38	0.00	- 7,937.38
Issue Date: 1 Nov 19 Rate: 3.5% Yield to Maturity: 6.569% Maturity Date: 25 Sep 59							
OBX 2021-NQM2 TR 1.101% 05-25-2061 CUSIP: 670857AA9							
85,245.61	81.0633530	80.82	69,102.95	85,245.42	- 16,142.47	0.00	- 16,142.47
Issue Date: 1 Jun 21 Rate: 1.101% Yield to Maturity: 10.639% Maturity Date: 25 May 61							

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 194 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Non-government backed c.m.o.s

PVTPL CMO MORGAN STANLEY RESIDENTIAL MORTGAGE SR 24-INV3 CL A1 FRN 06-01-2054 CUSIP: 61776GAA6

90,766.00	101.4871980	508.04	92,115.87	91,432.56	683.31	0.00	683.31
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 Jun 24 Rate: 6.5% Yield to Maturity: 6.032% Maturity Date: 25 Jun 54

PVTPL CMO NEW RESIDENTIAL MTG LN SER 21-NQM3 CL A1 VAR 11-27-2056 SEDOL: BMDTQN2

51,851.35	86.0480010	51.62	44,617.05	51,851.35	- 7,234.30	0.00	- 7,234.30
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 21 Rate: 1.15612% Yield to Maturity: 10.16% Maturity Date: 27 Nov 56

PVTPL CMO NEW RESIDENTIAL MTG LN TR 2016-4A CL B-1A FLTG RT 11-25-2056 CUSIP: 64829LAQ1

157,898.80	95.9436390	611.86	151,493.85	163,326.57	- 11,832.72	0.00	- 11,832.72
------------	------------	--------	------------	------------	-------------	------	-------------

Issue Date: 1 Nov 16 Rate: 4.5% Yield to Maturity: 6.248% Maturity Date: 25 Nov 56

PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR RT 09-25-2059 CUSIP: 64828EAA3

31,618.72	93.7648010	67.85	29,647.23	31,618.70	- 1,971.47	0.00	- 1,971.47
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Sep 19 Rate: 2.49188% Yield to Maturity: 6.832% Maturity Date: 25 Sep 59

PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027 CUSIP: 92539TAA1

92,319.50	100.2591760	447.06	92,558.77	92,318.06	240.71	0.00	240.71
-----------	-------------	--------	-----------	-----------	--------	------	--------

Issue Date: 1 May 23 Rate: 5.811% Yield to Maturity: 5.621% Maturity Date: 25 May 68

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 195 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Non-government backed c.m.o.s

PVTPL EVERBANK MTG LN TR SER 2018-1 CL A-22 VAR DUE 02-25-2048 CUSIP: 29978CAX8

30,807.72	88.1937380	92.85	27,170.48	30,422.62	- 3,252.14	0.00	- 3,252.14
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 Feb 18 Rate: 3.5% Yield to Maturity: 6.961% Maturity Date: 25 Feb 48

PVTPL J P MORGAN MTG TR SER 18-5 CL A1 VAR 10-25-2048 CUSIP: 46649KAA3

20,084.85	88.1017280	60.53	17,695.10	19,691.02	- 1,995.92	0.00	- 1,995.92
-----------	------------	-------	-----------	-----------	------------	------	------------

Issue Date: 1 May 18 Rate: 3.5% Yield to Maturity: 7.022% Maturity Date: 25 Oct 48

Total USD		4,072.11	1,063,866.44	1,136,740.48	- 72,874.04	0.00	- 72,874.04
-----------	--	----------	--------------	--------------	-------------	------	-------------

Total United States		4,072.11	1,063,866.44	1,136,740.48	- 72,874.04	0.00	- 72,874.04
---------------------	--	----------	--------------	--------------	-------------	------	-------------

Total Non-Government Backed C.M.O.s

1,127,827.20		4,072.11	1,063,866.44	1,136,740.48	- 72,874.04	0.00	- 72,874.04
--------------	--	----------	--------------	--------------	-------------	------	-------------

#### Index linked government bonds

United States - USD

UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL: BQFMC06

120,000.00	97.4807170	660.89	116,976.86	119,371.42	- 2,394.56	0.00	- 2,394.56
------------	------------	--------	------------	------------	------------	------	------------

Issue Date: 15 Jan 23 Rate: 1.19214% Yield to Maturity: 4.35% Maturity Date: 15 Jan 33

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 196 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Index linked government bonds

UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP: 91282CLE9

550,000.00	97.5024150	4,792.46	536,263.28	564,050.08	- 27,786.80	0.00	- 27,786.80
------------	------------	----------	------------	------------	-------------	------	-------------

Issue Date: 15 Jul 24 Rate: 1.886175% Yield to Maturity: 4.367% Maturity Date: 15 Jul 34

Total USD		5,453.35	653,240.14	683,421.50	- 30,181.36	0.00	- 30,181.36
-----------	--	----------	------------	------------	-------------	------	-------------

Total United States		5,453.35	653,240.14	683,421.50	- 30,181.36	0.00	- 30,181.36
---------------------	--	----------	------------	------------	-------------	------	-------------

Total Index Linked Government Bonds

670,000.00		5,453.35	653,240.14	683,421.50	- 30,181.36	0.00	- 30,181.36
------------	--	----------	------------	------------	-------------	------	-------------

#### Funds - other fixed income

United States - USD

MFO VANGUARD TARGET RETIREMENT INCOME TRUST I CUSIP: 92202V633

954,258.03	67.9700000	0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
------------	------------	------	---------------	---------------	---------------	------	---------------

Total USD		0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
-----------	--	------	---------------	---------------	---------------	------	---------------

Total United States		0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
---------------------	--	------	---------------	---------------	---------------	------	---------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 197 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Fixed Income

#### Funds - other fixed income

Total Funds - Other Fixed Income

954,258.03	0.00	64,860,918.30	53,245,623.05	11,615,295.25	0.00	11,615,295.25
------------	------	---------------	---------------	---------------	------	---------------

#### Fixed income derivatives - futures

United States - USD

FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0

12.00	118.9060000	0.00	1,426,875.00	1,494,562.51	- 67,687.51	0.00	- 67,687.51
-------	-------------	------	--------------	--------------	-------------	------	-------------

Yield to Maturity: 4.857% Maturity Date: 20 Mar 25

FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0

- 3.00	111.3100000	0.00	- 333,937.50	- 338,148.44	4,210.94	0.00	4,210.94
--------	-------------	------	--------------	--------------	----------	------	----------

Yield to Maturity: 4.561% Maturity Date: 20 Mar 25

FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0

40.00	106.3050000	0.00	4,252,187.50	4,277,652.80	- 25,465.30	0.00	- 25,465.30
-------	-------------	------	--------------	--------------	-------------	------	-------------

Yield to Maturity: 4.348% Maturity Date: 31 Mar 25

FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0

17.00	113.8440000	0.00	1,935,343.75	1,986,606.34	- 51,262.59	0.00	- 51,262.59
-------	-------------	------	--------------	--------------	-------------	------	-------------

Yield to Maturity: 4.746% Maturity Date: 20 Mar 25

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 198 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Fixed Income</b>							
<b>Fixed income derivatives - futures</b>							
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0							
19.00	102.8050000	0.00	3,906,578.13	3,910,210.94	- 3,632.81	0.00	- 3,632.81
Yield to Maturity: 4.257% Maturity Date: 31 Mar 25							
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0							
41.00	108.7500000	0.00	4,458,750.00	4,524,125.06	- 65,375.06	0.00	- 65,375.06
Yield to Maturity: 4.423% Maturity Date: 20 Mar 25							
Total USD		0.00	15,645,796.88	15,855,009.21	- 209,212.33	0.00	- 209,212.33
Total United States		0.00	15,645,796.88	15,855,009.21	- 209,212.33	0.00	- 209,212.33
Total Fixed Income Derivatives - Futures							
126.00		0.00	15,645,796.88	15,855,009.21	- 209,212.33	0.00	- 209,212.33
Total Fixed Income							
70,899,295.44		569,374.08	187,040,228.30	184,692,043.19	2,363,956.15	- 15,771.04	2,348,185.11

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 199 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Swaps

##### Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7U

0WP302235-0WR302 2,569,664.92	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
----------------------------------	-----------	------	------	------	------	------	------	------

Total BRL		0.00	0.00	0.00	0.00	0.00	0.00	0.00
-----------	--	------	------	------	------	------	------	------

Total Brazil		0.00	0.00	0.00	0.00	0.00	0.00	0.00
--------------	--	------	------	------	------	------	------	------

Total Swaps 2,569,664.92		0.00	0.00	0.00	0.00	0.00	0.00	0.00
-----------------------------	--	------	------	------	------	------	------	------

#### Miscellaneous

##### United States - USD

&&&TYCO PARTICIPANT LOAN FUND CUSIP: 000675900

25,916,312.94	1.0000000	0.00	25,916,312.94	25,916,312.94	0.00	0.00	0.00	0.00
---------------	-----------	------	---------------	---------------	------	------	------	------

ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW CUSIP: 525ESCRB7 60,000.00	0.0000000	0.00	0.00	36,600.00	- 36,600.00	0.00	0.00	- 36,600.00
--	-----------	------	------	-----------	-------------	------	------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 200 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Other Assets</b>							
<b>Miscellaneous</b>							
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6							
200,000.00	0.0010000	0.00	2.00	199,852.00	- 199,850.00	0.00	- 199,850.00
ESC LEHMAN BROTH HLD INC D05/17/07 5.857MN56 CUSIP: 524ESCXA3							
100,000.00	0.0000000	0.00	0.00	97,206.00	- 97,206.00	0.00	- 97,206.00
<b>Total USD</b>							
		0.00	25,916,314.94	26,249,970.94	- 333,656.00	0.00	- 333,656.00
<b>Total United States</b>							
		0.00	25,916,314.94	26,249,970.94	- 333,656.00	0.00	- 333,656.00
<b>Total Miscellaneous</b>							
26,276,312.94		0.00	25,916,314.94	26,249,970.94	- 333,656.00	0.00	- 333,656.00
<b>Cash collateral held elsewhere</b>							
<b>Luxembourg - EUR</b>							
CCPC RECEIVABLE FROM BARCLAYS DE ZOETE WEDD, UNITED STATES SEDOL: 9J4XTPU							
- 500.42	1.0000000	0.00	- 518.18	- 612.59	0.00	94.41	94.41
OTC CCPC RECEIVABLE FROM BARCLAYS CAPITAL SECURITIES LTD SEDOL: 9JXKE1U WESTERN							
500.00	1.0000000	0.00	517.75	556.58	0.00	- 38.83	- 38.83

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 201 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Cash collateral held elsewhere

Total EUR		0.00	- 0.43	- 56.01	0.00	55.58	55.58
-----------	--	------	--------	---------	------	-------	-------

Total Luxembourg		0.00	- 0.43	- 56.01	0.00	55.58	55.58
------------------	--	------	--------	---------	------	-------	-------

#### United States - USD

CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	120,000.00	100.0000000	0.00	120,000.00	120,000.00	0.00	0.00	0.00
--	------------	-------------	------	------------	------------	------	------	------

OTC DER CASH COLL REC FROM BARCLAYS SEDOL: 9A32GFU	2,000.00	1.0000000	0.00	2,000.00	2,000.00	0.00	0.00	0.00
--	----------	-----------	------	----------	----------	------	------	------

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	60,000.00	1.0000000	0.00	60,000.00	60,000.00	0.00	0.00	0.00
---	-----------	-----------	------	-----------	-----------	------	------	------

Total USD		0.00	182,000.00	182,000.00	0.00	0.00	0.00
-----------	--	------	------------	------------	------	------	------

Total United States		0.00	182,000.00	182,000.00	0.00	0.00	0.00
---------------------	--	------	------------	------------	------	------	------

Total Cash Collateral Held Elsewhere	181,999.58		0.00	181,999.57	181,943.99	0.00	55.58	55.58
--------------------------------------	------------	--	------	------------	------------	------	-------	-------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 202 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Other Assets</i>							
<b>Exchange cleared swaps - other assets</b>							
Mexico - MXN							
CME_OIS MSNYUS33 16/11/2029 MXN P 1DMXIBTIEF / R 8.902 0WS123745-0WZ12374 SEDOL: 9MYCNPU 0WS123745							
14,350,000.00	0.0000000	0.00	0.01	0.00	0.01	0.00	0.01
CME_OIS MSNYUS33 19/11/2029 MXN P 1DMXIBTIEF / R 8.825 0WS123786-0WZ12378 SEDOL: 9MYDFUU 0WS123786							
14,060,000.00	0.0000000	0.00	0.01	0.00	0.01	0.00	0.01
<b>Total MXN</b>							
		0.00	0.02	0.00	0.02	0.00	0.02
<b>Total Mexico</b>							
		0.00	0.02	0.00	0.02	0.00	0.02
United States - USD							
CME_OIS MSNYUS33 04/30/2031 USD P 4.2% / R 1DSOFR 0WS122689-0WZ12268 SEDOL: 9M8187U 0WS122689							
3,274,000.00	0.0000000	0.00	0.03	0.00	0.03	0.00	0.03
CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1U 0WS076240							
156,000.00	0.1485140	0.00	23,168.11	18,775.67	4,392.44	0.00	4,392.44
ICE_CD_X MSNYUS33 12/20/2029 BUY CDX.NA.HY.43 0WS123489-0WZ12348 SEDOL: 9MXFFZU 0WZ123481							
394,200.00	- 0.0769580	- 657.00	- 30,337.00	- 29,022.41	- 1,314.59	0.00	- 1,314.59

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 203 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Other Assets

#### Exchange cleared swaps - other assets

Total USD		- 657.00	- 7,168.86	- 10,246.74	3,077.88	0.00	3,077.88
-----------	--	----------	------------	-------------	----------	------	----------

Total United States		- 657.00	- 7,168.86	- 10,246.74	3,077.88	0.00	3,077.88
---------------------	--	----------	------------	-------------	----------	------	----------

#### Total Exchange Cleared Swaps - Other Assets

32,234,200.00		- 657.00	- 7,168.84	- 10,246.74	3,077.90	0.00	3,077.90
---------------	--	----------	------------	-------------	----------	------	----------

#### Total Other Assets

61,262,177.44		- 657.00	26,091,145.67	26,421,668.19	- 330,578.10	55.58	- 330,522.52
---------------	--	----------	---------------	---------------	--------------	-------	--------------

### Derivative Offsets

#### Fixed income futures

##### United States - USD

FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0

- 12.00	118.9060000	0.00	- 1,426,875.00	- 1,494,562.51	67,687.51	0.00	67,687.51
---------	-------------	------	----------------	----------------	-----------	------	-----------

FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0

3.00	111.3100000	0.00	333,937.50	338,148.44	- 4,210.94	0.00	- 4,210.94
------	-------------	------	------------	------------	------------	------	------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 204 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	
					Market	Translation		
<b>Derivative Offsets</b>								
<b>Fixed income futures</b>								
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0								
- 40.00	106.3050000	0.00	- 4,252,187.50	- 4,277,652.80	25,465.30	0.00	25,465.30	
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0								
- 17.00	113.8440000	0.00	- 1,935,343.75	- 1,986,606.34	51,262.59	0.00	51,262.59	
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0								
- 19.00	102.8050000	0.00	- 3,906,578.13	- 3,910,210.94	3,632.81	0.00	3,632.81	
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0								
- 41.00	108.7500000	0.00	- 4,458,750.00	- 4,524,125.06	65,375.06	0.00	65,375.06	
Total USD		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33	
Total United States		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33	
Total Fixed Income Futures								
-126.00		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33	

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 205 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Derivative Offsets

#### Fixed income futures

Total Derivative Offsets

-126.00		0.00	- 15,645,796.88	- 15,855,009.21	209,212.33	0.00	209,212.33
---------	--	------	-----------------	-----------------	------------	------	------------

### Liabilities

#### Expense accruals

United States - USD

INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 994996916

0.00	0.0000000	- 12,471.85	0.00	0.00	0.00	0.00	0.00
------	-----------	-------------	------	------	------	------	------

Total USD		- 12,471.85	0.00	0.00	0.00	0.00	0.00
-----------	--	-------------	------	------	------	------	------

Total United States		- 12,471.85	0.00	0.00	0.00	0.00	0.00
---------------------	--	-------------	------	------	------	------	------

Total Expense Accruals

0.00		- 12,471.85	0.00	0.00	0.00	0.00	0.00
------	--	-------------	------	------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 206 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Liabilities

#### Swap liabilities

##### Brazil - BRL

OIS CHASUS33 02/01/2029 BRL P 1DBZDIO / R 10.262% 0WP302235-0WR30223 SEDOL: 9M2JH7L

0WP302235-0WR302 - 2,569,664.92	0.2072830	0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
------------------------------------	-----------	------	-------------	------	-------------	------	-------------

Total BRL		0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
-----------	--	------	-------------	------	-------------	------	-------------

Total Brazil		0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
--------------	--	------	-------------	------	-------------	------	-------------

Total Swap Liabilities -2,569,664.92		0.00	- 86,219.09	0.00	- 86,219.09	0.00	- 86,219.09
---	--	------	-------------	------	-------------	------	-------------

#### Obligation to return cash collateral hld

##### United States - USD

SWAP DUE TO USD BARCUS31XXX 31 DEC 2050 SEDOL: 9AYQMCL

- 4,751.17	1.0000000	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
------------	-----------	------	------------	------------	------	------	------

Total USD		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
-----------	--	------	------------	------------	------	------	------

Total United States		0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
---------------------	--	------	------------	------------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 207 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Liabilities

#### Obligation to return cash collateral hld

Total Obligation to Return Cash Collateral Hld

-4,751.17	0.00	- 4,751.17	- 4,751.17	0.00	0.00	0.00
-----------	------	------------	------------	------	------	------

#### Exchange cleared swap liabilities

Mexico - MXN

CME\_OIS MSNYUS33 16/11/2029 MXN P 1DMXIBTIEF / R 8.902 0WS123745-0WZ12374 SEDOL: 9MYCNPL  
0WZ123747

- 14,350,000.00	0.0113270	0.00	- 7,817.40	0.00	- 7,817.40	0.00	- 7,817.40
-----------------	-----------	------	------------	------	------------	------	------------

CME\_OIS MSNYUS33 19/11/2029 MXN P 1DMXIBTIEF / R 8.825 0WS123786-0WZ12378 SEDOL: 9MYDFUL  
0WZ123788

- 14,060,000.00	0.0143580	0.00	- 9,709.11	0.00	- 9,709.11	0.00	- 9,709.11
-----------------	-----------	------	------------	------	------------	------	------------

Total MXN	0.00	- 17,526.51	0.00	- 17,526.51	0.00	- 17,526.51
-----------	------	-------------	------	-------------	------	-------------

Total Mexico	0.00	- 17,526.51	0.00	- 17,526.51	0.00	- 17,526.51
--------------	------	-------------	------	-------------	------	-------------

United States - USD

CME\_OIS MSNYUS33 04/30/2031 USD P 4.2% / R 1DSOFR 0WS122689-0WZ12268 SEDOL: 9M8187L  
0WZ122681

- 3,274,000.00	0.0060110	0.00	- 19,679.69	- 26,896.97	7,217.28	0.00	7,217.28
----------------	-----------	------	-------------	-------------	----------	------	----------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 208 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Liabilities</b>							
<b>Exchange cleared swap liabilities</b>							
CME_OIS MSNYUS33 05/15/2048 USD P 3.15% / R 1DSOFR 0WS076240-0WZ07624 SEDOL: 9LY7Q1L 0WZ076242							
- 156,000.00	0.0000000	0.00	0.00	0.00	0.00	0.00	0.00
ICE_CD X MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 0WS123323-0WZ12332 SEDOL: 9MX9R2L 0WS123323							
- 1,104,300.00	- 0.0223210	368.10	24,648.75	24,910.15	- 261.40	0.00	- 261.40
<b>Total USD</b>							
		368.10	4,969.06	- 1,986.82	6,955.88	0.00	6,955.88
<b>Total United States</b>							
		368.10	4,969.06	- 1,986.82	6,955.88	0.00	6,955.88
<b>Total Exchange Cleared Swap Liabilities</b>							
-32,944,300.00		368.10	- 12,557.45	- 1,986.82	- 10,570.63	0.00	- 10,570.63
<b>Total Liabilities</b>							
-35,518,716.09		- 12,103.75	- 103,527.71	- 6,737.99	- 96,789.72	0.00	- 96,789.72

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 209 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Cash and Cash Equivalents</b>							
<b>Cash</b>							
ARS - Argentine peso	1,031.0000000	0.00	4.17	62.13	0.00	- 57.96	- 57.96
EUR - Euro	0.9657170	0.00	10,124.66	10,607.11	0.00	- 482.45	- 482.45
MXN - Mexican peso	20.7927500	0.00	22,122.75	22,750.62	0.00	- 627.87	- 627.87
RUB - Russian ruble	109.7500000	0.00	10,170.15	11,782.40	0.00	- 1,612.25	- 1,612.25
USD - United States dollar	1.0000000	0.00	204,213.34	204,213.34	0.00	0.00	0.00
Total cash - all currencies		0.00	246,635.07	249,415.60	0.00	- 2,780.53	- 2,780.53
Total cash - all countries		0.00	246,635.07	249,415.60	0.00	- 2,780.53	- 2,780.53
USD - United States dollar	1.0000000	0.00	3,910.00	3,910.00	0.00	0.00	0.00

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 210 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Cash and Cash Equivalents

#### Cash

Total cash - all currencies		0.00	3,910.00	3,910.00	0.00	0.00	0.00
-----------------------------	--	------	----------	----------	------	------	------

Total cash - all countries		0.00	3,910.00	3,910.00	0.00	0.00	0.00
----------------------------	--	------	----------	----------	------	------	------

#### Total Cash

250,545.07		0.00	250,545.07	253,325.60	0.00	- 2,780.53	- 2,780.53
------------	--	------	------------	------------	------	------------	------------

#### Funds - short term investment

##### United States - USD

MFO VANGUARD FEDERAL MONEY MARKET FUND CUSIP: 922906300

187,223,229.55	100.0000019	725,526.05	187,223,233.28	187,223,233.28	0.00	0.00	0.00
----------------	-------------	------------	----------------	----------------	------	------	------

NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452

3,634,689.45	1.0000000	20,770.28	3,634,689.45	3,634,689.45	0.00	0.00	0.00
--------------	-----------	-----------	--------------	--------------	------	------	------

Total USD		746,296.33	190,857,922.73	190,857,922.73	0.00	0.00	0.00
-----------	--	------------	----------------	----------------	------	------	------

Total United States		746,296.33	190,857,922.73	190,857,922.73	0.00	0.00	0.00
---------------------	--	------------	----------------	----------------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 211 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Cash and Cash Equivalents

#### Funds - short term investment

Total Funds - Short Term Investment

190,857,919.00		746,296.33	190,857,922.73	190,857,922.73	0.00	0.00	0.00
----------------	--	------------	----------------	----------------	------	------	------

#### Cash collateral due to/from ccp broker

MXN - Mexican peso

20.7927500	0.00	17,817.74	18,261.95	0.00	- 444.21	- 444.21
------------	------	-----------	-----------	------	----------	----------

USD - United States dollar

1.0000000	0.00	5,041.29	5,041.29	0.00	0.00	0.00
-----------	------	----------	----------	------	------	------

Total cash collateral due to/from ccp broker - all currencies	0.00	22,859.03	23,303.24	0.00	- 444.21	- 444.21
---	------	-----------	-----------	------	----------	----------

Total cash collateral due to/from ccp broker - all countries	0.00	22,859.03	23,303.24	0.00	- 444.21	- 444.21
--	------	-----------	-----------	------	----------	----------

Total Cash Collateral Due to/from CCP Broker

22,859.03	0.00	22,859.03	23,303.24	0.00	- 444.21	- 444.21
-----------	------	-----------	-----------	------	----------	----------

Total Cash and Cash Equivalents

191,131,323.10	746,296.33	191,131,326.83	191,134,551.57	0.00	- 3,224.74	- 3,224.74
----------------	------------	----------------	----------------	------	------------	------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 212 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Cash and Cash Equivalents

#### Cash collateral due to/from ccp broker

### Adjustments To Cash

#### Pending foreign exchange purchases

AUD - Australian dollar	1.6151174	0.00	229,089.88	247,903.17	0.00	- 18,813.29	- 18,813.29
BRL - Brazilian real	6.1778500	0.00	1,307,918.10	1,338,712.13	0.00	- 30,794.03	- 30,794.03
CAD - Canadian dollar	1.4382000	0.00	208,699.40	217,094.16	0.00	- 8,394.76	- 8,394.76
CHF - Swiss franc	0.9062500	0.00	221,028.13	227,344.85	0.00	- 6,316.72	- 6,316.72
INR - Indian rupee	85.6137500	0.00	55,978.40	56,844.90	0.00	- 866.50	- 866.50

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 213 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending foreign exchange purchases

JPY - Japanese yen	157.1600000	0.00	337,096.30	354,208.35	0.00	- 17,112.05	- 17,112.05
MXN - Mexican peso	20.7927500	0.00	939,155.08	956,221.69	0.00	- 17,066.61	- 17,066.61
NOK - Norwegian krone	11.3573500	0.00	180,494.87	186,915.35	0.00	- 6,420.48	- 6,420.48
USD - United States dollar	1.0000000	0.00	2,440,342.07	2,440,342.07	0.00	0.00	0.00
<b>Total pending foreign exchange purchases - all currencies</b>		<b>0.00</b>	<b>5,919,802.23</b>	<b>6,025,586.67</b>	<b>0.00</b>	<b>- 105,784.44</b>	<b>- 105,784.44</b>
<b>Total pending foreign exchange purchases - all countries</b>		<b>0.00</b>	<b>5,919,802.23</b>	<b>6,025,586.67</b>	<b>0.00</b>	<b>- 105,784.44</b>	<b>- 105,784.44</b>
<b>Total Pending foreign exchange purchases</b>	<b>0.00</b>	<b>0.00</b>	<b>5,919,802.23</b>	<b>6,025,586.67</b>	<b>0.00</b>	<b>- 105,784.44</b>	<b>- 105,784.44</b>

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 214 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending foreign exchange sales

BRL - Brazilian real	6.1778500	0.00	- 873,629.94	- 879,070.29	0.00	5,440.35	5,440.35
CAD - Canadian dollar	1.4382000	0.00	- 118,263.00	- 121,326.16	0.00	3,063.16	3,063.16
CHF - Swiss franc	0.9062500	0.00	- 221,028.14	- 235,920.56	0.00	14,892.42	14,892.42
EUR - Euro	0.9657170	0.00	- 931.78	- 991.37	0.00	59.59	59.59
JPY - Japanese yen	157.1600000	0.00	- 10,961.89	- 11,607.24	0.00	645.35	645.35
MXN - Mexican peso	20.7927500	0.00	- 971,085.19	- 1,032,298.18	0.00	61,212.99	61,212.99
NOK - Norwegian krone	11.3573500	0.00	- 154,961.46	- 159,128.27	0.00	4,166.81	4,166.81

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 215 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending foreign exchange sales

USD - United States dollar	1.0000000	0.00	- 3,585,244.60	- 3,585,244.60	0.00	0.00	0.00
<hr/>							
Total pending foreign exchange sales - all currencies		0.00	- 5,936,106.00	- 6,025,586.67	0.00	89,480.67	89,480.67
<hr/>							
Total pending foreign exchange sales - all countries		0.00	- 5,936,106.00	- 6,025,586.67	0.00	89,480.67	89,480.67
<hr/>							
Total Pending foreign exchange sales	0.00	0.00	- 5,936,106.00	- 6,025,586.67	0.00	89,480.67	89,480.67

#### Pending trade purchases

USD - United States dollar	1.0000000	0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00
<hr/>							
Total pending trade purchases - all currencies		0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00
<hr/>							
Total pending trade purchases - all countries		0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 216 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending trade purchases

Total Pending trade purchases

0.00	0.00	- 2,078,275.35	- 2,078,275.35	0.00	0.00	0.00
------	------	----------------	----------------	------	------	------

#### Pending trade sales

USD - United States dollar

1.0000000	0.00	422,015.34	422,015.34	0.00	0.00	0.00
-----------	------	------------	------------	------	------	------

Total pending trade sales - all currencies

0.00	422,015.34	422,015.34	0.00	0.00	0.00
------	------------	------------	------	------	------

Total pending trade sales - all countries

0.00	422,015.34	422,015.34	0.00	0.00	0.00
------	------------	------------	------	------	------

Total Pending trade sales

0.00	0.00	422,015.34	422,015.34	0.00	0.00	0.00
------	------	------------	------------	------	------	------

#### Pending mark-to-markets receivable

USD - United States dollar

1.0000000	0.00	750.00	750.00	0.00	0.00	0.00
-----------	------	--------	--------	------	------	------

Total pending mark-to-markets receivable - all currencies

0.00	750.00	750.00	0.00	0.00	0.00
------	--------	--------	------	------	------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 217 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID Investment Mgr ID Shares/PAR value	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

### Adjustments To Cash

#### Pending mark-to-markets receivable

Total pending mark-to-markets receivable - all countries		0.00	750.00	750.00	0.00	0.00	0.00
Total Pending mark-to-markets receivable	0.00	0.00	750.00	750.00	0.00	0.00	0.00

#### Pending mark-to-markets payable

USD - United States dollar	1.0000000	0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00
Total pending mark-to-markets payable - all currencies		0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00
Total pending mark-to-markets payable - all countries		0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00
Total Pending mark-to-markets payable	0.00	0.00	- 22,515.62	- 22,515.62	0.00	0.00	0.00

Total Adjustments To Cash	0.00	0.00	- 1,694,329.40	- 1,678,025.63	0.00	- 16,303.77	- 16,303.77
---------------------------	------	------	----------------	----------------	------	-------------	-------------

# Portfolio Statement

31 DEC 2024

Account number V2299  
Account Name TYCO ELECTRONICS

Page 218 of 5,930

## ◆ Asset Detail - Base Currency

Description/Asset ID						Unrealized gain/loss		
Investment Mgr ID	Exchange rate/ Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total	
Shares/PAR value								

### Adjustments To Cash

#### Pending mark-to-markets payable

Total	323,350,506.77	1,302,909.66	3,077,328,566.49	1,983,049,230.57	1,094,314,579.89	- 35,243.97	1,094,279,335.92	
-------	----------------	--------------	------------------	------------------	------------------	-------------	------------------	--

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.