

VS Bond

Effective Date : 03/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	7-ELEVEN INC	373,000.00	295,306.91
	ABBVIE INC	283,000.00	255,609.93
	AEP TRANSMISSION CO LLC	115,000.00	119,149.36
	AERCAP IRELAND CAP LTD/A	400,000.00	359,407.88
	AGATE BAY MORTGAGE LOAN TRUST	55,521.40	52,061.08
	AGATE BAY MORTGAGE LOAN TRUST	278,125.99	260,958.66
	AGATE BAY MORTGAGE LOAN TRUST	282,770.87	261,166.98
	ALCON FINANCE CORP	232,000.00	182,908.34
	ALLSTATE CORP/THE	319,000.00	310,635.26
	AMCOR FLEXIBLES NORTH AM	272,000.00	228,008.22
	AMGEN INC	302,000.00	308,099.25
	ANHEUSER-BUSCH CO/INBEV	324,000.00	316,097.55
	APPLE INC	234,000.00	235,238.12
	APPLE INC	344,000.00	334,892.94
	ARES CAPITAL CORP	283,000.00	258,359.25
	ASHTED CAPITAL INC	306,000.00	284,065.08
	AT&T INC	238,000.00	223,262.36
	BANK	675,000.00	632,079.79
	BANK	365,000.00	307,172.32
	BANK	285,000.00	239,007.98
	BANK OF AMERICA CORP	250,000.00	236,173.14
	BANK OF AMERICA CORP	200,000.00	166,794.56
	BANK OF MONTREAL	335,000.00	302,230.51
	BANK OF NEW YORK MELLON CORP/THE	306,000.00	326,542.40
	BANK OF NOVA SCOTIA/THE	495,000.00	362,556.58
	BARCLAYS COMMERCIAL MORTGAGE S	275,000.00	222,229.21
	BARCLAYS COMMERCIAL MORTGAGE S	810,000.00	671,675.41
	BARCLAYS COMMERCIAL MORTGAGE S	210,000.00	177,361.65
	BARCLAYS PLC	377,000.00	302,084.20
	BAT CAPITAL CORP	464,000.00	431,074.44
	BECTON DICKINSON & CO	194,000.00	180,198.02
	BERKSHIRE HATHAWAY FIN	176,000.00	161,677.86
	BOARDWALK PIPELINES LP	274,000.00	267,389.13
	BOEING CO/THE	153,000.00	153,451.88
	BPR TRUST	500,000.00	487,510.70
	BRASKEM NETHERLANDS	206,000.00	174,947.44
	BRASKEM NETHERLANDS	176,000.00	132,129.48
	BRITISH TELECOMMUNICATIO	355,000.00	319,924.09
	BROADCOM INC	432,000.00	400,409.40
	BRUNSWICK CORP/DE	316,000.00	274,804.83
	BURLINGTN NORTH SANTA FE	282,000.00	302,928.28
	CANADIAN NATURAL RESOURCES LTD	227,000.00	236,487.74
	CARRIER GLOBAL CORP	200,000.00	150,826.22
	CELANESE US HOLDINGS LLC	328,000.00	331,026.02
	CENOVUS ENERGY INC	207,000.00	195,351.87
	CF HIPPOLYTA ISSUER LLC	225,626.63	204,761.63

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	CHARTER COMM OPT LLC/CAP	204,000.00	193,012.88
	CHENIERE ENERGY INC	394,000.00	373,945.40
	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	213,679.90
	CITIGROUP INC	225,000.00	212,064.84
	CITIZENS BANK NA/RI	314,000.00	285,442.14
	CMS ENERGY CORP	438,000.00	378,423.24
	COMCAST CORP	243,000.00	205,172.85
	COMM MORTGAGE TRUST	390,000.00	373,128.13
	COMM MORTGAGE TRUST	333,876.34	330,847.38
	COMMONSPIRIT HEALTH	263,000.00	214,972.77
	COMMONWEALTH OF BAHAMAS	210,000.00	157,633.36
	CONTINENTAL RESOURCES	200,000.00	192,080.74
	COOPERATIEVE RABOBANK UA	318,000.00	281,067.99
	CORESTATES CAPTL III	583,000.00	545,279.33
	CREDIT SUISSE COMMERCIAL MORTG	153,931.59	147,573.63
	CREDIT SUISSE MORTGAGE TRUST	122,462.40	114,323.67
	CREDIT SUISSE MORTGAGE TRUST	212,656.55	198,609.16
	CREDIT SUISSE NEW YORK	134,000.00	126,821.62
	CROWN CASTLE INC	361,000.00	342,110.90
	CVS HEALTH CORP	240,000.00	227,313.29
	DBUBS MORTGAGE TRUST	360,000.00	332,965.73
	DEEPHAVEN RESIDENTIAL MORTGAGE	357,693.42	338,041.85
	DEUTSCHE ALT-A SECURITIES INC	186.07	179.04
	DH EUROPE FINANCE II	293,000.00	244,066.94
	DREYFUS GOVERNMENT CASH MANAGE	828,814.67	828,814.67
	DRIVEN BRANDS FUNDING LLC	696,000.00	653,357.47
	DRIVEN BRANDS FUNDING LLC	345,625.00	282,314.10
	DUKE ENERGY PROGRESS LLC	93,000.00	80,155.38
	EDISON INTERNATIONAL	207,000.00	196,389.62
	ELARA HGV TIMESHARE ISSUER	247,356.15	229,289.13
	ELECTRICITE DE FRANCE SA	224,000.00	199,026.05
	ELEVANCE HEALTH INC	271,000.00	272,215.71
	ELI LILLY & CO	232,000.00	238,638.97
	EVERBANK MORTGAGE LOAN TRUST	31,988.40	31,184.36
	EVERBANK MORTGAGE LOAN TRUST	409,652.14	351,214.20
	FANNIE MAE	11,346.53	10,763.74
	FANNIE MAE	217,985.04	202,989.26
	FANNIE MAE	450,000.00	374,087.03
	FANNIE MAE	675,000.00	525,568.10
	FANNIE MAE	2,670.46	2,765.01
	FANNIE MAE	1,800.45	1,789.04
	FANNIE MAE	3,573.73	3,533.90
	FANNIE MAE	86,400.03	86,802.22
	FANNIE MAE	237,654.56	218,903.92
	FANNIE MAE	195,356.66	179,941.88
	FANNIE MAE	162,913.04	167,958.49
	FANNIE MAE	145,204.50	149,728.74

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	FANNIE MAE	153,422.12	144,594.81
	FANNIE MAE	583,916.54	525,410.14
	FANNIE MAE	251,035.03	234,719.84
	FANNIE MAE	319,753.57	265,588.48
	FANNIE MAE	296,432.94	267,280.32
	FANNIE MAE	198,622.19	184,128.61
	FANNIE MAE	282,437.11	244,723.07
	FANNIE MAE	3,570.48	3,703.88
	FANNIE MAE	23,489.55	23,976.49
	FANNIE MAE	22,880.12	22,393.91
	FANNIE MAE	89,816.49	82,731.79
	FANNIE MAE	55,701.42	54,310.59
	FANNIE MAE	336,886.15	313,639.50
	FANNIE MAE	637,046.75	564,347.50
	FANNIE MAE	39,210.95	39,291.59
	FANNIE MAE	49,904.60	50,939.47
	FANNIE MAE	96,338.74	98,331.58
	FANNIE MAE	65,852.77	66,159.29
	FANNIE MAE	59,029.93	57,699.09
	FEDEX CORP	340,000.00	322,822.21
	FIRSTENERGY TRANSMISSION	366,000.00	349,640.16
	FORD MOTOR CO	202,000.00	158,808.60
	FORTINET INC	214,000.00	177,710.27
	FREDDIE MAC	9,149.86	9,269.29
	FREDDIE MAC	4,460.66	4,640.41
	FREDDIE MAC	191,819.58	192,921.70
	FREDDIE MAC	41,007.16	40,125.31
	FREDDIE MAC	28,439.89	28,529.39
	FREDDIE MAC	613,355.89	529,088.45
	FREDDIE MAC	113,055.35	110,202.00
	FREDDIE MAC	258,272.14	251,753.17
	FREDDIE MAC	560,282.18	463,577.71
	FREDDIE MAC	230,000.00	171,272.03
	FREDDIE MAC	725,000.00	552,338.64
	GENERAL MOTORS FINL CO	169,000.00	170,614.78
	GENERAL MOTORS FINL CO	505,000.00	411,159.68
	GOLDMAN SACHS GROUP INC	182,000.00	172,260.62
	GOLDMAN SACHS GROUP INC	352,000.00	293,354.24
	GOVERNMENT NATIONAL MORTGAGE A	80,557.92	76,934.45
	GOVERNMENT NATIONAL MORTGAGE A	133,305.27	121,856.11
	GOVERNMENT NATIONAL MORTGAGE A	54,282.52	54,930.37
	GOVERNMENT NATIONAL MORTGAGE A	71,715.83	70,721.92
	GOVERNMENT NATIONAL MORTGAGE A	216,909.97	219,497.35
	GOVERNMENT NATIONAL MORTGAGE A	17,265.62	17,397.27
	GS MORTGAGE SECURITIES TRUST	250,000.00	214,337.58
	GS MORTGAGE SECURITIES TRUST	375,000.00	360,564.23
	GS MORTGAGE SECURITIES TRUST	390,000.00	322,640.25

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	GS MORTGAGE-BACKED SECURITIES	280,812.05	227,238.45
	HCA INC	322,000.00	322,783.16
	HOME DEPOT INC/THE	227,000.00	252,515.10
	HONO MORTGAGE TRUST	210,000.00	198,200.67
	HOST HOTELS & RESORTS LP	338,000.00	327,422.97
	HUNTINGTON BANCSHARES INC/OH	349,000.00	277,015.48
	IMPERIAL BRANDS FIN PLC	227,000.00	232,550.42
	INVITATION HOMES OP	362,000.00	324,364.90
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	3,919,786.68
	JACK IN THE BOX FUNDING LLC	294,000.00	264,085.21
	JBS USA/FOOD/FINANCE	120,000.00	86,299.20
	JBS USA/FOOD/FINANCE	374,000.00	332,112.00
	JERSEY MIKE'S FUNDING LLC	265,990.00	246,741.10
	JIMMY JOHN'S FUNDING LLC	151,250.00	141,325.73
	JIMMY JOHN'S FUNDING LLC	297,750.00	271,821.63
	JOHN DEERE CAPITAL CORP	298,000.00	264,857.61
	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	743,746.66
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	334,680.89
	JP MORGAN MORTGAGE TRUST	471,404.66	400,205.77
	JP MORGAN MORTGAGE TRUST	417,729.70	328,635.89
	JPMORGAN CHASE & CO	336,000.00	314,428.73
	JPMORGAN CHASE & CO	256,000.00	221,159.41
	KILROY REALTY LP	90,000.00	55,942.11
	KROGER CO/THE	213,000.00	199,505.71
	LLOYDS BANKING GROUP PLC	343,000.00	313,458.11
	LOWE'S COS INC	308,000.00	304,224.98
	MADISON PARK FUNDING LTD	375,000.00	361,446.75
	MARS INC	336,000.00	294,381.21
	MARVELL TECHNOLOGY INC	363,000.00	302,945.52
	MASTERCARD INC	374,000.00	315,273.50
	MC BRAZIL DWNSTRM	186,486.56	146,039.49
	MICROCHIP TECHNOLOGY INC	370,000.00	349,118.98
	MICRON TECHNOLOGY INC	202,000.00	161,654.37
	MICRON TECHNOLOGY INC	82,000.00	87,117.42
	MICROSOFT CORP	148,000.00	140,548.95
	MIDWEST CONNECTOR CAPIT	248,000.00	243,659.33
	MILL CITY MORTGAGE TRUST	289,383.07	245,222.26
	MOHAWK INDUSTRIES INC	272,000.00	246,409.14
	MORGAN STANLEY	252,000.00	237,313.09
	MORGAN STANLEY	311,000.00	299,948.72
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	335,029.76
	MPLX LP	251,000.00	217,442.09
	MYLAN INC	234,000.00	224,065.79
	NETFLIX INC	265,000.00	284,543.75
	NEW MOUNTAIN CLO 1 LTD	350,000.00	340,827.20
	NEW YORK CITY NY HSG DEV CORP	320,000.00	308,161.60

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	NEW YORK LIFE GLOBAL FDG	275,000.00	271,910.58
	NEXTERA ENERGY CAPITAL	224,000.00	188,237.22
	NGPL PIPECO LLC	295,000.00	324,782.72
	NORFOLK SOUTHERN CORP	243,000.00	227,043.16
	NORTHERN TRUST CORP	296,000.00	315,256.97
	NORTHWESTERN MUTUAL LIFE	395,000.00	315,047.26
	NXP BV/NXP FUNDING LLC	328,000.00	328,711.95
	OHIO POWER COMPANY	338,000.00	229,878.03
	ORACLE CORP	94,000.00	85,857.54
	ORACLE CORP	174,000.00	162,610.03
	ORACLE CORP	120,000.00	92,949.63
	PACIFIC GAS & ELECTRIC	372,000.00	244,676.91
	PACIFICORP	127,000.00	135,289.38
	PARAMOUNT GLOBAL	220,000.00	188,807.24
	PARKER-HANNIFIN CORP	334,000.00	327,457.01
	PEPSICO INC	306,000.00	313,834.94
	PETROLEOS MEXICANOS	206,000.00	150,258.11
	PLANET FITNESS MASTER ISSUER L	410,650.00	397,655.80
	PLANET FITNESS MASTER ISSUER L	297,000.00	266,087.94
	PNC CAPITAL TRUST C	450,000.00	405,163.97
	PRUDENTIAL FINANCIAL INC	250,000.00	220,272.75
	REPUBLIC OF CHILE	306,000.00	198,754.49
	REPUBLIC OF COLOMBIA	206,000.00	152,914.23
	REPUBLIC OF ECUADOR	226,000.00	105,054.14
	REPUBLIC OF GHANA	210,000.00	72,618.00
	RESIDENTIAL ASSET SECURITIZATI	76,553.32	36,751.43
	ROPER TECHNOLOGIES INC	197,000.00	176,023.26
	SABRA HEALTH CARE LP	290,000.00	271,641.48
	SBA TOWER TRUST	274,000.00	288,928.21
	SEQUOIA MORTGAGE TRUST	74,241.46	68,953.16
	SEQUOIA MORTGAGE TRUST	52,104.13	49,079.69
	SEQUOIA MORTGAGE TRUST	442,563.65	420,289.07
	SEQUOIA MORTGAGE TRUST	401,073.31	380,886.97
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	589,543.52
	SHERWIN-WILLIAMS CO/THE	301,000.00	264,644.71
	STARBUCKS CORP	164,000.00	121,664.66
	STORE CAPITAL CORP	96,000.00	85,074.82
	STORE CAPITAL CORP	188,000.00	166,542.11
	T-MOBILE USA INC	335,000.00	314,151.89
	TAL ADVANTAGE VII LLC	243,375.00	216,906.87
	TOLL BROS FINANCE CORP	358,000.00	321,152.17
	TRUIST FINANCIAL CORP	210,000.00	200,372.75
	TRUIST FINANCIAL CORP	518,000.00	471,104.01
	TSY INFL IX N/B	1,811,610.00	1,837,510.37
	UNITEDHEALTH GROUP INC	312,000.00	265,121.26
	US BANCORP	330,000.00	311,016.92
	US TREASURY N/B	1,535,000.00	1,109,457.23

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	US TREASURY N/B	1,995,000.00	1,601,455.09
	US TREASURY N/B	139,000.00	118,383.48
	US TREASURY N/B	703,000.00	742,983.13
	US TREASURY N/B	1,640,000.00	1,682,025.00
	US TREASURY N/B	3,670,000.00	3,375,539.83
	US TREASURY N/B	695,000.00	631,689.84
	US TREASURY N/B	4,545,000.00	3,985,751.93
	US TREASURY N/B	2,272,000.00	2,136,035.00
	US TREASURY N/B	1,176,000.00	1,234,616.25
	US TREASURY N/B	2,845,000.00	2,847,222.66
	US TREASURY N/B	2,875,000.00	2,924,189.47
	VERIZON COMMUNICATIONS INC	339,000.00	219,693.05
	VISA INC	220,000.00	216,092.05
	WARNERMEDIA HOLDINGS INC	218,000.00	194,309.51
	WARNERMEDIA HOLDINGS INC	336,000.00	271,287.17
	WASHINGTON MUTUAL MORTGAGE PAS	22,299.19	20,439.03
	WEC ENERGY GROUP INC	562,000.00	451,658.40
	WEIR GROUP PLC/THE	515,000.00	463,575.02
	WELLS FARGO COMMERCIAL MORTGAG	700,000.00	612,131.24
	WESTROCK MWV LLC	202,000.00	235,552.07
TOTAL VS Bond		91,169,127.01	86,763,993.13