

VS Bond

Effective Date : 03/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	7-ELEVEN INC	289,000.00	232,253.19
	ABBVIE INC	191,000.00	171,544.62
	AERCAP IRELAND CAP LTD/A	269,000.00	249,733.05
	AGATE BAY MORTGAGE LOAN TRUST	41,978.29	39,524.21
	AGATE BAY MORTGAGE LOAN TRUST	212,303.42	202,005.39
	AGATE BAY MORTGAGE LOAN TRUST	250,395.45	230,753.50
	ALCON FINANCE CORP	156,000.00	121,619.84
	AMCOR FLEXIBLES NORTH AM	183,000.00	157,694.99
	AMERICAN EXPRESS CO	239,000.00	240,467.99
	AMERICAN TOWER CORP	285,000.00	295,343.27
	AMGEN INC	204,000.00	205,411.82
	ANHEUSER-BUSCH CO/INBEV	133,000.00	126,145.31
	APPLE INC	228,000.00	219,391.84
	ARCHER-DANIELS-MIDLAND C	66,000.00	69,954.09
	ARCHER-DANIELS-MIDLAND C	42,000.00	42,993.46
	ARES CAPITAL CORP	191,000.00	184,534.99
	ASHTED CAPITAL INC	206,000.00	193,609.26
	AT&T INC	161,000.00	150,579.75
	BANK	675,000.00	645,613.13
	BANK	365,000.00	314,955.07
	BANK	285,000.00	244,708.47
	BANK OF AMERICA CORP	169,000.00	161,777.89
	BANK OF AMERICA CORP	135,000.00	114,509.43
	BANK OF MONTREAL	226,000.00	210,821.34
	BANK OF NOVA SCOTIA	167,000.00	133,043.59
	BANK OF NY MELLON CORP	206,000.00	215,258.09
	BARCLAYS PLC	254,000.00	211,118.19
	BAT CAPITAL CORP	185,000.00	175,193.91
	BECTON DICKINSON & CO	179,000.00	162,221.70
	BERKSHIRE HATHAWAY FIN	119,000.00	106,484.94
	BRASKEM AMERICA FINANCE	119,000.00	106,971.88
	BROADCOM INC	291,000.00	275,383.55
	BRUNSWICK CORP	132,000.00	120,171.54
	BURLINGTN NORTH SANTA FE	190,000.00	200,880.29
	CARRIER GLOBAL CORP	135,000.00	100,598.70
	CELANESE US HOLDINGS LLC	221,000.00	225,150.49
	CHARTER COMM OPT LLC/CAP	138,000.00	128,038.47
	CHARTER COMM OPT LLC/CAP	80,000.00	82,106.43
	CHENIERE ENERGY PARTNERS	70,000.00	63,566.55
	CHENIERE ENERGY PARTNERS	222,000.00	189,163.09
	CISCO SYSTEMS INC	272,000.00	274,138.79
	CITIGROUP COMMERCIAL MORTGAGE	65,000.00	60,296.44
	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	219,153.00
	CITIGROUP INC	152,000.00	144,771.68
	CITIGROUP INC	122,000.00	123,751.63
	CITIZENS BANK NA/RI	212,000.00	202,978.67

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	CMS ENERGY CORP	295,000.00	271,592.07
	COLT FUNDING LLC	255,172.23	249,329.45
	COMCAST CORP	164,000.00	133,256.26
	COMMONSPIRIT HEALTH	177,000.00	147,393.63
	COMMONWEALTH OF BAHAMAS	210,000.00	188,367.05
	COOPERATIEVE RABOBANK UA	214,000.00	197,087.58
	CORESTATES CAPTL III	236,000.00	231,943.70
	CREDIT SUISSE COMMERCIAL MORTG	125,363.92	120,366.04
	CREDIT SUISSE MORTGAGE TRUST	110,261.90	103,276.50
	CREDIT SUISSE MORTGAGE TRUST	173,178.50	162,100.60
	CROWN CASTLE INC	243,000.00	230,431.44
	CVS HEALTH CORP	162,000.00	149,440.67
	DBUBS MORTGAGE TRUST	360,000.00	324,811.22
	DCP MIDSTREAM OPERATING	307,000.00	333,584.05
	DEEPHAVEN RESIDENTIAL MORTGAGE	311,841.39	297,514.68
	DEUTSCHE ALT-A SECURITIES INC	97.58	95.19
	DH EUROPE FINANCE II	197,000.00	159,289.09
	DREYFUS GOVERNMENT CASH MANAGE	2,263,457.35	2,263,457.35
	DRIVEN BRANDS FUNDING LLC	342,125.00	298,000.73
	DUKE ENERGY PROGRESS INC	126,000.00	104,590.86
	EDISON INTERNATIONAL	140,000.00	134,196.85
	ELARA HGV TIMESHARE ISSUER	174,951.85	166,428.11
	ELECTRICITE DE FRANCE SA	227,000.00	203,355.75
	ELEVANCE HEALTH INC	183,000.00	178,556.34
	EVERBANK MORTGAGE LOAN TRUST	12,424.38	12,297.92
	EVERBANK MORTGAGE LOAN TRUST	391,685.34	343,911.56
	FANNIE MAE	8,949.31	8,309.18
	FANNIE MAE	190,287.75	174,134.47
	FANNIE MAE	450,000.00	346,229.42
	FANNIE MAE	675,000.00	495,170.21
	FANNIE MAE	2,301.36	2,328.62
	FANNIE MAE	825.65	811.82
	FANNIE MAE	1,710.39	1,676.97
	FANNIE MAE	72,461.09	71,128.18
	FANNIE MAE	214,025.35	191,300.93
	FANNIE MAE	178,555.77	159,595.49
	FANNIE MAE	137,650.80	140,601.17
	FANNIE MAE	122,114.10	124,732.95
	FANNIE MAE	139,514.92	127,356.99
	FANNIE MAE	295,774.19	239,006.65
	FANNIE MAE	172,925.67	158,644.54
	FANNIE MAE	257,930.72	215,114.38
	FANNIE MAE	3,151.70	3,219.46
	FANNIE MAE	21,217.87	21,189.73
	FANNIE MAE	19,870.95	18,849.76
	FANNIE MAE	80,988.93	72,600.50
	FANNIE MAE	47,210.06	45,594.62

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	FANNIE MAE	293,017.81	262,238.72
	FANNIE MAE	33,939.56	33,315.13
	FANNIE MAE	37,643.55	37,551.04
	FANNIE MAE	87,698.48	87,581.86
	FANNIE MAE	57,067.06	56,016.91
	FANNIE MAE	46,716.32	44,312.97
	FEDEX CORP	229,000.00	215,459.50
	FIRSTENERGY TRANSMISSION	247,000.00	234,959.38
	FREDDIE MAC	8,703.83	8,901.79
	FREDDIE MAC	3,872.54	4,019.04
	FREDDIE MAC	37,560.56	35,669.31
	FREDDIE MAC	25,098.54	24,667.72
	FREDDIE MAC	524,328.49	417,043.58
	FREDDIE MAC	230,000.00	161,927.48
	FREDDIE MAC	725,000.00	520,947.81
	GCAT	232,578.01	222,044.51
	GENERAL MOTORS FINL CO	114,000.00	115,233.59
	GENERAL MOTORS FINL CO	340,000.00	288,202.00
	GOLDMAN SACHS GROUP INC	123,000.00	117,724.11
	GOLDMAN SACHS GROUP INC	237,000.00	198,855.45
	GOVERNMENT NATIONAL MORTGAGE A	72,962.26	67,882.86
	GOVERNMENT NATIONAL MORTGAGE A	118,451.37	104,595.54
	GOVERNMENT NATIONAL MORTGAGE A	49,648.40	48,963.67
	GOVERNMENT NATIONAL MORTGAGE A	64,091.23	61,687.70
	GOVERNMENT NATIONAL MORTGAGE A	195,086.05	192,396.03
	GOVERNMENT NATIONAL MORTGAGE A	16,487.19	16,185.03
	GS MORTGAGE SECURITIES TRUST	250,000.00	211,668.48
	GS MORTGAGE SECURITIES TRUST	118,273.09	115,411.34
	GS MORTGAGE SECURITIES TRUST	390,000.00	332,432.69
	HCA INC	217,000.00	217,000.10
	HF SINCLAIR CORP	141,000.00	136,983.75
	HOME DEPOT INC	153,000.00	164,828.13
	HONO MORTGAGE TRUST	210,000.00	200,156.25
	HOST HOTELS & RESORTS LP	228,000.00	223,316.81
	HYUNDAI CAPITAL AMERICA	159,000.00	159,511.55
	IMPERIAL BRANDS FIN PLC	153,000.00	156,157.32
	INVITATION HOMES OP	244,000.00	223,420.42
	JACK IN THE BOX FUNDING LLC	288,000.00	267,126.54
	JBS USA/FOOD/FINANCE	81,000.00	58,781.79
	JERSEY MIKE'S FUNDING LLC	265,990.00	254,620.74
	JIMMY JOHN'S FUNDING LLC	148,750.00	143,053.26
	JIMMY JOHN'S FUNDING LLC	294,750.00	278,338.03
	JM SMUCKER CO	106,000.00	117,750.84
	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	744,697.05
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	333,010.51
	JPMBB COMMERCIAL MORTGAGE SECU	50,000.00	46,481.40
	JPMORGAN CHASE & CO	226,000.00	213,812.25

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	JPMORGAN CHASE & CO	173,000.00	151,125.90
	KROGER CO	144,000.00	135,657.30
	LOWE'S COS INC	208,000.00	203,557.70
	MACQUARIE AIRFINANCE HLD	139,000.00	141,178.13
	MADISON PARK FUNDING LTD	375,000.00	375,067.50
	MARS INC	226,000.00	195,918.52
	MARVELL TECHNOLOGY INC	245,000.00	211,490.47
	MASTERCARD INC	252,000.00	208,122.58
	MATTEL INC	114,000.00	105,564.36
	MC BRAZIL DWNSTRM	183,495.03	166,295.89
	MERITAGE HOMES CORP	190,000.00	174,650.79
	MICRON TECHNOLOGY INC	136,000.00	113,633.52
	MICRON TECHNOLOGY INC	56,000.00	60,137.78
	MICROSOFT CORP	282,000.00	185,050.68
	MIDWEST CONNECTOR CAPIT	266,000.00	256,935.44
	MILL CITY MORTGAGE TRUST	289,383.07	248,221.48
	MORGAN STANLEY	170,000.00	163,160.19
	MORGAN STANLEY	210,000.00	202,755.87
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	340,265.12
	NEW MOUNTAIN CLO 1 LTD	350,000.00	350,246.05
	NEW YORK CITY NY HSG DEV CORP	320,000.00	314,385.12
	NEW YORK LIFE GLOBAL FDG	185,000.00	178,690.77
	NEXTERA ENERGY CAPITAL	44,000.00	41,847.37
	NGPL PIPECO LLC	199,000.00	221,949.20
	NORFOLK SOUTHERN CORP	164,000.00	154,633.66
	NORTHERN TRUST CORP	200,000.00	211,415.54
	NORTHWESTERN MUTUAL LIFE	266,000.00	208,596.88
	OCCIDENTAL PETROLEUM COR	167,000.00	195,852.92
	OHIO POWER COMPANY	228,000.00	146,714.82
	ORACLE CORP	64,000.00	59,067.90
	ORACLE CORP	117,000.00	110,759.03
	ORACLE CORP	81,000.00	63,893.63
	PACIFIC GAS & ELECTRIC	251,000.00	172,029.34
	PACIFICORP	86,000.00	87,423.15
	PARAMOUNT GLOBAL	62,000.00	51,557.41
	PENSKE TRUCK LEASING/PTL	108,000.00	108,118.77
	PERNOD RIC INTL FIN LLC	310,000.00	247,536.41
	PHILIP MORRIS INTL INC	253,000.00	255,124.69
	PLANET FITNESS MASTER ISSUER L	294,000.00	274,558.96
	PNC CAPITAL TRUST C	281,000.00	267,863.46
	REPUBLIC OF CHILE	206,000.00	129,436.47
	REPUBLIC OF POLAND	138,000.00	137,058.84
	RESIDENTIAL ASSET SECURIZATI	76,268.70	32,530.90
	ROGERS COMMUNICATIONS IN	216,000.00	214,274.02
	ROYAL BANK OF CANADA	204,000.00	206,051.61
	SABRA HEALTH CARE LP	195,000.00	192,998.33
	SEQUOIA MORTGAGE TRUST	59,256.60	55,939.71

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	SEQUOIA MORTGAGE TRUST	40,244.47	38,156.97
	SEQUOIA MORTGAGE TRUST	432,811.04	410,053.62
	SEQUOIA MORTGAGE TRUST	392,235.01	371,611.10
	SHERWIN-WILLIAMS CO	203,000.00	177,588.27
	STARBUCKS CORP	111,000.00	79,285.58
	STORE CAPITAL LLC	127,000.00	119,546.13
	STORE CAPITAL LLC	45,000.00	36,181.58
	STORE CAPITAL LLC	80,000.00	62,970.18
	T-MOBILE USA INC	226,000.00	211,671.27
	T-MOBILE USA INC	99,000.00	102,701.38
	TAL ADVANTAGE VII LLC	208,725.00	189,813.93
	TEXTRON FINANCIAL CORP	192,000.00	167,084.65
	THERMO FISHER SCIENTIFIC	152,000.00	155,603.48
	TIMKEN CO	140,000.00	137,279.64
	TOLL BROS FINANCE CORP	241,000.00	224,829.72
	TOYOTA MOTOR CREDIT CORP	125,000.00	124,203.37
	TRUIST FINANCIAL CORP	349,000.00	331,724.41
	TSY INFL IX N/B	607,982.65	616,233.83
	TYSON FOODS INC	129,000.00	130,140.42
	UBS COMMERCIAL MORTGAGE TRUST	70,000.00	65,146.56
	UNITEDHEALTH GROUP INC	210,000.00	173,224.46
	US BANCORP	159,000.00	150,422.28
	US TREASURY N/B	628,000.00	591,522.03
	US TREASURY N/B	110,000.00	103,773.83
	US TREASURY N/B	85,000.00	74,819.92
	US TREASURY N/B	83,000.00	79,913.44
	US TREASURY N/B	2,000,000.00	2,077,812.50
	US TREASURY N/B	256,000.00	240,040.00
	US TREASURY N/B	2,000.00	1,948.75
	US TREASURY N/B	390,000.00	399,018.75
	US TREASURY N/B	1,425,000.00	1,433,293.94
	US TREASURY N/B	3,530,000.00	3,495,527.36
	US TREASURY N/B	2,408,000.00	2,370,375.00
	US TREASURY N/B	245,000.00	244,856.44
	VERIZON COMMUNICATIONS	228,000.00	146,063.49
	VIATRIS INC	204,000.00	173,059.08
	WARNERMEDIA HOLDINGS INC	226,000.00	187,682.34
	WASHINGTON MUTUAL MORTGAGE PAS	20,322.31	17,477.81
	WASTE MANAGEMENT INC	239,000.00	237,344.47
	WB COMMERCIAL MORTGAGE TRUST	70,000.00	70,411.75
	WEC ENERGY GROUP INC	212,000.00	205,638.86
	WEIR GROUP PLC/THE	347,000.00	322,181.27
	WELLS FARGO COMMERCIAL MORTGAG	80,000.00	77,254.31
	WESTERN MIDSTREAM OPERAT	203,000.00	181,450.23
	WESTROCK MWV LLC	136,000.00	155,357.17
	WI INFL IDX N/B	1,429,759.50	1,413,652.03
TOTAL VS Bond		56,541,900.90	52,850,892.01