

## VS Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>VS Bond</b>			
	7-ELEVEN INC	380,000.00	345,794.40
	ABBVIE INC	283,000.00	302,897.15
	AERCAP IRELAND CAP LTD/A	400,000.00	369,892.49
	AGATE BAY MORTGAGE LOAN TRUST	81,060.47	81,125.66
	AGATE BAY MORTGAGE LOAN TRUST	325,359.33	325,550.93
	AGATE BAY MORTGAGE LOAN TRUST	309,906.42	308,694.93
	ALCON FINANCE CORP	232,000.00	216,075.56
	ALLSTATE CORP	378,000.00	326,818.57
	ALPHABET INC	104,000.00	84,630.80
	AMCOR FLEXIBLES NORTH AM	250,000.00	230,419.02
	AMERICAN EXPRESS CO	280,000.00	275,337.26
	AMERICAN FINANCIAL GROUP INC/OH	572,579.00	617,652.52
	AMERICAN WATER CAPITAL C	222,000.00	288,197.66
	ANHEUSER-BUSCH CO/INBEV	439,000.00	488,004.92
	APPLE INC	234,000.00	276,747.59
	APPLE INC	344,000.00	344,890.97
	ARAB REPUBLIC OF EGYPT	210,000.00	175,913.22
	ARES CAPITAL CORP	283,000.00	274,859.17
	AT&T INC	238,000.00	251,820.66
	AT&T INC	266,000.00	237,954.69
	BANK	675,000.00	694,645.34
	BANK	365,000.00	352,415.13
	BANK	285,000.00	266,217.93
	BANK OF AMERICA CORP	1,750.00	37,887.50
	BANK OF AMERICA CORP	6,085.00	131,375.15
	BANK OF AMERICA CORP	401,000.00	408,763.39
	BANK OF AMERICA CORP	250,000.00	251,976.04
	BANK OF AMERICA CORP	200,000.00	183,953.81
	BANK OF MONTREAL	335,000.00	331,603.65
	BANK OF NOVA SCOTIA	374,000.00	322,186.44
	BANK OF NOVA SCOTIA	230,000.00	230,339.83
	BARCLAYS COMMERCIAL MORTGAGE S	275,000.00	252,551.39
	BARCLAYS COMMERCIAL MORTGAGE S	810,000.00	766,680.15
	BARCLAYS COMMERCIAL MORTGAGE S	210,000.00	203,926.44
	BARCLAYS PLC	377,000.00	342,002.52
	BAT CAPITAL CORP	464,000.00	452,301.66
	BECTON DICKINSON AND CO	221,000.00	237,555.03
	BENEFIT STREET PARTNERS CLO LT	400,000.00	399,998.00
	BERKSHIRE HATHAWAY FIN	176,000.00	192,637.35
	BHMS MORTGAGE TRUST	750,000.00	742,226.63
	BNP PARIBAS	134,000.00	137,244.47
	BOARDWALK PIPELINES LP	333,000.00	344,421.71
	BOEING CO/THE	153,000.00	176,591.15
	BPR TRUST	500,000.00	497,259.20
	BRASKEM AMERICA FINANCE	83,000.00	91,300.83
	BRASKEM NETHERLANDS	176,000.00	174,592.00

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	BRITISH TELECOMMUNICATIO	355,000.00	336,433.95
	BROADCOM INC	432,000.00	437,883.17
	BRUNSWICK CORP/DE	218,000.00	215,556.22
	BURLINGTN NORTH SANTA FE	272,000.00	339,247.99
	CANADIAN NATURAL RESOURCES LTD	227,000.00	271,456.92
	CARRIER GLOBAL CORP	200,000.00	182,909.14
	CENOVUS ENERGY INC	207,000.00	224,282.45
	CF HIPPOLYTA ISSUER LLC	230,125.87	217,653.00
	CHARLES SCHWAB CORP/THE	464,000.00	432,626.45
	CHARLES SCHWAB CORP/THE	350,000.00	348,687.50
	CHARTER COMM OPT LLC/CAP	293,000.00	333,850.47
	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	237,990.43
	CITIGROUP INC	141,000.00	151,571.47
	CITIGROUP INC	225,000.00	223,532.68
	CITIGROUP INC	323,000.00	308,146.26
	CMS ENERGY CORP	315,000.00	311,850.00
	CNH INDUSTRIAL CAP LLC	384,000.00	353,060.42
	COMCAST CORP	243,000.00	248,696.08
	COMM MORTGAGE TRUST	390,000.00	389,671.62
	COMM MORTGAGE TRUST	352,034.22	348,092.99
	COMMONSPIRIT HEALTH	190,000.00	192,999.96
	COMMONSPIRIT HEALTH	263,000.00	261,563.55
	COMMONWEALTH OF BAHAMAS	210,000.00	162,489.60
	CONTINENTAL RESOURCES INC/OK	200,000.00	218,760.00
	COOPERATIEVE RABOBANK UA	318,000.00	291,147.78
	CORESTATES CAPTL III	365,000.00	350,419.70
	CREDIT SUISSE COMMERCIAL MORTG	195,619.86	195,900.01
	CREDIT SUISSE MORTGAGE TRUST	162,762.17	162,245.66
	CREDIT SUISSE MORTGAGE TRUST	250,967.80	250,834.21
	CROWN CASTLE INTL CORP	361,000.00	358,950.71
	CVS HEALTH CORP	240,000.00	271,188.46
	DBUBS MORTGAGE TRUST	360,000.00	355,645.08
	DEUTSCHE ALT-A SECURITIES INC	428.06	423.75
	DEUTSCHE TELEKOM INT FIN	124,000.00	166,395.71
	DH EUROPE FINANCE	293,000.00	281,031.81
	DREYFUS GOVERNMENT CASH MANAGE	2,902,856.41	2,902,856.41
	DRIVEN BRANDS FUNDING LLC	703,250.00	701,308.33
	DRIVEN BRANDS FUNDING LLC	349,125.00	313,907.02
	DUKE ENERGY PROGRESS LLC	93,000.00	95,798.82
	EDISON INTERNATIONAL	207,000.00	205,630.41
	ELARA HGV TIMESHARE ISSUER	325,390.26	313,555.65
	ELECTRICITE DE FRANCE SA	224,000.00	236,182.00
	ENERGY TRANSFER LP	395,000.00	396,211.78
	EQUINIX INC	236,000.00	228,870.16
	EVERBANK MORTGAGE LOAN TRUST	74,281.99	74,639.74
	EVERBANK MORTGAGE LOAN TRUST	421,823.49	410,127.76
	FANNIE MAE	14,460.58	13,916.35

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	FANNIE MAE	273,309.12	269,996.04
	FANNIE MAE	3,389.04	3,659.03
	FANNIE MAE	2,857.46	2,944.87
	FANNIE MAE	5,373.96	5,546.98
	FANNIE MAE	107,154.36	112,181.53
	FANNIE MAE	100,924.57	107,499.86
	FANNIE MAE	207,850.43	212,153.75
	FANNIE MAE	273,108.49	272,562.91
	FANNIE MAE	85,509.88	89,349.75
	FANNIE MAE	223,506.74	223,713.16
	FANNIE MAE	199,159.53	215,947.35
	FANNIE MAE	178,110.30	195,082.98
	FANNIE MAE	178,399.07	181,439.92
	FANNIE MAE	625,000.00	613,032.34
	FANNIE MAE	309,286.18	310,914.18
	FANNIE MAE	351,640.37	327,822.89
	FANNIE MAE	346,585.21	340,186.41
	FANNIE MAE	250,376.06	247,880.15
	FANNIE MAE	318,504.84	304,964.88
	FANNIE MAE	4,272.16	4,696.02
	FANNIE MAE	27,020.16	29,257.81
	FANNIE MAE	26,604.62	27,857.81
	FANNIE MAE	103,404.82	103,421.59
	FANNIE MAE	67,499.75	70,324.01
	FANNIE MAE	405,828.51	402,240.65
	FANNIE MAE	685,515.61	663,547.62
	FANNIE MAE	45,262.43	48,085.81
	FANNIE MAE	60,950.73	65,620.73
	FANNIE MAE	116,494.60	125,376.45
	FANNIE MAE	76,247.86	81,210.33
	FANNIE MAE	65,754.64	68,830.15
	FEDEX CORP	340,000.00	380,016.71
	FIRSTENERGY TRANSMISSION	278,000.00	303,362.96
	FORD MOTOR CO	202,000.00	180,111.28
	FORTIS INC/CANADA	85,000.00	84,104.42
	FREDDIE MAC	11,938.66	12,854.60
	FREDDIE MAC	6,284.07	7,024.26
	FREDDIE MAC	223,258.35	237,394.29
	FREDDIE MAC	46,586.81	48,810.61
	FREDDIE MAC	35,190.42	37,417.58
	FREDDIE MAC	645,293.40	617,315.41
	FREDDIE MAC	144,197.38	150,694.14
	FREDDIE MAC	289,762.68	302,823.01
	FREDDIE MAC	588,442.84	547,130.05
	FREDDIE MAC	565,547.28	595,812.83
	GENERAL MOTORS FINL CO	169,000.00	182,760.92
	GENERAL MOTORS FINL CO	505,000.00	453,969.80

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Category	Issuer Name	Shares/Par	Market Value Base
	GOLDMAN SACHS GROUP INC	182,000.00	182,487.48
	GOLDMAN SACHS GROUP INC	352,000.00	319,965.10
	GOLDMAN SACHS GROUP INC	510,000.00	509,759.54
	GOVERNMENT NATIONAL MORTGAGE A	93,797.46	96,382.39
	GOVERNMENT NATIONAL MORTGAGE A	150,214.78	148,848.16
	GOVERNMENT NATIONAL MORTGAGE A	63,133.06	67,266.34
	GOVERNMENT NATIONAL MORTGAGE A	84,112.92	88,432.33
	GOVERNMENT NATIONAL MORTGAGE A	254,645.55	271,558.50
	GOVERNMENT NATIONAL MORTGAGE A	20,689.55	22,197.68
	GS MORTGAGE SECURITIES TRUST	250,000.00	241,612.68
	GS MORTGAGE SECURITIES TRUST	375,000.00	375,004.69
	GS MORTGAGE SECURITIES TRUST	390,000.00	362,155.37
	GS MORTGAGE-BACKED SECURITIES	297,855.33	276,350.47
	GSK CONSUMER HEALTHCARE	318,000.00	318,585.12
	HOME DEPOT INC/THE	227,000.00	293,426.99
	HONO MORTGAGE TRUST	315,000.00	309,993.01
	HOST HOTELS & RESORTS LP	338,000.00	346,109.57
	HSBC HOLDINGS PLC	205,000.00	207,218.74
	HUNTINGTON BANCSHARES INC/OH	349,000.00	327,640.65
	HYUNDAI CAPITAL AMERICA	316,000.00	306,488.22
	INVITATION HOMES OP	256,000.00	261,482.79
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	4,441,334.56
	JACK IN THE BOX FUNDING LLC	300,000.00	283,466.76
	JBS FINANCE LUXEMBOURG	374,000.00	347,356.24
	JBS USA/FOOD/FINANCE	120,000.00	104,359.71
	JERSEY MIKE'S FUNDING LLC	267,330.00	264,208.65
	JIMMY JOHNS FUNDING LLC	153,750.00	154,505.68
	JIMMY JOHNS FUNDING LLC	300,000.00	293,250.00
	JOHN DEERE CAPITAL CORP	298,000.00	284,860.45
	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	809,464.13
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	349,031.13
	JP MORGAN MORTGAGE TRUST	503,535.53	491,564.88
	JP MORGAN MORTGAGE TRUST	443,494.75	405,325.37
	JPMORGAN CHASE & CO	6,309.00	132,993.72
	JPMORGAN CHASE & CO	7,000.00	153,020.00
	JPMORGAN CHASE & CO	336,000.00	335,018.84
	JPMORGAN CHASE & CO	256,000.00	239,569.30
	KROGER CO/THE	213,000.00	236,535.90
	LLOYDS BANKING GROUP PLC	343,000.00	335,593.09
	LOWE'S COS INC	308,000.00	329,624.51
	MADISON PARK FUNDING LTD	375,000.00	371,513.25
	MAGALLANES INC	218,000.00	219,304.86
	MAGALLANES INC	218,000.00	223,089.18
	MARS INC	336,000.00	339,996.14
	MASTERCARD INC	374,000.00	341,013.91
	MC BRAZIL DWNSTRM	193,000.00	177,309.10

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Category	Issuer Name	Shares/Par	Market Value Base
	MICROCHIP TECHNOLOGY INC	370,000.00	350,618.53
	MICROSOFT CORP	148,000.00	155,027.03
	MID-AMERICA APARTMENTS	186,000.00	188,815.93
	MIDWEST CONNECTOR CAPIT	248,000.00	248,950.08
	MILL CITY MORTGAGE TRUST	289,383.07	275,791.88
	MORGAN STANLEY	311,000.00	316,494.59
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	367,263.05
	MYLAN INC	234,000.00	236,972.58
	NETFLIX INC	434,000.00	461,125.00
	NEW MOUNTAIN CLO 1 LTD	350,000.00	346,838.10
	NEW YORK CITY NY HSG DEV CORP	320,000.00	327,463.52
	NGPL PIPECO LLC	251,000.00	315,067.85
	NORFOLK SOUTHERN CORP	243,000.00	273,878.33
	NORTHWESTERN MUTUAL LIFE	273,000.00	266,296.86
	NXP BV/NXP FUNDING LLC	328,000.00	348,352.67
	OHIO POWER COMPANY	338,000.00	279,928.14
	ORACLE CORP	174,000.00	167,065.52
	ORACLE CORP	120,000.00	104,194.04
	PACIFIC GAS & ELECTRIC	372,000.00	297,066.12
	PACIFICORP	127,000.00	149,501.05
	PARAMOUNT GLOBAL	100,000.00	104,208.44
	PETROLEOS MEXICANOS	206,000.00	184,629.56
	PLANET FITNESS MASTER ISSUER L	414,950.00	413,222.56
	PLANET FITNESS MASTER ISSUER L	300,000.00	285,504.90
	PNC CAPITAL TRUST C	356,000.00	332,892.50
	PROCTER & GAMBLE CO/THE	490,000.00	426,809.45
	PRUDENTIAL FINANCIAL INC	345,000.00	348,760.50
	PUBLIC STORAGE	7,631.00	156,359.19
	REALTY INCOME CORP	250,000.00	256,307.31
	REPUBLIC OF CHILE	306,000.00	252,431.64
	REPUBLIC OF CHILE	202,000.00	178,339.74
	REPUBLIC OF COLOMBIA	206,000.00	172,092.40
	REPUBLIC OF ECUADOR	226,000.00	188,712.26
	REPUBLIC OF GHANA	210,000.00	152,040.00
	REPUBLIC OF NIGERIA	205,000.00	170,334.50
	REPUBLIC OF PANAMA	153,000.00	147,054.42
	REPUBLIC OF UZBEKISTAN	200,000.00	172,500.00
	RESIDENTIAL ASSET SECURITIZATI	78,679.14	48,281.77
	ROPER TECHNOLOGIES INC	285,000.00	274,743.49
	SABRA HEALTH CARE LP	290,000.00	297,004.94
	SEQUOIA MORTGAGE TRUST	98,484.09	98,487.42
	SEQUOIA MORTGAGE TRUST	65,849.11	65,782.37
	SEQUOIA MORTGAGE TRUST	451,520.99	452,424.57
	SEQUOIA MORTGAGE TRUST	409,190.90	409,783.24
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	689,382.50
	SHERWIN-WILLIAMS CO/THE	301,000.00	318,626.14
	STARBUCKS CORP	164,000.00	147,577.23

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Category	Issuer Name	Shares/Par	Market Value Base
	STORE CAPITAL CORP	96,000.00	98,577.40
	STORE CAPITAL CORP	188,000.00	195,125.56
	T-MOBILE USA INC	335,000.00	336,326.92
	TAL ADVANTAGE VII LLC	278,025.00	260,762.43
	TOLL BROS FINANCE CORP	100,000.00	96,698.89
	TORONTO-DOMINION BANK	304,000.00	287,250.50
	TRUIST FINANCIAL CORP	210,000.00	210,034.25
	TRUIST FINANCIAL CORP	551,000.00	525,455.28
	UNITED AIR 2014-2 B PTT	1,198.99	1,205.59
	UNITEDHEALTH GROUP INC	312,000.00	309,783.90
	US BANCORP	2,306.00	47,688.08
	US BANCORP	2,203.00	43,421.13
	US TREASURY N/B	6,200,000.00	5,379,468.75
	US TREASURY N/B	485,000.00	464,917.97
	US TREASURY N/B	4,670,000.00	4,469,335.94
	US TREASURY N/B	825,000.00	761,481.44
	US TREASURY N/B	3,613,000.00	3,403,558.91
	US TREASURY N/B	3,685,000.00	3,431,368.38
	US TREASURY N/B	66,000.00	60,029.06
	US TREASURY N/B	1,385,000.00	1,271,386.72
	US TREASURY N/B	6,760,000.00	6,592,320.30
	VALERO ENERGY CORP	182,000.00	170,949.97
	VERIZON COMMUNICATIONS	439,000.00	361,100.42
	VISA INC	220,000.00	239,277.35
	VMWARE INC	332,000.00	305,209.27
	VOYA CLO 2017-4 LTD.	380,000.00	378,841.00
	WALMART INC	333,000.00	337,009.61
	WASHINGTON MUTUAL MORTGAGE PAS	23,158.66	22,866.10
	WEC ENERGY GROUP INC	532,000.00	451,136.00
	WEIR GROUP PLC/THE	423,000.00	395,550.66
	WELLS FARGO & CO	3,500.00	72,415.00
	WELLS FARGO COMMERCIAL MORTGAG	700,000.00	683,834.34
	WF-RBS COMMERCIAL MORTGAGE TRU	393,214.78	392,070.60
<b>TOTAL VS Bond</b>		<b>98,216,862.98</b>	<b>100,514,818.18</b>