

VS Bond

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	7-ELEVEN INC	380,000.00	335,627.50
	ABBVIE INC	283,000.00	258,362.53
	AERCAP IRELAND CAP LTD/A	400,000.00	348,764.92
	AGATE BAY MORTGAGE LOAN TRUST	65,442.19	64,558.90
	AGATE BAY MORTGAGE LOAN TRUST	316,321.32	308,154.16
	AGATE BAY MORTGAGE LOAN TRUST	304,318.07	294,074.57
	ALCON FINANCE CORP	232,000.00	185,432.01
	ALLSTATE CORP/THE	288,000.00	229,422.12
	AMCOR FLEXIBLES NORTH AM	250,000.00	205,490.44
	AMERICAN EXPRESS CO	280,000.00	269,215.79
	AMERICAN FINANCIAL GROUP INC/OH	572,579.00	575,477.26
	ANHEUSER-BUSCH CO/INBEV	439,000.00	414,938.55
	APPLE INC	234,000.00	242,070.13
	APPLE INC	344,000.00	339,990.07
	ARAB REPUBLIC OF EGYPT	210,000.00	130,268.46
	ARES CAPITAL CORP	283,000.00	261,870.19
	ASHTED CAPITAL INC	306,000.00	276,642.08
	AT&T INC	238,000.00	226,391.87
	AT&T INC	266,000.00	207,082.31
	BANK	675,000.00	663,504.08
	BANK	365,000.00	328,122.01
	BANK	285,000.00	250,156.56
	BANK OF AMERICA CORP	5,801.00	110,741.09
	BANK OF AMERICA CORP	6,085.00	112,572.50
	BANK OF AMERICA CORP	401,000.00	399,538.84
	BANK OF AMERICA CORP	250,000.00	238,710.91
	BANK OF AMERICA CORP	200,000.00	168,352.94
	BANK OF MONTREAL	335,000.00	311,001.89
	BANK OF NOVA SCOTIA	374,000.00	283,184.65
	BANK OF NOVA SCOTIA	230,000.00	230,050.33
	BARCLAYS COMMERCIAL MORTGAGE S	275,000.00	234,074.89
	BARCLAYS COMMERCIAL MORTGAGE S	810,000.00	709,220.85
	BARCLAYS COMMERCIAL MORTGAGE S	210,000.00	187,694.87
	BARCLAYS PLC	377,000.00	303,869.06
	BAT CAPITAL CORP	464,000.00	425,127.44
	BECTON DICKINSON AND CO	221,000.00	205,184.86
	BERKSHIRE HATHAWAY FIN	176,000.00	163,133.24
	BNP PARIBAS SA	134,000.00	131,333.40
	BOARDWALK PIPELINES LP	333,000.00	323,280.90
	BOEING CO/THE	153,000.00	141,581.58
	BPR TRUST	500,000.00	493,324.15
	BRASKEM AMERICA FINANCE	83,000.00	77,799.05
	BRASKEM NETHERLANDS	176,000.00	139,024.16
	BRITISH TELECOMMUNICATIO	355,000.00	317,381.23
	BROADCOM INC	432,000.00	396,765.15
	BRUNSWICK CORP/DE	218,000.00	188,882.45

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	BURLINGTN NORTH SANTA FE	272,000.00	299,673.22
	CANADIAN NATURAL RESOURCES LTD	227,000.00	240,924.98
	CARRIER GLOBAL CORP	200,000.00	152,358.40
	CENOVUS ENERGY INC	207,000.00	202,945.13
	CF HIPPOLYTA ISSUER LLC	230,125.87	208,726.95
	CHARLES SCHWAB CORP/THE	464,000.00	419,091.01
	CHARLES SCHWAB CORP/THE	350,000.00	313,442.17
	CHARTER COMM OPT LLC/CAP	293,000.00	285,533.33
	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	223,051.15
	CITIGROUP INC	141,000.00	126,598.06
	CITIGROUP INC	225,000.00	214,377.68
	CITIGROUP INC	323,000.00	302,853.01
	CMS ENERGY CORP	315,000.00	276,009.30
	CNH INDUSTRIAL CAP LLC	384,000.00	339,559.15
	COMCAST CORP	243,000.00	212,640.71
	COMM MORTGAGE TRUST	390,000.00	381,560.56
	COMM MORTGAGE TRUST	333,876.34	332,172.64
	COMMONSPIRIT HEALTH	263,000.00	222,241.16
	COMMONWEALTH OF BAHAMAS	210,000.00	148,713.39
	CONTINENTAL RESOURCES INC/OK	200,000.00	192,738.00
	COOPERATIEVE RABOBANK UA	318,000.00	280,828.58
	CORESTATES CAPTL III	393,000.00	364,315.53
	CREDIT SUISSE COMMERCIAL MORTG	177,024.58	174,483.53
	CREDIT SUISSE MORTGAGE TRUST	153,268.96	148,447.47
	CREDIT SUISSE MORTGAGE TRUST	233,065.27	226,263.75
	CREDIT SUISSE NEW YORK	250,000.00	244,635.05
	CROWN CASTLE INTL CORP	361,000.00	341,237.17
	CVS HEALTH CORP	240,000.00	232,324.22
	DBUBS MORTGAGE TRUST	360,000.00	347,679.11
	DEUTSCHE ALT-A SECURITIES INC	287.24	280.16
	DH EUROPE FINANCE II	293,000.00	244,213.50
	DREYFUS GOVERNMENT CASH MANAGE	2,640,145.82	2,640,145.82
	DRIVEN BRANDS FUNDING LLC	701,437.50	670,650.71
	DRIVEN BRANDS FUNDING LLC	348,250.00	293,826.88
	DUKE ENERGY PROGRESS LLC	93,000.00	83,604.71
	EDISON INTERNATIONAL	207,000.00	193,293.60
	ELARA HGV TIMESHARE ISSUER	305,984.91	288,102.45
	ELECTRICITE DE FRANCE SA	224,000.00	199,090.78
	ENERGY TRANSFER LP	395,000.00	362,338.16
	EQUINIX INC	236,000.00	219,617.19
	EVERBANK MORTGAGE LOAN TRUST	47,328.47	46,814.10
	EVERBANK MORTGAGE LOAN TRUST	418,847.94	382,984.25
	FANNIE MAE	13,131.47	12,874.35
	FANNIE MAE	250,306.74	245,182.54
	FANNIE MAE	450,000.00	399,458.03
	FANNIE MAE	675,000.00	562,461.03
	FANNIE MAE	2,934.62	3,124.04

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	FANNIE MAE	2,599.24	2,633.61
	FANNIE MAE	4,912.57	4,975.60
	FANNIE MAE	96,628.59	99,862.35
	FANNIE MAE	200,256.87	197,102.75
	FANNIE MAE	258,900.23	247,790.87
	FANNIE MAE	213,522.69	204,265.70
	FANNIE MAE	186,960.77	200,375.56
	FANNIE MAE	167,552.50	179,680.97
	FANNIE MAE	168,499.68	165,027.14
	FANNIE MAE	621,743.53	581,773.01
	FANNIE MAE	265,065.57	257,322.46
	FANNIE MAE	340,634.08	298,161.02
	FANNIE MAE	323,754.79	302,787.15
	FANNIE MAE	229,233.63	219,758.33
	FANNIE MAE	303,395.70	274,217.43
	FANNIE MAE	4,004.77	4,303.79
	FANNIE MAE	25,598.40	26,970.59
	FANNIE MAE	25,246.10	25,563.85
	FANNIE MAE	97,685.07	93,521.14
	FANNIE MAE	62,978.60	64,114.67
	FANNIE MAE	376,670.71	356,519.85
	FANNIE MAE	675,423.89	622,887.54
	FANNIE MAE	42,468.11	43,772.98
	FANNIE MAE	57,980.46	61,077.19
	FANNIE MAE	106,816.02	112,498.49
	FANNIE MAE	72,168.08	74,582.74
	FANNIE MAE	62,924.20	63,712.19
	FEDEX CORP	340,000.00	328,995.25
	FIRSTENERGY TRANSMISSION	278,000.00	259,503.97
	FORD MOTOR CO	202,000.00	149,788.05
	FORTIS INC/CANADA	85,000.00	80,079.24
	FREDDIE MAC	10,652.01	11,184.45
	FREDDIE MAC	5,897.55	6,472.47
	FREDDIE MAC	217,616.82	225,115.12
	FREDDIE MAC	43,902.06	44,495.94
	FREDDIE MAC	33,871.57	34,946.50
	FREDDIE MAC	637,813.23	575,677.53
	FREDDIE MAC	130,648.46	131,848.29
	FREDDIE MAC	275,355.67	277,884.73
	FREDDIE MAC	579,964.63	506,750.98
	FREDDIE MAC	528,014.43	551,470.47
	FREDDIE MAC	230,000.00	182,122.19
	FREDDIE MAC	725,000.00	586,796.51
	GENERAL MOTORS FINL CO	169,000.00	168,909.65
	GENERAL MOTORS FINL CO	505,000.00	407,025.54
	GOLDMAN SACHS GROUP INC	182,000.00	172,839.93
	GOLDMAN SACHS GROUP INC	352,000.00	293,027.49

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	GOLDMAN SACHS GROUP INC	510,000.00	483,353.08
	GOVERNMENT NATIONAL MORTGAGE A	88,738.26	88,231.07
	GOVERNMENT NATIONAL MORTGAGE A	145,996.19	137,517.93
	GOVERNMENT NATIONAL MORTGAGE A	59,326.53	62,073.00
	GOVERNMENT NATIONAL MORTGAGE A	79,246.48	80,655.24
	GOVERNMENT NATIONAL MORTGAGE A	239,544.79	250,833.70
	GOVERNMENT NATIONAL MORTGAGE A	17,815.76	18,520.38
	GS MORTGAGE SECURITIES TRUST	250,000.00	225,512.00
	GS MORTGAGE SECURITIES TRUST	375,000.00	373,572.26
	GS MORTGAGE SECURITIES TRUST	390,000.00	339,665.63
	GS MORTGAGE-BACKED SECURITIES	292,155.84	250,169.83
	HCA INC	184,000.00	182,451.64
	HOME DEPOT INC/THE	227,000.00	259,277.24
	HONO MORTGAGE TRUST	210,000.00	202,390.82
	HOST HOTELS & RESORTS LP	338,000.00	332,482.95
	HSBC HOLDINGS PLC	205,000.00	200,592.69
	HUNTINGTON BANCSHARES INC/OH	349,000.00	299,207.47
	HYUNDAI CAPITAL AMERICA	316,000.00	301,672.84
	INVITATION HOMES OP	256,000.00	233,071.38
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	3,876,172.92
	JACK IN THE BOX FUNDING LLC	298,500.00	272,289.91
	JBS FINANCE LUXEMBOURG	374,000.00	324,534.76
	JBS USA/FOOD/FINANCE	120,000.00	84,866.40
	JERSEY MIKE'S FUNDING LLC	266,660.00	253,742.46
	JIMMY JOHN'S FUNDING LLC	153,125.00	150,394.93
	JIMMY JOHN'S FUNDING LLC	300,000.00	280,148.40
	JOHN DEERE CAPITAL CORP	298,000.00	267,396.07
	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	774,955.95
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	345,257.85
	JP MORGAN MORTGAGE TRUST	492,846.32	453,138.53
	JP MORGAN MORTGAGE TRUST	436,580.17	365,795.24
	JPMORGAN CHASE & CO	6,309.00	116,968.86
	JPMORGAN CHASE & CO	8,750.00	171,675.00
	JPMORGAN CHASE & CO	336,000.00	314,787.10
	JPMORGAN CHASE & CO	256,000.00	221,556.69
	KROGER CO/THE	213,000.00	206,821.32
	LLOYDS BANKING GROUP PLC	343,000.00	321,441.62
	LOWE'S COS INC	308,000.00	305,049.94
	MADISON PARK FUNDING LTD	375,000.00	356,543.63
	MAGALLANES INC	218,000.00	195,540.10
	MAGALLANES INC	218,000.00	184,176.20
	MARS INC	336,000.00	305,146.64
	MASTERCARD INC	374,000.00	316,181.75
	MC BRAZIL DWNSTRM	193,000.00	153,375.17
	MICROCHIP TECHNOLOGY INC	370,000.00	345,363.35
	MICROSOFT CORP	148,000.00	142,313.66

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Category	Issuer Name	Shares/Par	Market Value Base
	MID-AMERICA APARTMENTS	186,000.00	185,494.38
	MIDWEST CONNECTOR CAPIT	248,000.00	243,548.20
	MILL CITY MORTGAGE TRUST	289,383.07	256,133.19
	MOHAWK INDUSTRIES INC	272,000.00	243,273.09
	MORGAN STANLEY	196,000.00	190,308.34
	MORGAN STANLEY	311,000.00	301,844.25
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	351,272.64
	MYLAN INC	234,000.00	223,440.02
	NETFLIX INC	434,000.00	436,213.40
	NEW MOUNTAIN CLO 1 LTD	350,000.00	336,311.85
	NEW YORK CITY NY HSG DEV CORP	320,000.00	315,723.46
	NGPL PIPECO LLC	189,000.00	206,343.72
	NORFOLK SOUTHERN CORP	243,000.00	238,682.01
	NORTHWESTERN MUTUAL LIFE	395,000.00	329,927.48
	NXP BV/NXP FUNDING LLC	328,000.00	334,581.08
	OHIO POWER COMPANY	338,000.00	243,447.36
	ORACLE CORP	174,000.00	160,566.89
	ORACLE CORP	120,000.00	89,811.05
	PACIFIC GAS & ELECTRIC	372,000.00	250,051.11
	PACIFICORP	127,000.00	134,856.19
	PARAMOUNT GLOBAL	100,000.00	84,376.24
	PARKER-HANNIFIN CORP	334,000.00	332,784.34
	PETROLEOS MEXICANOS	206,000.00	140,621.78
	PLANET FITNESS MASTER ISSUER L	413,875.00	402,479.78
	PLANET FITNESS MASTER ISSUER L	299,250.00	268,095.38
	PNC CAPITAL TRUST C	326,000.00	303,177.07
	PROCTER & GAMBLE CO/THE	490,000.00	401,220.62
	PRUDENTIAL FINANCIAL INC	345,000.00	318,486.75
	PUBLIC STORAGE	3,348.00	61,167.96
	REALTY INCOME CORP	250,000.00	252,260.24
	REPUBLIC OF CHILE	306,000.00	206,883.90
	REPUBLIC OF CHILE	202,000.00	153,691.77
	REPUBLIC OF COLOMBIA	206,000.00	148,852.69
	REPUBLIC OF ECUADOR	226,000.00	145,492.39
	REPUBLIC OF GHANA	210,000.00	102,018.00
	REPUBLIC OF NIGERIA	205,000.00	122,487.50
	REPUBLIC OF UZBEKISTAN	200,000.00	144,323.20
	RESIDENTIAL ASSET SECURITIZATI	77,706.34	42,388.79
	ROPER TECHNOLOGIES INC	197,000.00	174,390.49
	SABRA HEALTH CARE LP	290,000.00	282,507.80
	SEQUOIA MORTGAGE TRUST	86,769.98	84,937.88
	SEQUOIA MORTGAGE TRUST	58,927.38	57,682.72
	SEQUOIA MORTGAGE TRUST	449,350.42	448,307.16
	SEQUOIA MORTGAGE TRUST	407,223.82	405,490.02
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	639,456.59
	SHERWIN-WILLIAMS CO/THE	301,000.00	267,999.27
	STARBUCKS CORP	164,000.00	124,901.81

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Category	Issuer Name	Shares/Par	Market Value Base
	STORE CAPITAL CORP	96,000.00	93,791.41
	STORE CAPITAL CORP	188,000.00	183,779.91
	T-MOBILE USA INC	335,000.00	313,494.15
	TAL ADVANTAGE VII LLC	269,362.50	244,499.45
	TOLL BROS FINANCE CORP	358,000.00	304,251.66
	TORONTO-DOMINION BANK	304,000.00	280,739.49
	TRUIST FINANCIAL CORP	210,000.00	206,050.84
	TRUIST FINANCIAL CORP	518,000.00	476,560.11
	TSY INFL IX N/B	2,019,999.20	1,604,426.44
	UNITED AIR 2014-2 B PTT	1,198.99	1,199.25
	UNITEDHEALTH GROUP INC	312,000.00	273,294.68
	US BANCORP	7,704.00	142,986.24
	US BANCORP	2,203.00	38,075.99
	US TREASURY N/B	1,695,000.00	1,297,006.05
	US TREASURY N/B	1,865,000.00	1,547,950.00
	US TREASURY N/B	5,140,000.00	4,382,653.13
	US TREASURY N/B	3,670,000.00	3,431,593.35
	US TREASURY N/B	825,000.00	752,651.37
	US TREASURY N/B	3,685,000.00	3,375,949.40
	US TREASURY N/B	3,710,000.00	3,592,468.35
	US TREASURY N/B	5,920,000.00	5,377,950.00
	VALERO ENERGY CORP	182,000.00	146,132.17
	VERIZON COMMUNICATIONS	339,000.00	237,173.14
	VISA INC	220,000.00	219,449.90
	VMWARE INC	332,000.00	294,104.56
	WASHINGTON MUTUAL MORTGAGE PAS	23,141.98	21,646.68
	WEC ENERGY GROUP INC	578,000.00	446,175.41
	WEIR GROUP PLC/THE	423,000.00	372,335.46
	WELLS FARGO & CO	2,450.00	47,358.50
	WELLS FARGO & CO	3,663.00	64,395.54
	WELLS FARGO COMMERCIAL MORTGAG	700,000.00	641,998.84
	WF-RBS COMMERCIAL MORTGAGE TRU	133,665.72	133,266.97
TOTAL VS Bond		98,324,171.33	93,951,732.81