

VS Bond

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	7-ELEVEN INC	289,000.00	231,866.72
	ABBVIE INC	191,000.00	166,515.12
	AERCAP IRELAND CAP LTD/A	82,000.00	76,498.85
	AERCAP IRELAND CAP LTD/A	187,000.00	170,027.26
	AGATE BAY MORTGAGE LOAN TRUST	38,627.93	36,539.63
	AGATE BAY MORTGAGE LOAN TRUST	205,451.70	195,582.13
	AGATE BAY MORTGAGE LOAN TRUST	247,160.74	227,079.25
	ALCON FINANCE CORP	156,000.00	117,939.31
	AMCOR FLEXIBLES NORTH AM	183,000.00	157,145.28
	AMERICAN EXPRESS CO	239,000.00	239,594.96
	AMERICAN TOWER CORP	285,000.00	292,358.59
	AMGEN INC	204,000.00	204,037.78
	ANHEUSER-BUSCH CO/INBEV	133,000.00	123,108.10
	APPLE INC	228,000.00	211,193.52
	ARCHER-DANIELS-MIDLAND CO	66,000.00	70,522.84
	ARCHER-DANIELS-MIDLAND CO	136,000.00	137,971.56
	ARES CAPITAL CORP	191,000.00	185,567.16
	ASHTED CAPITAL INC	206,000.00	194,714.70
	AT&T INC	161,000.00	148,621.45
	AT&T INC	128,000.00	89,786.73
	BANK	675,000.00	641,052.56
	BANK	365,000.00	310,638.21
	BANK	285,000.00	243,057.95
	BANK OF AMERICA CORP	169,000.00	161,889.07
	BANK OF AMERICA CORP	135,000.00	114,280.18
	BANK OF MONTREAL	226,000.00	212,387.58
	BANK OF NOVA SCOTIA	167,000.00	141,308.55
	BANK OF NY MELLON CORP	206,000.00	213,656.15
	BARCLAYS COMMERCIAL MORTGAGE S	110,000.00	113,125.61
	BARCLAYS PLC	254,000.00	210,522.58
	BAT CAPITAL CORP	185,000.00	175,748.03
	BECTON DICKINSON & CO	179,000.00	158,343.05
	BERKSHIRE HATHAWAY FIN	119,000.00	102,097.97
	BOEING CO	98,000.00	100,525.66
	BP CAP MARKETS AMERICA	206,000.00	205,552.56
	BRASKEM AMERICA FINANCE	119,000.00	106,902.27
	BROADCOM INC	291,000.00	275,165.62
	BRUNSWICK CORP	59,000.00	52,653.64
	BURLINGTN NORTH SANTA FE	190,000.00	195,652.96
	CARRIER GLOBAL CORP	135,000.00	98,547.12
	CELANESE US HOLDINGS LLC	215,000.00	221,307.04
	CHARTER COMM OPT LLC/CAP	82,000.00	80,125.67
	CHARTER COMM OPT LLC/CAP	138,000.00	126,472.10
	CHENIERE ENERGY PARTNERS	70,000.00	63,670.29
	CHENIERE ENERGY PARTNERS	222,000.00	189,454.51
	CISCO SYSTEMS INC	272,000.00	272,036.01

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	CITIGROUP COMMERCIAL MORTGAGE	65,000.00	60,362.32
	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	218,746.40
	CITIGROUP INC	152,000.00	144,920.86
	CITIGROUP INC	122,000.00	124,241.09
	CITIZENS BANK NA/RI	212,000.00	204,751.37
	CMS ENERGY CORP	295,000.00	270,069.05
	COCA-COLA CO/THE	302,000.00	184,384.26
	COLT FUNDING LLC	248,277.04	242,804.96
	COMCAST CORP	164,000.00	129,551.36
	COMMONSPIRIT HEALTH	177,000.00	142,111.47
	COMMONWEALTH OF BAHAMAS	210,000.00	183,487.50
	CORESTATES CAPTL III	236,000.00	230,771.87
	CREDIT SUISSE COMMERCIAL MORTG	110,431.19	106,305.77
	CREDIT SUISSE MORTGAGE TRUST	107,437.67	100,404.34
	CREDIT SUISSE MORTGAGE TRUST	169,907.56	158,614.03
	CROWN CASTLE INC	243,000.00	231,009.03
	CVS HEALTH CORP	162,000.00	143,218.53
	DBUBS MORTGAGE TRUST	360,000.00	334,790.28
	DCP MIDSTREAM OPERATING	307,000.00	331,573.82
	DEEPHAVEN RESIDENTIAL MORTGAGE	298,722.22	283,412.59
	DEUTSCHE ALT-A SECURITIES INC	87.43	85.26
	DH EUROPE FINANCE II	197,000.00	156,220.45
	DREYFUS GOVERNMENT CASH MANAGE	621,291.14	621,291.14
	DRIVEN BRANDS FUNDING LLC	341,250.00	298,299.93
	DUKE ENERGY PROGRESS LLC	126,000.00	101,948.87
	EDISON INTERNATIONAL	140,000.00	133,779.40
	ELARA HGV TIMESHARE ISSUER	159,958.99	152,853.90
	ELECTRICITE DE FRANCE SA	143,000.00	128,396.57
	ELEVANCE HEALTH INC	183,000.00	176,764.28
	EVERBANK MORTGAGE LOAN TRUST	8,953.96	8,881.40
	EVERBANK MORTGAGE LOAN TRUST	386,576.99	339,886.41
	FANNIE MAE	7,638.86	7,127.69
	FANNIE MAE	184,343.68	169,308.52
	FANNIE MAE	450,000.00	349,615.67
	FANNIE MAE	675,000.00	504,497.09
	FANNIE MAE	2,214.24	2,247.16
	FANNIE MAE	654.27	644.14
	FANNIE MAE	1,410.61	1,385.73
	FANNIE MAE	70,872.77	68,955.09
	FANNIE MAE	207,272.93	183,164.24
	FANNIE MAE	175,513.97	155,096.75
	FANNIE MAE	132,056.07	132,696.03
	FANNIE MAE	117,389.60	117,958.89
	FANNIE MAE	136,232.92	123,641.63
	FANNIE MAE	289,753.33	231,429.81
	FANNIE MAE	165,487.93	150,827.91
	FANNIE MAE	253,450.60	209,341.53

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	FANNIE MAE	3,059.93	3,074.83
	FANNIE MAE	20,916.92	20,718.87
	FANNIE MAE	19,271.31	18,216.57
	FANNIE MAE	78,173.75	69,203.39
	FANNIE MAE	45,548.71	43,968.07
	FANNIE MAE	286,845.62	254,920.51
	FANNIE MAE	33,239.73	32,340.55
	FANNIE MAE	37,279.02	36,883.78
	FANNIE MAE	86,135.44	85,320.26
	FANNIE MAE	54,717.16	53,236.72
	FANNIE MAE	46,030.98	43,511.61
	FEDEX CORP	229,000.00	210,293.29
	FREDDIE MAC	8,587.16	8,639.91
	FREDDIE MAC	3,806.73	3,901.58
	FREDDIE MAC	37,000.81	35,020.33
	FREDDIE MAC	24,705.65	24,068.13
	FREDDIE MAC	514,204.83	405,405.52
	FREDDIE MAC	230,000.00	160,243.42
	FREDDIE MAC	725,000.00	516,289.18
	GCAT	222,563.74	213,985.89
	GENERAL MOTORS FINL CO	114,000.00	114,631.52
	GENERAL MOTORS FINL CO	340,000.00	286,242.37
	GOLDMAN SACHS GROUP INC	123,000.00	117,727.47
	GOLDMAN SACHS GROUP INC	237,000.00	199,713.87
	GOVERNMENT NATIONAL MORTGAGE A	71,193.41	65,462.10
	GOVERNMENT NATIONAL MORTGAGE A	115,484.28	100,867.08
	GOVERNMENT NATIONAL MORTGAGE A	48,286.20	47,156.85
	GOVERNMENT NATIONAL MORTGAGE A	62,318.67	59,324.61
	GOVERNMENT NATIONAL MORTGAGE A	189,857.43	185,416.73
	GOVERNMENT NATIONAL MORTGAGE A	16,288.09	15,833.42
	GS MORTGAGE SECURITIES TRUST	250,000.00	212,907.93
	GS MORTGAGE SECURITIES TRUST	107,906.79	105,897.18
	GS MORTGAGE SECURITIES TRUST	390,000.00	331,721.75
	HCA INC	217,000.00	216,452.60
	HF SINCLAIR CORP	141,000.00	136,652.57
	HOME DEPOT INC/THE	153,000.00	162,426.97
	HONO MORTGAGE TRUST	210,000.00	201,028.04
	HOST HOTELS & RESORTS LP	228,000.00	223,888.33
	HYUNDAI CAPITAL AMERICA	159,000.00	158,818.46
	IMPERIAL BRANDS FIN PLC	153,000.00	155,679.37
	INGERSOLL RAND INC	202,000.00	202,117.27
	INVITATION HOMES OP	244,000.00	222,992.78
	JACK IN THE BOX FUNDING LLC	286,500.00	266,854.21
	JERSEY MIKE'S FUNDING LLC	265,990.00	255,664.45
	JIMMY JOHN'S FUNDING LLC	148,125.00	142,191.16
	JIMMY JOHN'S FUNDING LLC	294,000.00	277,730.54
	JOHN DEERE CAPITAL CORP	228,000.00	227,785.57

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	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	748,231.56
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	332,920.95
	JPMBB COMMERCIAL MORTGAGE SECU	105,000.00	98,870.05
	JPMORGAN CHASE & CO	226,000.00	213,815.54
	JPMORGAN CHASE & CO	173,000.00	151,745.42
	KROGER CO	144,000.00	131,512.50
	LOWE'S COS INC	208,000.00	201,993.46
	MACQUARIE AIRFINANCE HLD	139,000.00	141,385.80
	MADISON PARK FUNDING LTD	375,000.00	375,547.88
	MARS INC	46,000.00	40,821.21
	MARS INC	226,000.00	192,584.89
	MARVELL TECHNOLOGY INC	245,000.00	211,683.22
	MASTERCARD INC	252,000.00	207,514.72
	MATTEL INC	114,000.00	102,355.95
	MC BRAZIL DWNSTRM	179,229.47	158,834.30
	MERITAGE HOMES CORP	227,000.00	208,980.72
	MICRON TECHNOLOGY INC	136,000.00	112,860.97
	MICRON TECHNOLOGY INC	56,000.00	59,599.97
	MICROSOFT CORP	282,000.00	179,134.21
	MIDWEST CONNECTOR CAPIT	266,000.00	258,326.89
	MILL CITY MORTGAGE TRUST	289,383.07	248,902.31
	MORGAN STANLEY	170,000.00	162,967.81
	MORGAN STANLEY	210,000.00	202,843.13
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	337,531.80
	NEW MOUNTAIN CLO 1 LTD	350,000.00	350,173.95
	NEW YORK CITY NY HSG DEV CORP	320,000.00	317,840.48
	NEW YORK LIFE GLOBAL FDG	185,000.00	176,393.25
	NGPL PIPECO LLC	199,000.00	230,166.48
	NORFOLK SOUTHERN CORP	164,000.00	150,078.58
	NORTHWESTERN MUTUAL LIFE	266,000.00	202,381.96
	OCCIDENTAL PETROLEUM COR	167,000.00	192,863.29
	OHIO POWER COMPANY	228,000.00	140,194.27
	ORACLE CORP	64,000.00	58,414.72
	ORACLE CORP	117,000.00	110,876.06
	ORACLE CORP	81,000.00	62,491.60
	PACIFIC GAS & ELECTRIC	251,000.00	164,760.27
	PACIFICORP	86,000.00	85,512.80
	PARAMOUNT GLOBAL	62,000.00	50,737.38
	PENSKE TRUCK LEASING/PTL	108,000.00	107,814.30
	PERNOD RIC INTL FIN LLC	310,000.00	247,542.77
	PHILIP MORRIS INTL INC	253,000.00	251,705.29
	PLANET FITNESS MASTER ISSUER L	293,250.00	275,244.54
	PNC CAPITAL TRUST C	281,000.00	266,700.25
	REPUBLIC OF CHILE	206,000.00	127,493.71
	REPUBLIC OF POLAND	138,000.00	134,015.25
	RESIDENTIAL ASSET SECURITIZATI	76,268.70	32,515.83
	ROGERS COMMUNICATIONS IN	216,000.00	212,434.69

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Category	Issuer Name	Shares/Par	Market Value Base
	ROYAL BANK OF CANADA	204,000.00	205,436.63
	SABRA HEALTH CARE LP	195,000.00	191,909.58
	SEQUOIA MORTGAGE TRUST	56,154.13	53,228.43
	SEQUOIA MORTGAGE TRUST	39,001.09	36,947.21
	SEQUOIA MORTGAGE TRUST	427,427.47	402,922.20
	SEQUOIA MORTGAGE TRUST	387,356.14	365,148.24
	SHERWIN-WILLIAMS CO/THE	203,000.00	171,897.90
	STARBUCKS CORP	111,000.00	75,954.15
	STATE STREET CORP	230,000.00	198,087.64
	STORE CAPITAL LLC	127,000.00	120,019.67
	STORE CAPITAL LLC	45,000.00	37,319.86
	STORE CAPITAL LLC	80,000.00	64,179.78
	T-MOBILE USA INC	226,000.00	211,404.72
	T-MOBILE USA INC	99,000.00	99,011.00
	TAL ADVANTAGE VII LLC	200,062.50	182,566.77
	TEXTRON FINANCIAL CORP	236,000.00	207,524.28
	THERMO FISHER SCIENTIFIC	152,000.00	152,457.50
	TIMKEN CO/THE	140,000.00	135,806.58
	TOLL BROS FINANCE CORP	241,000.00	223,059.49
	TOYOTA MOTOR CREDIT CORP	125,000.00	123,538.94
	TRUIST FINANCIAL CORP	349,000.00	342,163.88
	TYSON FOODS INC	129,000.00	129,282.97
	UBS COMMERCIAL MORTGAGE TRUST	70,000.00	65,238.26
	UNITEDHEALTH GROUP INC	210,000.00	170,265.05
	US BANCORP	159,000.00	150,197.37
	US TREASURY N/B	403,000.00	369,358.95
	US TREASURY N/B	2,165,000.00	2,203,225.78
	US TREASURY N/B	1,000.00	928.59
	US TREASURY N/B	970,000.00	955,639.45
	US TREASURY N/B	5,103,000.00	4,964,262.19
	US TREASURY N/B	1,760,000.00	1,781,312.51
	US TREASURY N/B	2,355,000.00	2,360,887.50
	US TREASURY N/B	835,000.00	836,663.48
	VERIZON COMMUNICATIONS	228,000.00	140,521.20
	VIATRIS INC	204,000.00	173,179.25
	WALMART INC	132,000.00	117,557.94
	WARNERMEDIA HOLDINGS INC	226,000.00	176,813.93
	WASHINGTON MUTUAL MORTGAGE PAS	20,126.02	17,243.24
	WASTE MANAGEMENT INC	239,000.00	234,834.02
	WEIR GROUP PLC/THE	347,000.00	325,663.63
	WELLS FARGO COMMERCIAL MORTGAG	80,000.00	77,380.34
	WESTERN MIDSTREAM OPERAT	203,000.00	178,300.00
	WESTROCK MWV LLC	136,000.00	155,270.22
TOTAL VS Bond		55,645,722.29	51,561,075.18