

## VS Bond

Effective Date : 09/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>VS Bond</b>			
	7-ELEVEN INC	380,000.00	327,839.65
	ABBVIE INC	283,000.00	230,023.75
	AERCAP IRELAND CAP LTD/A	400,000.00	337,576.24
	AGATE BAY MORTGAGE LOAN TRUST	61,466.72	59,693.90
	AGATE BAY MORTGAGE LOAN TRUST	302,554.65	286,223.60
	AGATE BAY MORTGAGE LOAN TRUST	299,160.22	271,846.68
	ALCON FINANCE CORP	232,000.00	166,142.20
	ALLSTATE CORP	95,000.00	87,464.78
	ALLSTATE CORP	198,000.00	149,480.06
	AMCOR FLEXIBLES NORTH AM	272,000.00	218,401.12
	AMERICAN EXPRESS CO	280,000.00	262,448.07
	AMERICAN FINANCIAL GROUP	572,579.00	548,837.19
	ANHEUSER-BUSCH CO/INBEV	439,000.00	380,461.50
	APPLE INC	234,000.00	217,148.11
	APPLE INC	344,000.00	330,706.56
	ARAB REPUBLIC OF EGYPT	210,000.00	126,355.32
	ARES CAPITAL CORP	283,000.00	258,536.80
	ASHTED CAPITAL INC	306,000.00	267,531.16
	AT&T INC	238,000.00	205,732.90
	BANK	675,000.00	629,428.93
	BANK	365,000.00	303,721.94
	BANK	285,000.00	234,875.57
	BANK OF AMERICA CORP	1,256.00	22,959.68
	BANK OF AMERICA CORP	401,000.00	388,175.25
	BANK OF AMERICA CORP	250,000.00	227,585.95
	BANK OF AMERICA CORP	200,000.00	155,786.64
	BANK OF MONTREAL	335,000.00	290,632.40
	BANK OF NOVA SCOTIA	416,000.00	301,600.00
	BARCLAYS COMMERCIAL MORTGAGE S	275,000.00	218,607.65
	BARCLAYS COMMERCIAL MORTGAGE S	810,000.00	662,217.53
	BARCLAYS COMMERCIAL MORTGAGE S	210,000.00	175,132.65
	BARCLAYS PLC	377,000.00	272,431.06
	BAT CAPITAL CORP	464,000.00	407,371.63
	BECTON DICKINSON AND CO	194,000.00	165,706.43
	BERKSHIRE HATHAWAY FIN	176,000.00	146,286.36
	BNP PARIBAS	134,000.00	123,871.71
	BOARDWALK PIPELINES LP	333,000.00	305,702.12
	BOEING CO	153,000.00	133,266.89
	BPR TRUST	500,000.00	484,896.95
	BRASKEM AMERICA FINANCE	83,000.00	72,660.21
	BRASKEM NETHERLANDS	176,000.00	124,696.00
	BRITISH TELECOMMUNICATIO	355,000.00	289,491.18
	BROADCOM INC	432,000.00	373,764.92
	BRUNSWICK CORP	218,000.00	176,224.36
	BURLINGTN NORTH SANTA FE	272,000.00	274,954.66
	CANADIAN NATL RESOURCES	227,000.00	218,961.45

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	CARRIER GLOBAL CORP	200,000.00	138,515.54
	CELANESE US HOLDINGS LLC	328,000.00	309,453.69
	CENOVUS ENERGY INC	207,000.00	181,248.28
	CF HIPPOLYTA ISSUER LLC	230,125.87	204,451.58
	CHARLES SCHWAB CORP	464,000.00	406,052.78
	CHARLES SCHWAB CORP	230,000.00	206,712.50
	CHARTER COMM OPT LLC/CAP	293,000.00	257,524.47
	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	209,588.35
	CITIGROUP INC	141,000.00	112,380.93
	CITIGROUP INC	225,000.00	206,198.50
	CITIGROUP INC	323,000.00	299,342.25
	CITIZENS BANK NA/RI	314,000.00	298,966.70
	CMS ENERGY CORP	315,000.00	266,175.00
	CNH INDUSTRIAL CAP LLC	384,000.00	332,332.80
	COMCAST CORP	243,000.00	185,803.80
	COMM MORTGAGE TRUST	390,000.00	372,447.39
	COMM MORTGAGE TRUST	333,876.34	330,256.52
	COMMONSPIRIT HEALTH	263,000.00	196,741.76
	COMMONWEALTH OF BAHAMAS	210,000.00	126,003.39
	CONTINENTAL RESOURCES	200,000.00	180,771.72
	COOPERATIEVE RABOBANK UA	318,000.00	272,319.65
	CORESTATES CAPTL III	393,000.00	370,402.65
	CREDIT SUISSE COMMERCIAL MORTG	172,477.71	165,803.69
	CREDIT SUISSE MORTGAGE TRUST	138,534.92	127,651.51
	CREDIT SUISSE MORTGAGE TRUST	223,013.57	205,282.43
	CREDIT SUISSE NEW YORK	250,000.00	234,689.09
	CROWN CASTLE INC	361,000.00	326,863.84
	CVS HEALTH CORP	240,000.00	210,134.86
	DBUBS MORTGAGE TRUST	360,000.00	337,659.66
	DEEPHAVEN RESIDENTIAL MORTGAGE	370,510.99	351,700.15
	DEUTSCHE ALT-A SECURITIES INC	219.90	212.02
	DH EUROPE FINANCE II	293,000.00	222,170.02
	DREYFUS GOVERNMENT CASH MANAGE	1,718,182.55	1,718,182.55
	DRIVEN BRANDS FUNDING LLC	699,625.00	648,697.20
	DRIVEN BRANDS FUNDING LLC	347,375.00	274,305.71
	DUKE ENERGY PROGRESS LLC	93,000.00	75,009.91
	EDISON INTERNATIONAL	207,000.00	184,769.45
	ELARA HGV TIMESHARE ISSUER	291,973.21	267,306.64
	ELECTRICITE DE FRANCE SA	224,000.00	184,006.91
	ENERGY TRANSFER LP	395,000.00	344,718.29
	EQUINIX INC	236,000.00	211,825.17
	EVERBANK MORTGAGE LOAN TRUST	41,233.89	40,364.61
	EVERBANK MORTGAGE LOAN TRUST	415,819.19	350,834.01
	EXPEDIA GROUP INC	73,000.00	56,607.32
	FANNIE MAE	12,640.79	11,826.30
	FANNIE MAE	234,896.57	219,479.53
	FANNIE MAE	450,000.00	365,694.08

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	FANNIE MAE	675,000.00	509,407.72
	FANNIE MAE	2,845.49	2,940.74
	FANNIE MAE	2,287.45	2,221.04
	FANNIE MAE	4,499.76	4,368.37
	FANNIE MAE	91,507.13	89,671.05
	FANNIE MAE	250,705.29	224,885.35
	FANNIE MAE	206,407.71	184,901.06
	FANNIE MAE	178,336.30	183,758.75
	FANNIE MAE	159,517.30	164,491.36
	FANNIE MAE	161,913.72	148,471.78
	FANNIE MAE	612,127.00	535,773.75
	FANNIE MAE	257,231.51	233,805.80
	FANNIE MAE	331,687.42	270,832.32
	FANNIE MAE	308,939.02	271,303.41
	FANNIE MAE	218,815.30	199,005.40
	FANNIE MAE	298,327.70	252,887.29
	FANNIE MAE	3,787.95	3,916.33
	FANNIE MAE	24,664.32	24,890.17
	FANNIE MAE	24,298.95	23,167.96
	FANNIE MAE	94,568.51	84,887.02
	FANNIE MAE	61,003.44	58,216.06
	FANNIE MAE	364,644.58	322,722.50
	FANNIE MAE	662,230.84	567,726.74
	FANNIE MAE	40,370.29	39,456.36
	FANNIE MAE	50,826.26	51,290.89
	FANNIE MAE	105,613.62	106,573.97
	FANNIE MAE	68,314.16	66,943.77
	FANNIE MAE	61,267.41	58,426.09
	FEDEX CORP	340,000.00	287,347.32
	FIRSTENERGY TRANSMISSION	278,000.00	251,447.18
	FORD MOTOR COMPANY	202,000.00	145,036.00
	FORTIS INC	85,000.00	77,336.12
	FREDDIE MAC	10,448.56	10,520.81
	FREDDIE MAC	5,260.52	5,557.08
	FREDDIE MAC	205,967.04	202,126.62
	FREDDIE MAC	42,635.45	40,695.74
	FREDDIE MAC	30,612.12	29,952.42
	FREDDIE MAC	629,349.10	531,126.10
	FREDDIE MAC	129,615.20	123,326.28
	FREDDIE MAC	268,716.21	255,677.58
	FREDDIE MAC	573,914.70	466,617.82
	FREDDIE MAC	230,000.00	167,278.38
	FREDDIE MAC	725,000.00	542,566.95
	GENERAL MOTORS FINL CO	169,000.00	159,763.97
	GENERAL MOTORS FINL CO	505,000.00	380,710.67
	GOLDMAN SACHS GROUP INC	182,000.00	164,865.48
	GOLDMAN SACHS GROUP INC	352,000.00	273,188.98

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Category	Issuer Name	Shares/Par	Market Value Base
	GOLDMAN SACHS GROUP INC	510,000.00	464,328.33
	GOVERNMENT NATIONAL MORTGAGE A	85,075.27	78,865.93
	GOVERNMENT NATIONAL MORTGAGE A	143,135.52	127,349.49
	GOVERNMENT NATIONAL MORTGAGE A	57,031.65	56,348.94
	GOVERNMENT NATIONAL MORTGAGE A	76,094.94	72,671.16
	GOVERNMENT NATIONAL MORTGAGE A	229,506.56	226,761.82
	GOVERNMENT NATIONAL MORTGAGE A	17,633.92	17,340.40
	GS MORTGAGE SECURITIES TRUST	250,000.00	213,184.63
	GS MORTGAGE SECURITIES TRUST	375,000.00	374,399.14
	GS MORTGAGE SECURITIES TRUST	390,000.00	318,991.76
	GS MORTGAGE-BACKED SECURITIES	286,752.50	228,337.86
	HCA INC	322,000.00	312,072.07
	HOME DEPOT INC	227,000.00	236,419.26
	HONO MORTGAGE TRUST	210,000.00	199,501.89
	HOST HOTELS & RESORTS LP	338,000.00	321,067.24
	HSBC HOLDINGS PLC	205,000.00	192,199.17
	HUNTINGTON BANCSHARES	349,000.00	281,657.72
	HYUNDAI CAPITAL AMERICA	316,000.00	294,503.94
	IMPERIAL BRANDS FIN PLC	227,000.00	223,777.01
	INVITATION HOMES OP	256,000.00	216,237.53
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	3,607,221.40
	JACK IN THE BOX FUNDING LLC	297,000.00	258,054.39
	JBS USA/FOOD/FINANCE	120,000.00	80,431.20
	JERSEY MIKE'S FUNDING LLC	265,990.00	241,778.79
	JIMMY JOHN'S FUNDING LLC	152,500.00	142,781.94
	JIMMY JOHN'S FUNDING LLC	299,250.00	271,383.24
	JOHN DEERE CAPITAL CORP	298,000.00	251,436.09
	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	741,274.91
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	335,603.42
	JP MORGAN MORTGAGE TRUST	484,559.94	405,964.17
	JP MORGAN MORTGAGE TRUST	429,811.59	337,956.13
	JPMORGAN CHASE & CO	336,000.00	297,358.35
	JPMORGAN CHASE & CO	256,000.00	202,676.00
	JPMORGAN CHASE & CO	246,000.00	232,468.31
	KROGER CO	213,000.00	187,987.34
	LLOYDS BANKING GROUP PLC	343,000.00	300,957.17
	LOWE'S COS INC	308,000.00	287,555.32
	MADISON PARK FUNDING LTD	375,000.00	352,462.88
	MARS INC	336,000.00	277,108.72
	MASTERCARD INC	374,000.00	295,788.87
	MC BRAZIL DWNSTRM	193,000.00	145,232.50
	MICROCHIP TECHNOLOGY INC	370,000.00	340,672.50
	MICRON TECHNOLOGY INC	202,000.00	146,710.28
	MICROSOFT CORP	148,000.00	132,900.71
	MID-AMERICA APARTMENTS	186,000.00	181,899.15
	MIDWEST CONNECTOR CAPIT	248,000.00	239,634.20

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Category	Issuer Name	Shares/Par	Market Value Base
	MILL CITY MORTGAGE TRUST	289,383.07	240,859.37
	MOHAWK INDUSTRIES INC	272,000.00	226,234.46
	MORGAN STANLEY	252,000.00	225,996.46
	MORGAN STANLEY	311,000.00	289,135.43
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	333,784.49
	MPLX LP	251,000.00	196,451.98
	MYLAN INC	234,000.00	206,796.04
	NETFLIX INC	434,000.00	430,751.16
	NEW MOUNTAIN CLO 1 LTD	350,000.00	333,420.85
	NEW YORK CITY NY HSG DEV CORP	320,000.00	306,515.20
	NGPL PIPECO LLC	295,000.00	298,011.67
	NORFOLK SOUTHERN CORP	243,000.00	216,308.88
	NORTHWESTERN MUTUAL LIFE	395,000.00	297,638.24
	NXP BV/NXP FUNDING LLC	328,000.00	324,024.52
	OHIO POWER COMPANY	338,000.00	211,233.25
	ORACLE CORP	94,000.00	76,573.32
	ORACLE CORP	174,000.00	156,853.64
	ORACLE CORP	120,000.00	81,456.58
	PACIFIC GAS & ELECTRIC	372,000.00	226,417.28
	PACIFICORP	127,000.00	120,677.29
	PARAMOUNT GLOBAL	100,000.00	71,073.94
	PARKER-HANNIFIN CORP	334,000.00	318,271.35
	PETROLEOS MEXICANOS	206,000.00	131,634.00
	PLANET FITNESS MASTER ISSUER L	412,800.00	389,371.54
	PLANET FITNESS MASTER ISSUER L	298,500.00	260,348.72
	PNC CAPITAL TRUST C	326,000.00	303,196.54
	PROCTER & GAMBLE CO/THE	490,000.00	378,006.72
	PRUDENTIAL FINANCIAL INC	345,000.00	299,094.30
	REALTY INCOME CORP	250,000.00	249,260.39
	REPUBLIC OF CHILE	306,000.00	178,775.22
	REPUBLIC OF CHILE	202,000.00	137,282.03
	REPUBLIC OF COLOMBIA	206,000.00	139,221.42
	REPUBLIC OF ECUADOR	226,000.00	106,404.52
	REPUBLIC OF GHANA	210,000.00	79,800.00
	REPUBLIC OF NIGERIA	205,000.00	113,775.00
	REPUBLIC OF UZBEKISTAN	200,000.00	142,632.00
	RESIDENTIAL ASSET SECURITIZATI	76,629.10	37,868.39
	ROPER TECHNOLOGIES INC	197,000.00	165,783.58
	SABRA HEALTH CARE LP	290,000.00	272,181.96
	SEQUOIA MORTGAGE TRUST	82,405.21	76,682.32
	SEQUOIA MORTGAGE TRUST	57,669.67	54,438.96
	SEQUOIA MORTGAGE TRUST	447,144.43	427,585.66
	SEQUOIA MORTGAGE TRUST	405,224.64	387,499.51
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	598,681.26
	SHERWIN-WILLIAMS CO	301,000.00	244,181.39
	STARBUCKS CORP	164,000.00	111,828.61
	STORE CAPITAL CORP	96,000.00	91,444.53

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Category	Issuer Name	Shares/Par	Market Value Base
	STORE CAPITAL CORP	188,000.00	179,672.84
	T-MOBILE USA INC	335,000.00	297,036.19
	TAL ADVANTAGE VII LLC	260,700.00	228,367.33
	TOLL BROS FINANCE CORP	358,000.00	289,691.19
	TORONTO-DOMINION BANK	304,000.00	273,251.71
	TRUIST FINANCIAL CORP	210,000.00	201,849.53
	TRUIST FINANCIAL CORP	518,000.00	480,445.44
	UNITEDHEALTH GROUP INC	312,000.00	245,360.01
	US BANCORP	1,120.00	17,998.40
	US TREASURY N/B	1,695,000.00	1,159,485.94
	US TREASURY N/B	1,236,000.00	897,838.13
	US TREASURY N/B	1,995,000.00	1,528,980.47
	US TREASURY N/B	1,650,000.00	1,464,632.81
	US TREASURY N/B	3,670,000.00	3,291,387.90
	US TREASURY N/B	3,685,000.00	3,255,323.25
	US TREASURY N/B	4,545,000.00	3,850,467.19
	US TREASURY N/B	8,400,000.00	7,676,812.50
	VERIZON COMMUNICATIONS	339,000.00	201,543.24
	VISA INC	220,000.00	200,299.89
	WARNERMEDIA HOLDINGS INC	218,000.00	179,310.54
	WARNERMEDIA HOLDINGS INC	218,000.00	158,169.85
	WASHINGTON MUTUAL MORTGAGE PAS	22,779.02	20,063.44
	WEC ENERGY GROUP INC	562,000.00	466,460.00
	WEIR GROUP PLC (THE)	423,000.00	355,516.38
	WELLS FARGO & COMPANY	2,450.00	45,398.50
	WELLS FARGO & COMPANY	3,663.00	62,966.97
	WELLS FARGO COMMERCIAL MORTGAG	700,000.00	603,391.39
<b>TOTAL VS Bond</b>		<b>95,424,020.45</b>	<b>86,263,527.73</b>