

VS Bond

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	7-ELEVEN INC	380,000.00	368,158.44
	ABBVIE INC	283,000.00	343,335.30
	AERCAP IRELAND CAP LTD/A	400,000.00	403,544.77
	AGATE BAY MORTGAGE LOAN TRUST	93,079.63	93,830.60
	AGATE BAY MORTGAGE LOAN TRUST	353,143.97	355,792.66
	AGATE BAY MORTGAGE LOAN TRUST	322,074.84	325,038.67
	AKER BP ASA	270,000.00	279,912.66
	ALCON FINANCE CORP	232,000.00	259,261.00
	ALLSTATE CORP/THE	378,000.00	357,752.90
	ALPHABET INC	104,000.00	95,009.16
	AMCOR FLEXIBLES NORTH AM	250,000.00	251,144.83
	AMERICAN FINANCIAL GROUP INC/OH	572,579.00	682,892.20
	AMERICAN WATER CAPITAL C	222,000.00	320,896.26
	ANHEUSER-BUSCH CO/INBEV	439,000.00	556,587.44
	APIDOS CLO	265,000.00	265,023.85
	APPLE INC	234,000.00	307,918.65
	APPLE INC	344,000.00	359,507.71
	ARAB REPUBLIC OF EGYPT	210,000.00	185,782.80
	ARES CAPITAL CORP	283,000.00	292,401.35
	AT&T INC	238,000.00	275,315.77
	AT&T INC	266,000.00	279,011.55
	BANK	675,000.00	742,924.44
	BANK OF AMERICA CORP	401,000.00	428,397.47
	BANK OF AMERICA CORP	250,000.00	271,481.04
	BANK OF AMERICA CORP	200,000.00	203,194.55
	BANK OF MONTREAL	335,000.00	359,572.12
	BANK OF NOVA SCOTIA/THE	374,000.00	361,299.33
	BANK OF NOVA SCOTIA/THE	230,000.00	230,793.84
	BECTON DICKINSON AND CO	221,000.00	278,146.12
	BENEFIT STREET PARTNERS CLO LT	400,000.00	400,026.00
	BERKSHIRE HATHAWAY FIN	176,000.00	216,862.67
	BHMS MORTGAGE TRUST	750,000.00	749,518.65
	BNP PARIBAS SA	204,000.00	226,261.06
	BOARDWALK PIPELINES LP	333,000.00	373,246.27
	BOEING CO/THE	79,000.00	89,007.38
	BOEING CO/THE	91,000.00	123,623.93
	BPR TRUST	500,000.00	499,894.95
	BRASKEM AMERICA FINANCE	83,000.00	107,173.75
	BRASKEM NETHERLANDS	176,000.00	202,840.00
	BRISTOL-MYERS SQUIBB CO	229,000.00	305,144.55
	BRITISH TELECOMMUNICATIO	355,000.00	363,219.85
	BROADCOM INC	330,000.00	366,357.20
	BURLINGTN NORTH SANTA FE	272,000.00	378,487.67
	CANADIAN NATURAL RESOURCES LTD	227,000.00	299,319.23
	CENOVUS ENERGY INC	207,000.00	245,100.71
	CF HIPPOLYTA ISSUER LLC	230,125.87	228,320.88

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	CHARLES SCHWAB CORP/THE	464,000.00	458,002.07
	CHARTER COMM OPT LLC/CAP	209,000.00	286,207.69
	CHENIERE ENERGY PARTNERS LP	371,000.00	374,710.00
	CIFC FUNDING LTD	275,000.00	274,872.95
	CITIGROUP INC	141,000.00	173,933.31
	CITIGROUP INC	225,000.00	238,563.00
	CITIGROUP INC	323,000.00	320,512.08
	CLEVELAND ELEC ILLUMINAT	349,000.00	400,961.29
	CNH INDUSTRIAL CAP LLC	384,000.00	375,983.60
	COMCAST CORP	243,000.00	280,867.49
	COMMONSPIRIT HEALTH	190,000.00	198,703.42
	COMMONSPIRIT HEALTH	263,000.00	307,079.00
	COMMONWEALTH OF BAHAMAS	210,000.00	179,289.60
	CONTINENTAL RESOURCES INC/OK	200,000.00	235,524.00
	COOPERATIEVE RABOBANK UA	318,000.00	308,692.78
	CORESTATES CAPTL III	365,000.00	355,034.95
	CREDIT SUISSE COMMERCIAL MORTG	219,970.67	221,565.08
	CREDIT SUISSE MORTGAGE TRUST	178,513.03	178,747.11
	CREDIT SUISSE MORTGAGE TRUST	278,790.73	280,649.01
	CROWN CASTLE INTL CORP	361,000.00	388,061.73
	CVS HEALTH CORP	240,000.00	312,912.70
	DBUBS MORTGAGE TRUST	360,000.00	372,161.20
	DEUTSCHE ALT-A SECURITIES INC	574.97	576.90
	DEUTSCHE TELEKOM INT FIN	124,000.00	180,341.73
	DH EUROPE FINANCE	293,000.00	313,608.40
	DREYFUS GOVERNMENT CASH MANAGE	3,346,970.41	3,346,970.41
	DRIVEN BRANDS FUNDING LLC	705,062.50	743,222.60
	DRIVEN BRANDS FUNDING LLC	350,000.00	344,055.95
	DUKE ENERGY PROGRESS LLC	93,000.00	109,583.39
	EDISON INTERNATIONAL	207,000.00	218,634.84
	ELARA HGV TIMESHARE ISSUER	352,822.00	352,763.47
	ELECTRICITE DE FRANCE SA	224,000.00	271,604.72
	ENERGY TRANSFER LP	395,000.00	422,939.59
	EQUINIX INC	236,000.00	244,628.07
	EVERBANK MORTGAGE LOAN TRUST	104,850.81	105,679.54
	FANNIE MAE	16,917.30	17,040.30
	FANNIE MAE	292,844.90	305,567.11
	FANNIE MAE	3,485.13	3,902.23
	FANNIE MAE	3,197.80	3,360.05
	FANNIE MAE	5,783.38	6,088.87
	FANNIE MAE	113,239.38	124,356.04
	FANNIE MAE	105,919.79	117,130.58
	FANNIE MAE	221,356.28	238,396.30
	FANNIE MAE	284,142.50	300,363.69
	FANNIE MAE	94,177.43	102,416.41
	FANNIE MAE	237,661.10	251,670.79
	FANNIE MAE	211,840.63	237,354.83

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	FANNIE MAE	190,099.50	215,675.68
	FANNIE MAE	193,844.64	206,916.51
	FANNIE MAE	344,464.16	362,856.20
	FANNIE MAE	363,672.48	363,677.95
	FANNIE MAE	380,105.17	395,584.63
	FANNIE MAE	278,462.00	288,158.58
	FANNIE MAE	330,493.89	338,467.33
	FANNIE MAE	4,606.94	5,265.15
	FANNIE MAE	28,437.26	32,259.40
	FANNIE MAE	28,328.20	31,118.59
	FANNIE MAE	109,401.33	115,564.58
	FANNIE MAE	73,304.35	79,707.87
	FANNIE MAE	436,904.31	455,209.44
	FANNIE MAE	48,869.25	54,038.13
	FANNIE MAE	68,234.33	77,377.61
	FANNIE MAE	127,317.64	143,732.13
	FANNIE MAE	85,679.33	94,738.69
	FANNIE MAE	70,826.72	77,761.76
	FEDEX CORP	340,000.00	432,379.79
	FISERV INC	290,000.00	312,153.44
	FORD MOTOR CO	202,000.00	206,848.00
	FORTIS INC/CANADA	85,000.00	88,529.16
	FREDDIE MAC	12,890.21	14,337.84
	FREDDIE MAC	6,506.00	7,490.24
	FREDDIE MAC	254,781.42	281,905.54
	FREDDIE MAC	48,278.85	53,041.40
	FREDDIE MAC	37,804.62	41,827.15
	FREDDIE MAC	159,457.31	175,083.96
	FREDDIE MAC	316,738.39	347,764.26
	FREDDIE MAC	598,858.80	597,865.42
	FREDDIE MAC	600,721.55	663,787.22
	GENERAL MOTORS FINL CO	169,000.00	200,570.55
	GOLDMAN SACHS GROUP INC/THE	182,000.00	196,112.97
	GOLDMAN SACHS GROUP INC/THE	352,000.00	354,929.37
	GOVERNMENT NATIONAL MORTGAGE A	100,251.60	107,427.62
	GOVERNMENT NATIONAL MORTGAGE A	155,214.55	165,295.04
	GOVERNMENT NATIONAL MORTGAGE A	67,745.75	74,590.01
	GOVERNMENT NATIONAL MORTGAGE A	90,437.21	97,967.76
	GOVERNMENT NATIONAL MORTGAGE A	270,022.42	299,040.80
	GOVERNMENT NATIONAL MORTGAGE A	20,947.41	23,369.98
	GS MORTGAGE SECURITIES TRUST	250,000.00	263,334.53
	GS MORTGAGE SECURITIES TRUST	375,000.00	379,670.81
	GS MORTGAGE-BACKED SECURITIES	306,636.37	306,979.50
	HEALTHCARE REALTY TRUST INC	285,000.00	283,894.90
	HOME DEPOT INC/THE	227,000.00	326,518.70
	HONO MORTGAGE TRUST	315,000.00	314,280.38
	HOST HOTELS & RESORTS LP	338,000.00	364,331.53

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	HSBC HOLDINGS PLC	205,000.00	221,202.74
	HUNTINGTON BANCSHARES INC/OH	349,000.00	354,640.35
	HYUNDAI CAPITAL AMERICA	316,000.00	323,959.99
	IMPERIAL BRANDS FIN PLC	434,000.00	466,151.73
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	4,954,704.86
	JACK IN THE BOX FUNDING LLC	297,750.00	299,197.66
	JBS FINANCE LUXEMBOURG	374,000.00	369,796.24
	JERSEY MIKE'S FUNDING LLC	268,000.00	281,338.36
	JIMMY JOHN'S FUNDING LLC	241,250.00	254,967.23
	JOHN DEERE CAPITAL CORP	298,000.00	307,240.42
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	351,002.37
	JP MORGAN MORTGAGE TRUST	509,634.05	516,015.43
	JPMORGAN CHASE & CO	336,000.00	360,208.01
	JPMORGAN CHASE & CO	256,000.00	265,325.78
	KROGER CO	213,000.00	271,008.29
	LLOYDS BANKING GROUP PLC	343,000.00	366,582.06
	LOWE'S COS INC	308,000.00	357,864.72
	MADISON PARK FUNDING LTD	275,000.00	275,049.50
	MADISON PARK FUNDING LTD	375,000.00	375,104.63
	MARS INC	336,000.00	389,363.23
	MASTERCARD INC	374,000.00	373,314.41
	MC BRAZIL DWNSTRM	193,000.00	192,131.50
	MICROCHIP TECHNOLOGY INC	370,000.00	363,278.67
	MICROSOFT CORP	148,000.00	169,345.54
	MID-AMERICA APARTMENTS	186,000.00	195,824.02
	MILL CITY MORTGAGE TRUST	289,383.07	295,960.14
	MORGAN STANLEY	311,000.00	342,171.93
	MYLAN INC	234,000.00	262,114.75
	NETFLIX INC	310,000.00	361,537.50
	NEW MOUNTAIN CLO 1 LTD	350,000.00	349,998.25
	NEW YORK CITY NY HSG DEV CORP	320,000.00	335,587.81
	NGPL PIPECO LLC	251,000.00	352,123.88
	NORFOLK SOUTHERN CORP	243,000.00	307,006.03
	NORTHWESTERN MUTUAL LIFE	273,000.00	308,791.16
	NXP BV/NXP FUNDING LLC	328,000.00	370,750.95
	OHIO POWER COMPANY	338,000.00	327,254.80
	ORACLE CORP	174,000.00	178,913.09
	OVINTIV EXPLORATION INC	203,000.00	224,951.95
	PACIFIC GAS & ELECTRIC	372,000.00	345,786.50
	PACIFICORP	127,000.00	167,454.80
	PETROLEOS MEXICANOS	206,000.00	197,923.77
	PNC CAPITAL TRUST C	356,000.00	346,339.54
	PROCTER & GAMBLE CO/THE	490,000.00	463,941.06
	REALTY INCOME CORP	250,000.00	265,931.35
	REPUBLIC OF CHILE	306,000.00	283,772.16
	REPUBLIC OF CHILE	202,000.00	197,657.00

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	REPUBLIC OF COLOMBIA	206,000.00	185,142.50
	REPUBLIC OF ECUADOR	226,000.00	187,297.50
	REPUBLIC OF GHANA	210,000.00	174,783.00
	REPUBLIC OF NIGERIA	205,000.00	183,097.80
	REPUBLIC OF PANAMA	153,000.00	164,247.03
	REPUBLIC OF UZBEKISTAN	200,000.00	191,800.00
	RESIDENTIAL ASSET SECURITIZATI	80,152.92	52,382.95
	REYNOLDS AMERICAN INC	454,000.00	490,199.14
	ROPER TECHNOLOGIES INC	285,000.00	295,044.32
	SABRA HEALTH CARE LP	290,000.00	319,241.82
	SEQUOIA MORTGAGE TRUST	107,457.85	108,384.93
	SEQUOIA MORTGAGE TRUST	82,157.32	82,683.87
	SEQUOIA MORTGAGE TRUST	453,661.20	464,056.17
	SEQUOIA MORTGAGE TRUST	411,130.46	419,633.99
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	754,645.14
	SHERWIN-WILLIAMS CO/THE	301,000.00	376,346.24
	STARBUCKS CORP	164,000.00	172,125.69
	STORE CAPITAL CORP	96,000.00	106,150.55
	STORE CAPITAL CORP	188,000.00	210,787.26
	T-MOBILE USA INC	335,000.00	366,867.00
	TAL ADVANTAGE VII LLC	286,687.50	284,661.16
	TORONTO-DOMINION BANK/THE	304,000.00	301,575.57
	TRUIST BANK	551,000.00	535,805.71
	TRUIST FINANCIAL CORP	210,000.00	219,480.39
	UNITED AIR 2014-2 B PTT	1,334.03	1,357.44
	UNITEDHEALTH GROUP INC	312,000.00	346,840.60
	US TREASURY N/B	4,040,000.00	4,011,435.95
	US TREASURY N/B	4,030,000.00	4,032,734.07
	US TREASURY N/B	2,380,000.00	2,301,255.46
	US TREASURY N/B	9,370,000.00	9,320,221.88
	US TREASURY N/B	3,613,000.00	3,662,678.75
	US TREASURY N/B	4,685,000.00	4,591,300.00
	US TREASURY N/B	66,000.00	64,607.81
	VERIZON COMMUNICATIONS	439,000.00	417,361.62
	VIACOMCBS INC	190,000.00	243,027.80
	VISA INC	220,000.00	263,664.92
	VMWARE INC	332,000.00	326,474.49
	VOYA CLO 2017-4 LTD.	380,000.00	380,020.14
	VOYA CLO LTD	275,000.00	275,006.88
	WALMART INC	333,000.00	348,032.39
	WASHINGTON MUTUAL MORTGAGE PAS	25,088.28	25,707.46
	WASTE MANAGEMENT INC	361,000.00	344,863.62
	WEC ENERGY GROUP INC	532,000.00	494,095.00
	WEIR GROUP PLC/THE	423,000.00	417,322.22
	WF-RBS COMMERCIAL MORTGAGE TRU	481,357.01	481,572.08
	WI TREASURY N/B	8,875,000.00	8,632,324.22
TOTAL VS Bond		98,450,942.70	106,481,991.89