

## VS Bond

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>VS Bond</b>			
	7-ELEVEN INC	373,000.00	294,931.09
	ABBVIE INC	283,000.00	248,755.77
	AERCAP IRELAND CAP LTD/A	400,000.00	357,338.50
	AGATE BAY MORTGAGE LOAN TRUST	53,385.48	49,512.18
	AGATE BAY MORTGAGE LOAN TRUST	270,625.73	251,024.55
	AGATE BAY MORTGAGE LOAN TRUST	270,151.70	246,500.40
	AKER BP ASA	214,000.00	213,790.59
	ALCON FINANCE CORP	232,000.00	179,134.30
	ALLSTATE CORP/THE	319,000.00	313,918.12
	AMCOR FLEXIBLES NORTH AM	272,000.00	226,113.21
	AMGEN INC	302,000.00	301,646.24
	ANHEUSER-BUSCH CO/INBEV	324,000.00	308,752.25
	APPLE INC	234,000.00	230,341.87
	ARES CAPITAL CORP	283,000.00	261,555.60
	ASHTED CAPITAL INC	306,000.00	283,399.01
	AT&T INC	238,000.00	218,690.22
	BANK	675,000.00	627,949.13
	BANK	365,000.00	304,603.12
	BANK	285,000.00	236,609.62
	BANK OF AMERICA CORP	250,000.00	234,253.20
	BANK OF AMERICA CORP	200,000.00	165,590.52
	BANK OF MONTREAL	335,000.00	294,853.98
	BANK OF NEW YORK MELLON CORP/THE	306,000.00	318,650.39
	BANK OF NOVA SCOTIA/THE	495,000.00	349,891.44
	BARCLAYS COMMERCIAL MORTGAGE S	275,000.00	220,869.85
	BARCLAYS COMMERCIAL MORTGAGE S	810,000.00	665,756.74
	BARCLAYS COMMERCIAL MORTGAGE S	210,000.00	175,863.45
	BARCLAYS PLC	377,000.00	296,695.06
	BAT CAPITAL CORP	464,000.00	426,039.83
	BECTON DICKINSON & CO	194,000.00	175,326.55
	BERKSHIRE HATHAWAY FIN	176,000.00	159,963.97
	BOARDWALK PIPELINES LP	274,000.00	262,620.22
	BOEING CO/THE	153,000.00	151,863.99
	BPR TRUST	500,000.00	489,678.10
	BRASKEM NETHERLANDS	206,000.00	176,986.45
	BRASKEM NETHERLANDS	176,000.00	142,182.76
	BRITISH TELECOMMUNICATIO	355,000.00	311,185.33
	BROADCOM INC	432,000.00	397,264.06
	BRUNSWICK CORP/DE	316,000.00	275,950.52
	BURLINGTN NORTH SANTA FE	282,000.00	297,826.42
	CARRIER GLOBAL CORP	200,000.00	147,528.51
	CELANESE US HOLDINGS LLC	328,000.00	326,889.55
	CENOVUS ENERGY INC	207,000.00	190,390.75
	CF HIPPOLYTA ISSUER LLC	224,863.00	201,749.04
	CHARTER COMM OPT LLC/CAP	204,000.00	191,972.20
	CHENIERE ENERGY INC	394,000.00	367,921.89

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	CITIGROUP COMMERCIAL MORTGAGE	250,000.00	210,208.33
	CITIGROUP INC	225,000.00	210,474.06
	CITIGROUP INC	180,000.00	181,316.04
	CITIZENS BANK NA/RI	314,000.00	285,323.03
	CMS ENERGY CORP	438,000.00	377,643.60
	COMCAST CORP	243,000.00	202,291.81
	COMM MORTGAGE TRUST	390,000.00	371,195.10
	COMM MORTGAGE TRUST	333,876.34	331,926.64
	COMMONSPIRIT HEALTH	263,000.00	211,860.41
	COMMONWEALTH OF BAHAMAS	210,000.00	167,475.00
	CONTINENTAL RESOURCES	200,000.00	190,087.25
	COOPERATIEVE RABOBANK UA	318,000.00	280,980.48
	CORESTATES CAPTL III	583,000.00	535,009.92
	CREDIT SUISSE COMMERCIAL MORTG	143,474.68	136,399.08
	CREDIT SUISSE MORTGAGE TRUST	116,152.62	107,423.88
	CREDIT SUISSE MORTGAGE TRUST	202,169.26	186,565.25
	CROWN CASTLE INC	361,000.00	337,354.62
	CVS HEALTH CORP	240,000.00	221,697.37
	DBUBS MORTGAGE TRUST	360,000.00	307,454.62
	DEEPHAVEN RESIDENTIAL MORTGAGE	343,267.53	317,731.27
	DEUTSCHE ALT-A SECURITIES INC	170.82	165.15
	DH EUROPE FINANCE II	293,000.00	237,788.05
	DREYFUS GOVERNMENT CASH MANAGE	1,922,735.54	1,922,735.54
	DRIVEN BRANDS FUNDING LLC	694,187.50	651,926.06
	DRIVEN BRANDS FUNDING LLC	344,750.00	283,040.44
	DUKE ENERGY PROGRESS LLC	93,000.00	76,982.54
	EDISON INTERNATIONAL	207,000.00	193,112.68
	ELARA HGV TIMESHARE ISSUER	226,654.02	207,493.94
	ELECTRICITE DE FRANCE SA	224,000.00	188,372.26
	ELEVANCE HEALTH INC	271,000.00	263,084.72
	ELI LILLY & CO	232,000.00	237,962.23
	EVERBANK MORTGAGE LOAN TRUST	27,288.82	26,699.37
	EVERBANK MORTGAGE LOAN TRUST	405,995.19	345,285.92
	FANNIE MAE	10,451.19	9,694.34
	FANNIE MAE	210,137.25	192,371.60
	FANNIE MAE	450,000.00	361,804.91
	FANNIE MAE	675,000.00	508,871.90
	FANNIE MAE	2,584.61	2,632.38
	FANNIE MAE	1,380.78	1,345.12
	FANNIE MAE	3,186.66	3,094.26
	FANNIE MAE	81,554.56	80,564.84
	FANNIE MAE	231,927.92	209,429.16
	FANNIE MAE	190,296.92	171,834.96
	FANNIE MAE	156,678.67	160,354.26
	FANNIE MAE	139,574.50	142,874.89
	FANNIE MAE	149,338.79	138,921.48
	FANNIE MAE	570,050.83	504,241.53

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	FANNIE MAE	243,797.31	224,156.61
	FANNIE MAE	313,671.09	258,489.20
	FANNIE MAE	288,725.36	255,698.37
	FANNIE MAE	191,199.31	174,544.58
	FANNIE MAE	271,530.67	231,727.36
	FANNIE MAE	3,447.94	3,543.43
	FANNIE MAE	22,674.17	22,847.12
	FANNIE MAE	22,165.12	21,309.91
	FANNIE MAE	87,314.72	78,846.36
	FANNIE MAE	53,326.42	51,634.91
	FANNIE MAE	324,919.30	295,089.52
	FANNIE MAE	620,982.89	539,811.07
	FANNIE MAE	38,159.35	37,597.31
	FANNIE MAE	49,434.85	49,812.07
	FANNIE MAE	91,691.70	92,389.16
	FANNIE MAE	63,248.12	62,480.60
	FANNIE MAE	53,417.03	51,355.92
	FEDEX CORP	340,000.00	316,022.22
	FIRSTENERGY TRANSMISSION	366,000.00	337,988.39
	FORD MOTOR CO	202,000.00	158,892.84
	FREDDIE MAC	9,041.07	9,040.25
	FREDDIE MAC	4,348.59	4,502.37
	FREDDIE MAC	189,038.43	186,959.81
	FREDDIE MAC	40,196.45	38,689.26
	FREDDIE MAC	28,046.75	27,665.61
	FREDDIE MAC	602,811.03	511,932.06
	FREDDIE MAC	112,104.80	107,399.78
	FREDDIE MAC	255,384.36	244,533.37
	FREDDIE MAC	551,008.93	450,437.06
	FREDDIE MAC	230,000.00	166,298.40
	FREDDIE MAC	725,000.00	537,906.86
	GENERAL MOTORS FINL CO	169,000.00	166,148.43
	GENERAL MOTORS FINL CO	505,000.00	408,274.79
	GOLDMAN SACHS GROUP INC/THE	182,000.00	170,944.07
	GOLDMAN SACHS GROUP INC/THE	352,000.00	288,563.31
	GOVERNMENT NATIONAL MORTGAGE A	78,520.78	73,999.27
	GOVERNMENT NATIONAL MORTGAGE A	129,164.78	115,990.14
	GOVERNMENT NATIONAL MORTGAGE A	53,054.94	52,719.24
	GOVERNMENT NATIONAL MORTGAGE A	69,599.45	67,573.30
	GOVERNMENT NATIONAL MORTGAGE A	211,210.65	209,874.51
	GOVERNMENT NATIONAL MORTGAGE A	17,073.64	16,839.41
	GS MORTGAGE SECURITIES TRUST	250,000.00	209,838.98
	GS MORTGAGE SECURITIES TRUST	375,000.00	362,377.20
	GS MORTGAGE SECURITIES TRUST	390,000.00	316,961.35
	GS MORTGAGE-BACKED SECURITIES	276,411.99	222,490.09
	HCA INC	322,000.00	319,361.81
	HOME DEPOT INC/THE	227,000.00	249,603.33

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	HONO MORTGAGE TRUST	210,000.00	198,395.82
	HOST HOTELS & RESORTS LP	338,000.00	327,606.60
	HUNTINGTON BANCSHARES INC/OH	349,000.00	277,908.93
	IMPERIAL BRANDS FIN PLC	227,000.00	227,338.91
	INVITATION HOMES OP	362,000.00	324,034.92
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	3,931,598.74
	JACK IN THE BOX FUNDING LLC	292,500.00	258,952.01
	JBS USA/FOOD/FINANCE	120,000.00	84,099.85
	JBS USA/FOOD/FINANCE	374,000.00	327,661.40
	JERSEY MIKE'S FUNDING LLC	265,990.00	243,841.54
	JIMMY JOHN'S FUNDING LLC	150,625.00	138,840.25
	JIMMY JOHN'S FUNDING LLC	297,000.00	266,039.24
	JOHN DEERE CAPITAL CORP	298,000.00	261,678.00
	JP MORGAN CHASE COMMERCIAL MOR	805,000.00	728,635.93
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	338,109.98
	JP MORGAN MORTGAGE TRUST	464,582.33	391,079.55
	JP MORGAN MORTGAGE TRUST	411,095.47	317,539.19
	JPMORGAN CHASE & CO	336,000.00	310,490.91
	JPMORGAN CHASE & CO	256,000.00	219,441.73
	KILROY REALTY LP	151,000.00	118,037.32
	KILROY REALTY LP	41,000.00	28,392.90
	KILROY REALTY LP	139,000.00	94,223.20
	KROGER CO/THE	213,000.00	194,295.09
	LOWE'S COS INC	308,000.00	299,380.28
	MADISON PARK FUNDING LTD	375,000.00	366,191.25
	MARS INC	336,000.00	282,803.10
	MARVELL TECHNOLOGY INC	363,000.00	304,054.39
	MASTERCARD INC	374,000.00	308,646.51
	MC BRAZIL DWNSTRM	186,486.56	125,890.06
	MICROCHIP TECHNOLOGY INC	370,000.00	349,442.49
	MICRON TECHNOLOGY INC	202,000.00	159,176.44
	MICRON TECHNOLOGY INC	82,000.00	85,191.94
	MICROSOFT CORP	148,000.00	138,374.30
	MIDWEST CONNECTOR CAPIT	266,000.00	242,973.09
	MILL CITY MORTGAGE TRUST	289,383.07	243,408.81
	MOHAWK INDUSTRIES INC	272,000.00	245,410.29
	MORGAN STANLEY	252,000.00	238,334.86
	MORGAN STANLEY	311,000.00	294,408.75
	MORGAN STANLEY CAPITAL I TRUST	355,000.00	329,258.20
	MPLX LP	251,000.00	212,550.73
	NEW MOUNTAIN CLO 1 LTD	350,000.00	343,172.90
	NEW YORK CITY NY HSG DEV CORP	320,000.00	306,621.38
	NEW YORK LIFE GLOBAL FDG	275,000.00	265,013.48
	NEXTERA ENERGY CAPITAL	351,000.00	302,588.46
	NGPL PIPECO LLC	295,000.00	314,315.07
	NORFOLK SOUTHERN CORP	243,000.00	224,418.89

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Category	Issuer Name	Shares/Par	Market Value Base
	NORTHERN TRUST CORP	296,000.00	306,716.54
	NORTHWESTERN MUTUAL LIFE	395,000.00	307,680.46
	NXP BV/NXP FUNDING LLC	328,000.00	325,686.38
	OHIO POWER COMPANY	338,000.00	224,021.81
	ORACLE CORP	94,000.00	85,118.63
	ORACLE CORP	174,000.00	160,815.40
	ORACLE CORP	120,000.00	92,692.27
	PACIFIC GAS & ELECTRIC	372,000.00	235,966.67
	PACIFICORP	127,000.00	122,290.56
	PARAMOUNT GLOBAL	220,000.00	184,263.75
	PEPSICO INC	306,000.00	308,355.37
	PETROLEOS MEXICANOS	206,000.00	143,689.02
	PHILIP MORRIS INTERNATIONAL INC	375,000.00	374,024.86
	PLANET FITNESS MASTER ISSUER L	409,575.00	390,662.06
	PLANET FITNESS MASTER ISSUER L	296,250.00	263,294.85
	PNC CAPITAL TRUST C	450,000.00	405,060.50
	PRUDENTIAL FINANCIAL INC	250,000.00	225,717.50
	REPUBLIC OF CHILE	306,000.00	199,018.42
	REPUBLIC OF COLOMBIA	206,000.00	152,246.31
	REPUBLIC OF ECUADOR	226,000.00	108,667.28
	REPUBLIC OF GHANA	210,000.00	89,250.00
	RESIDENTIAL ASSET SECURITIZATI	76,054.01	34,032.91
	ROPER TECHNOLOGIES INC	197,000.00	174,092.12
	SABRA HEALTH CARE LP	290,000.00	272,321.39
	SBA TOWER TRUST	205,000.00	208,224.38
	SEQUOIA MORTGAGE TRUST	69,586.48	64,679.07
	SEQUOIA MORTGAGE TRUST	50,682.32	47,220.78
	SEQUOIA MORTGAGE TRUST	440,217.70	414,848.53
	SEQUOIA MORTGAGE TRUST	398,947.29	375,956.48
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	587,036.30
	SHERWIN-WILLIAMS CO/THE	301,000.00	263,204.93
	STARBUCKS CORP	164,000.00	120,018.20
	STORE CAPITAL CORP	188,000.00	158,230.86
	STORE CAPITAL CORP	66,000.00	47,668.25
	STORE CAPITAL CORP	118,000.00	81,942.67
	T-MOBILE USA INC	335,000.00	308,597.00
	T-MOBILE USA INC	146,000.00	149,825.98
	TAL ADVANTAGE VII LLC	234,712.50	205,574.40
	TOLL BROS FINANCE CORP	358,000.00	320,543.96
	TRUIST FINANCIAL CORP	210,000.00	201,559.68
	TRUIST FINANCIAL CORP	518,000.00	470,521.86
	UNITEDHEALTH GROUP INC	312,000.00	261,284.16
	US BANCORP	236,000.00	213,654.75
	US TREASURY N/B	1,535,000.00	1,076,478.71
	US TREASURY N/B	1,995,000.00	1,550,489.06
	US TREASURY N/B	1,668,000.00	1,710,481.88
	US TREASURY N/B	1,640,000.00	1,626,931.25

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	US TREASURY N/B	1,380,000.00	1,181,409.38
	US TREASURY N/B	2,272,000.00	2,081,631.26
	US TREASURY N/B	1,176,000.00	1,200,990.00
	US TREASURY N/B	6,060,000.00	5,899,978.13
	US TREASURY N/B	2,325,000.00	2,307,017.57
	US TREASURY N/B	4,160,000.00	4,067,700.00
	VERIZON COMMUNICATIONS INC	339,000.00	214,616.33
	VIATRIS INC	302,000.00	244,246.83
	VISA INC	220,000.00	209,334.47
	WARNERMEDIA HOLDINGS INC	218,000.00	193,370.26
	WARNERMEDIA HOLDINGS INC	336,000.00	273,239.55
	WASHINGTON MUTUAL MORTGAGE PAS	22,100.95	18,900.90
	WEC ENERGY GROUP INC	535,000.00	450,212.97
	WEIR GROUP PLC/THE	515,000.00	460,781.10
	WELLS FARGO COMMERCIAL MORTGAG	700,000.00	605,253.11
	WESTROCK MWV LLC	202,000.00	231,555.49
<b>TOTAL VS Bond</b>		<b>89,537,852.58</b>	<b>84,545,357.07</b>