

VS Bond

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	7-ELEVEN INC	380,000.00	373,326.33
	ABBVIE INC	283,000.00	343,166.80
	ABBVIE INC	289,000.00	291,747.44
	ABBVIE INC	167,000.00	182,729.58
	AGATE BAY MORTGAGE LOAN TRUST	128,064.66	129,983.31
	AGATE BAY MORTGAGE LOAN TRUST	444,375.44	453,130.92
	AGATE BAY MORTGAGE LOAN TRUST	374,654.94	383,754.48
	AKER BP ASA	270,000.00	283,488.88
	ALCON FINANCE CORP	232,000.00	258,010.15
	ALLSTATE CORP/THE	378,000.00	360,571.76
	ALPHABET INC	104,000.00	94,941.93
	AMCOR FLEXIBLES NORTH AM	250,000.00	255,845.38
	AMERICAN FINANCIAL GROUP INC/OH	572,579.00	702,333.33
	AMERICAN HOMES 4 RENT	170,000.00	190,358.79
	AMERICAN WATER CAPITAL C	222,000.00	327,971.02
	ANHEUSER-BUSCH CO/INBEV	439,000.00	554,028.62
	APIDOS CLO	265,000.00	265,004.24
	APPLE INC	234,000.00	311,506.98
	APPLE INC	344,000.00	367,868.38
	ARES CAPITAL CORP	283,000.00	297,839.79
	AT&T INC	238,000.00	279,759.28
	BANK	675,000.00	760,670.33
	BANK OF AMERICA CORP	401,000.00	440,178.85
	BANK OF AMERICA CORP	250,000.00	276,585.43
	BANK OF AMERICA CORP	200,000.00	205,998.37
	BANK OF MONTREAL	335,000.00	369,677.67
	BANK OF NOVA SCOTIA/THE	230,000.00	231,588.24
	BAT INTL FINANCE PLC	177,000.00	176,977.83
	BECTON DICKINSON AND CO	221,000.00	275,300.60
	BENEFIT STREET PARTNERS CLO LT	400,000.00	400,376.80
	BERKSHIRE HATHAWAY FIN	176,000.00	218,794.67
	BHMS MORTGAGE TRUST	750,000.00	750,457.95
	BOARDWALK PIPELINES LP	333,000.00	377,245.78
	BOEING CO/THE	79,000.00	91,196.21
	BOEING CO/THE	91,000.00	122,628.39
	BPR TRUST	500,000.00	500,258.05
	BRASKEM AMERICA FINANCE	83,000.00	103,211.33
	BRISTOL-MYERS SQUIBB CO	229,000.00	313,210.78
	BURLINGTN NORTH SANTA FE	272,000.00	386,803.09
	CANADIAN NATURAL RESOURCES LTD	227,000.00	303,669.11
	CENOVUS ENERGY INC	207,000.00	248,008.70
	CF HIPPOLYTA ISSUER LLC	238,594.71	242,530.81
	CHARLES SCHWAB CORP/THE	464,000.00	464,343.80
	CHARTER COMM OPT LLC/CAP	209,000.00	288,005.34
	CHENIERE CORP CHRISTI HD	427,000.00	489,172.70
	CIFC FUNDING LTD	275,000.00	275,504.90

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	CITIGROUP INC	141,000.00	179,492.19
	CITIGROUP INC	225,000.00	243,843.45
	CITIGROUP INC	323,000.00	323,897.04
	CLEVELAND ELEC ILLUMINAT	241,000.00	278,766.07
	CNH INDUSTRIAL CAP LLC	384,000.00	381,668.53
	COMCAST CORP	243,000.00	284,462.90
	COMMONSPIRIT HEALTH	190,000.00	203,425.95
	COMMONSPIRIT HEALTH	263,000.00	302,524.37
	COOPERATIEVE RABOBANK UA	318,000.00	313,671.86
	CORESTATES CAPTL III	365,000.00	354,839.29
	COX COMMUNICATIONS INC	228,000.00	247,690.54
	CREDIT SUISSE COMMERCIAL MORTG	312,627.45	317,245.40
	CREDIT SUISSE MORTGAGE TRUST	226,309.12	229,737.68
	CREDIT SUISSE MORTGAGE TRUST	325,779.01	332,725.73
	CREDIT SUISSE MORTGAGE TRUST	146,308.79	152,866.69
	CROWN CASTLE INTL CORP	361,000.00	397,769.61
	CVS HEALTH CORP	240,000.00	312,482.54
	DBUBS MORTGAGE TRUST	360,000.00	382,487.00
	DEUTSCHE ALT-A SECURITIES INC	754.68	759.01
	DEUTSCHE TELEKOM INT FIN	124,000.00	185,945.07
	DH EUROPE FINANCE	293,000.00	314,023.10
	DIAMONDBACK ENERGY INC	288,000.00	298,801.26
	DREYFUS GOVERNMENT CASH MANAGE	3,625,688.02	3,625,688.02
	DRIVEN BRANDS FUNDING LLC	708,687.50	763,093.44
	DUKE ENERGY PROGRESS LLC	93,000.00	112,319.95
	EAGLE MATERIALS INC	120,000.00	123,060.15
	EDISON INTERNATIONAL	207,000.00	220,388.70
	ELARA HGV TIMESHARE ISSUER	425,380.32	434,815.94
	ELECTRICITE DE FRANCE SA	224,000.00	275,444.33
	ENABLE MIDSTREAM PARTNERS LP	88,000.00	96,441.92
	ENERGY TRANSFER LP	337,000.00	389,667.56
	EQUINIX INC	236,000.00	252,563.91
	EVERBANK MORTGAGE LOAN TRUST	153,004.57	155,085.33
	FANNIE MAE	27,924.83	28,506.99
	FANNIE MAE	336,335.51	357,775.15
	FANNIE MAE	4,111.91	4,669.48
	FANNIE MAE	4,358.34	4,632.64
	FANNIE MAE	7,514.48	7,993.08
	FANNIE MAE	120,610.61	132,045.63
	FANNIE MAE	128,393.13	143,075.24
	FANNIE MAE	273,431.92	296,837.93
	FANNIE MAE	324,753.39	346,199.42
	FANNIE MAE	111,542.89	120,648.49
	FANNIE MAE	281,473.82	299,149.58
	FANNIE MAE	242,040.66	279,631.08
	FANNIE MAE	216,767.30	251,155.34
	FANNIE MAE	247,909.94	265,158.34

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	FANNIE MAE	449,943.01	473,526.60
	FANNIE MAE	388,565.21	393,736.21
	FANNIE MAE	495,187.21	517,424.63
	FANNIE MAE	350,059.77	368,337.55
	FANNIE MAE	368,899.97	382,662.45
	FANNIE MAE	5,298.18	6,159.35
	FANNIE MAE	33,295.79	38,212.39
	FANNIE MAE	33,018.74	36,317.71
	FANNIE MAE	132,750.62	140,545.95
	FANNIE MAE	84,618.48	91,904.79
	FANNIE MAE	528,060.54	551,557.79
	FANNIE MAE	56,577.18	63,039.07
	FANNIE MAE	80,924.37	92,261.61
	FANNIE MAE	159,120.30	180,683.69
	FANNIE MAE	100,528.39	111,032.31
	FANNIE MAE	79,954.80	87,937.87
	FEDEX CORP	340,000.00	436,281.82
	FISERV INC	290,000.00	319,393.98
	FORTIS INC/CANADA	85,000.00	91,197.82
	FREDDIE MAC	13,204.14	14,942.97
	FREDDIE MAC	8,173.74	9,670.82
	FREDDIE MAC	292,598.16	326,791.80
	FREDDIE MAC	55,837.75	61,047.64
	FREDDIE MAC	44,743.75	49,440.25
	FREDDIE MAC	169,978.96	186,019.39
	FREDDIE MAC	375,680.70	411,158.37
	FREDDIE MAC	687,361.80	780,612.05
	GE CAPITAL INTL FUNDING	175,000.00	210,046.31
	GENERAL MOTORS FINL CO	92,000.00	99,078.22
	GENERAL MOTORS FINL CO	169,000.00	205,776.04
	GLS AUTO RECEIVABLES TRUST	70,732.75	70,991.70
	GOLDMAN SACHS GROUP INC	182,000.00	201,051.28
	GOLDMAN SACHS GROUP INC	352,000.00	360,011.20
	GOVERNMENT NATIONAL MORTGAGE A	119,438.18	128,170.76
	GOVERNMENT NATIONAL MORTGAGE A	172,946.53	185,024.23
	GOVERNMENT NATIONAL MORTGAGE A	79,883.08	88,345.48
	GOVERNMENT NATIONAL MORTGAGE A	108,549.55	118,754.53
	GOVERNMENT NATIONAL MORTGAGE A	314,479.06	347,797.97
	GOVERNMENT NATIONAL MORTGAGE A	32,312.61	36,315.95
	GS MORTGAGE SECURITIES TRUST	250,000.00	270,903.75
	GS MORTGAGE SECURITIES TRUST	375,000.00	384,431.21
	GS MORTGAGE-BACKED SECURITIES	325,000.00	328,675.75
	HEALTHCARE REALTY TRUST INC	285,000.00	286,770.39
	HERTZ VEHICLE FINANCING LLC	24,052.51	24,114.10
	HEWLETT PACKARD ENTERPRISE CO	308,000.00	342,455.08
	HOME DEPOT INC/THE	227,000.00	331,454.45
	HOST HOTELS & RESORTS LP	338,000.00	371,441.16

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	HSBC HOLDINGS PLC	205,000.00	228,085.03
	HUNTINGTON BANCSHARES	349,000.00	363,582.82
	HYUNDAI CAPITAL AMERICA	316,000.00	330,635.90
	IMPERIAL BRANDS FIN PLC	434,000.00	478,277.74
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	5,109,170.26
	JACK IN THE BOX FUNDING LLC	297,750.00	304,622.07
	JERSEY MIKE'S FUNDING LLC	268,000.00	287,089.64
	JIMMY JOHN'S FUNDING LLC	241,250.00	258,533.15
	JOHN DEERE CAPITAL CORP	298,000.00	314,127.76
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	351,032.05
	JP MORGAN MORTGAGE TRUST	517,184.07	525,259.28
	JPMORGAN CHASE & CO	336,000.00	370,204.49
	JPMORGAN CHASE & CO	256,000.00	269,204.90
	KROGER CO	213,000.00	268,897.01
	LLOYDS BANKING GROUP PLC	343,000.00	375,370.57
	LOWE'S COS INC	308,000.00	364,700.62
	MADISON PARK FUNDING LTD	700,000.00	700,034.30
	MADISON PARK FUNDING LTD	275,000.00	275,110.83
	MARS INC	336,000.00	395,783.66
	METROPOLITAN EDISON	68,000.00	76,198.44
	MICROCHIP TECHNOLOGY INC	370,000.00	368,236.69
	MICROSOFT CORP	148,000.00	171,844.65
	MID-AMERICA APARTMENTS	186,000.00	201,058.56
	MILL CITY MORTGAGE TRUST	289,383.07	301,203.38
	MORGAN STANLEY	311,000.00	347,718.83
	MYLAN INC	234,000.00	268,935.96
	NETFLIX INC	310,000.00	368,683.00
	NEW MOUNTAIN CLO 1 LTD	350,000.00	350,389.55
	NEW YORK CITY NY HSG DEV CORP	320,000.00	335,050.56
	NGPL PIPECO LLC	251,000.00	358,051.50
	NORFOLK SOUTHERN CORP	243,000.00	310,490.84
	NORTHWESTERN MUTUAL LIFE	241,000.00	275,631.44
	NTC CAPITAL I	527,000.00	513,966.17
	NXP BV/NXP FUNDING LLC	328,000.00	382,850.11
	OHA LOAN FUNDING LTD	400,000.00	400,210.80
	ORACLE CORP	174,000.00	183,682.12
	OVINTIV EXPLORATION INC	203,000.00	228,854.38
	PACIFIC GAS & ELECTRIC	372,000.00	331,813.67
	PACIFICORP	127,000.00	174,234.80
	PHILLIPS 66 PARTNERS LP	92,000.00	100,739.11
	PHILLIPS 66 PARTNERS LP	249,000.00	261,783.37
	PNC CAPITAL TRUST C	356,000.00	341,809.54
	REPUBLIC OF PERU	449,000.00	400,063.49
	RESIDENTIAL ASSET SECURITIZATI	82,362.40	56,209.57
	REYNOLDS AMERICAN INC	294,000.00	325,793.78
	ROPER TECHNOLOGIES INC	285,000.00	304,072.52

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	SABRA HEALTH CARE LP	290,000.00	326,313.68
	SEQUOIA MORTGAGE TRUST	105,006.20	107,144.84
	SEQUOIA MORTGAGE TRUST	145,293.39	147,340.56
	SEQUOIA MORTGAGE TRUST	115,809.66	117,253.53
	SEQUOIA MORTGAGE TRUST	457,914.34	480,442.12
	SEQUOIA MORTGAGE TRUST	414,984.87	433,695.42
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	775,915.34
	SHERWIN-WILLIAMS CO/THE	301,000.00	376,761.47
	STARBUCKS CORP	164,000.00	171,687.87
	STARWOOD COMMERCIAL MORTGAGE T	750,000.00	749,999.55
	STORE CAPITAL CORP	96,000.00	108,534.51
	STORE CAPITAL CORP	188,000.00	214,014.26
	SYSCO CORP	105,000.00	134,795.21
	T-MOBILE USA INC	335,000.00	374,040.90
	TAL ADVANTAGE VII LLC	304,012.50	306,473.88
	TORONTO-DOMINION BANK/THE	304,000.00	306,301.53
	TOWD POINT MORTGAGE TRUST	233,319.00	235,321.88
	TOWD POINT MORTGAGE TRUST	308,440.57	324,840.66
	TRUIST BANK	551,000.00	538,224.54
	TRUIST FINANCIAL CORP	210,000.00	224,562.73
	UNITED AIR 2014-2 B PTT	1,469.68	1,502.66
	UNITEDHEALTH GROUP INC	312,000.00	349,199.89
	US TREASURY N/B	880,000.00	840,675.00
	US TREASURY N/B	7,285,000.00	7,139,300.00
	US TREASURY N/B	1,470,000.00	1,475,279.87
	US TREASURY N/B	515,000.00	531,455.86
	US TREASURY N/B	1,570,000.00	1,581,039.06
	US TREASURY N/B	5,580,000.00	5,591,770.34
	US TREASURY N/B	1,865,000.00	1,824,130.28
	US TREASURY N/B	6,340,000.00	6,314,491.39
	US TREASURY N/B	5,825,000.00	5,813,850.60
	US TREASURY N/B	3,723,000.00	3,784,662.19
	VEREIT OPERATING PARTNER	250,000.00	272,417.40
	VERIZON COMMUNICATIONS	439,000.00	413,060.60
	VIACOMCBS INC	190,000.00	240,993.72
	VIRGINIA ELEC & POWER CO	203,000.00	218,865.15
	VISA INC	220,000.00	270,866.81
	VOYA CLO 2017-4 LTD.	380,000.00	380,010.26
	VOYA CLO LTD	275,000.00	275,009.90
	VULCAN MATERIALS CO	244,000.00	271,629.25
	WALMART INC	333,000.00	355,402.41
	WASHINGTON MUTUAL MORTGAGE PAS	27,265.66	27,562.23
	WASTE MANAGEMENT INC	361,000.00	338,263.57
	WEC ENERGY GROUP INC	532,000.00	488,487.63
	WEIR GROUP PLC/THE	291,000.00	292,315.84
	WF-RBS COMMERCIAL MORTGAGE TRU	498,994.36	498,173.96
	XYLEM INC/NY	233,000.00	235,300.97

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TOTAL VS Bond		96,616,623.54	106,247,122.71