

VS Bond

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	1011778 BC / NEW RED FIN	40,000.00	38,600.00
	1011778 BC / NEW RED FIN	23,000.00	22,396.25
	7-ELEVEN INC	370,000.00	359,894.56
	ABBVIE INC	276,000.00	317,134.87
	ABBVIE INC	289,000.00	294,748.44
	ABBVIE INC	163,000.00	178,259.04
	ABC SUPPLY CO INC	77,000.00	77,000.00
	ACADIA HEALTHCARE CO INC	21,000.00	21,792.12
	ADAPTHEALTH LLC	25,000.00	24,875.00
	AGATE BAY MORTGAGE LOAN TRUST	156,308.43	159,065.49
	AGATE BAY MORTGAGE LOAN TRUST	506,558.36	521,431.12
	AGATE BAY MORTGAGE LOAN TRUST	415,763.48	433,447.44
	AKER BP ASA	270,000.00	279,200.03
	ALBERTSONS COS/SAFEWAY	57,000.00	59,077.37
	ALBERTSONS COS/SAFEWAY	12,000.00	11,419.68
	ALCOA NEDERLAND HOLDING	40,000.00	41,340.00
	ALCON FINANCE CORP	226,000.00	233,773.87
	ALLISON TRANSMISSION INC	14,000.00	13,562.50
	ALLSTATE CORP/THE	368,000.00	336,744.97
	ALPHABET INC	102,000.00	87,880.67
	ALTICE FRANCE SA	71,000.00	73,840.00
	AMC NETWORKS INC	29,000.00	28,202.50
	AMCOR FLEXIBLES NORTH AM	244,000.00	242,334.69
	AMERICAN AXLE & MFG INC	12,000.00	12,360.00
	AMERICAN FINANCIAL GROUP INC/OH	181,000.00	214,194.68
	AMERICAN HOMES 4 RENT	166,000.00	181,905.44
	AMERICAN WATER CAPITAL C	213,000.00	299,996.43
	AMN HEALTHCARE INC	13,000.00	13,292.50
	AMSTED INDUSTRIES	50,000.00	53,062.50
	ANGI GROUP LLC	8,000.00	8,000.00
	ANHEUSER-BUSCH CO/INBEV	427,000.00	505,747.68
	ANTERO RESOURCES CORP	11,000.00	11,008.47
	APACHE CORP	57,000.00	58,425.00
	APIDOS CLO	375,000.00	376,296.38
	APIDOS CLO	265,000.00	265,010.60
	APPLE INC	228,000.00	282,725.22
	APPLE INC	335,000.00	356,383.51
	ARCHES BUYER INC	41,000.00	40,926.20
	ARCONIC CORP	12,000.00	12,818.40
	ARCONIC CORP	5,000.00	5,388.93
	ARES CAPITAL CORP	276,000.00	284,542.23
	AT&T INC	232,000.00	261,422.73
	AVIS BUDGET CAR/FINANCE	52,000.00	52,780.00
	AVOLON HOLDINGS FNDG LTD	3,000.00	3,140.90
	BANK	675,000.00	750,326.96
	BANK OF AMERICA CORP	390,000.00	426,102.47

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	BANK OF AMERICA CORP	244,000.00	266,745.31
	BANK OF MONTREAL	326,000.00	357,892.80
	BANK OF NOVA SCOTIA/THE	230,000.00	231,702.10
	BARCLAYS PLC	316,000.00	326,481.30
	BAT INTL FINANCE PLC	173,000.00	171,170.83
	BAUSCH HEALTH COS INC	38,000.00	40,327.50
	BAUSCH HEALTH COS INC	6,000.00	5,971.32
	BAUSCH HEALTH COS INC	61,000.00	62,537.20
	BEACON ROOFING SUPPLY INC	62,000.00	63,395.00
	BECTON DICKINSON AND CO	215,000.00	255,514.05
	BENEFIT STREET PARTNERS CLO LT	400,000.00	401,482.40
	BERKSHIRE HATHAWAY FIN	172,000.00	198,534.18
	BHMS MORTGAGE TRUST	750,000.00	749,535.00
	BLACK KNIGHT INFOSERV LL	16,000.00	15,721.76
	BLUE RACER MID LLC/FINAN	32,000.00	34,487.04
	BOARDWALK PIPELINES LP	321,000.00	354,981.66
	BOEING CO/THE	77,000.00	87,741.34
	BOEING CO/THE	89,000.00	112,229.66
	BOOZ ALLEN HAMILTON INC	16,000.00	16,084.00
	BOXER PARENT CO INC	13,000.00	13,942.50
	BPR TRUST	500,000.00	499,999.60
	BRASKEM AMERICA FINANCE	83,000.00	94,412.50
	BRISTOL-MYERS SQUIBB CO	223,000.00	285,695.35
	BRISTOW GROUP INC	24,000.00	23,922.24
	BRITISH COLUMBIA PROV OF	432,000.00	406,077.90
	BURLINGTN NORTH SANTA FE	265,000.00	353,929.83
	BWX TECHNOLOGIES INC	40,000.00	40,406.20
	CABLE ONE INC	8,000.00	7,913.60
	CALIFORNIA RESOURCES CORP	21,000.00	21,371.91
	CALPINE CORP	15,000.00	14,622.00
	CAMELOT FINANCE SA	51,000.00	52,729.92
	CANADIAN NATURAL RESOURCES LTD	221,000.00	279,800.22
	CARNIVAL CORP	36,000.00	42,386.04
	CARNIVAL CORP	6,000.00	6,445.80
	CARRIAGE SERVICES INC	76,000.00	79,800.00
	CARRIER GLOBAL CORP	329,000.00	322,074.36
	CARS.COM INC	25,000.00	26,031.25
	CASCADES INC/USA INC	95,000.00	99,750.00
	CBS OUT AMER CAP LLC/COR	39,000.00	41,242.50
	CCO HLDGS LLC/CAP CORP	11,000.00	11,630.47
	CCO HLDGS LLC/CAP CORP	160,000.00	171,600.00
	CCO HLDGS LLC/CAP CORP	69,000.00	71,501.25
	CCO HLDGS LLC/CAP CORP	2,000.00	2,038.40
	CCO HLDGS LLC/CAP CORP	24,000.00	24,300.00
	CCO HLDGS LLC/CAP CORP	9,000.00	9,019.98
	CENOVUS ENERGY INC	202,000.00	218,145.34
	CENTRAL GARDEN & PET CO	7,000.00	7,070.00

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	CF HIPPOLYTA ISSUER LLC	238,594.71	240,324.26
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	9,000.00	9,014.22
	CHARTER COMM OPT LLC/CAP	265,000.00	344,216.10
	CHENIERE CORP CHRISTI HD	416,000.00	478,792.79
	CHENIERE ENERGY INC	35,000.00	36,405.95
	CHENIERE ENERGY PARTNERS LP	46,000.00	47,840.00
	CHENIERE ENERGY PARTNERS LP	26,000.00	26,455.00
	CHOBANI LLC/FINANCE CORP	32,000.00	32,640.00
	CHURCHILL DOWNS INC	69,000.00	71,362.22
	CIFC FUNDING LTD	275,000.00	275,744.15
	CIGNA CORP	249,000.00	283,547.84
	CIMPRESS PLC	144,000.00	152,020.80
	CITIGROUP INC	138,000.00	163,965.23
	CITIGROUP INC	320,000.00	325,122.16
	CITIGROUP INC	219,000.00	235,221.47
	CLEARWAY ENERGY OP LLC	7,000.00	7,282.73
	CLEARWAY ENERGY OP LLC	6,000.00	5,754.55
	CLEVELAND ELEC ILLUMINAT	241,000.00	267,386.05
	COMCAST CORP	203,000.00	226,171.93
	COMCAST CORP	248,000.00	283,737.33
	COMMERCIAL METALS CO	2,000.00	1,962.92
	COMMONSPIRIT HEALTH	185,000.00	199,646.73
	COMMONSPIRIT HEALTH	256,000.00	275,297.08
	COMMSCOPE INC	9,000.00	9,558.72
	CONTINENTAL RESOURCES INC/OK	12,000.00	12,000.24
	CONTINENTAL RESOURCES INC/OK	17,000.00	17,952.85
	CONTINENTAL RESOURCES INC/OK	12,000.00	13,558.32
	COOKE OMEGA/ALPHA VESSEL	123,000.00	126,382.50
	COOPERATIEVE RABOBANK UA	310,000.00	302,654.59
	CORESTATES CAPTL III	355,000.00	343,284.09
	COX COMMUNICATIONS INC	222,000.00	239,456.35
	CREDIT ACCEPTANCE CORP	68,000.00	71,570.00
	CREDIT SUISSE COMMERCIAL MORTG	406,195.10	414,238.33
	CREDIT SUISSE MORTGAGE TRUST	239,181.03	242,768.58
	CREDIT SUISSE MORTGAGE TRUST	369,555.07	383,548.90
	CREDIT SUISSE MORTGAGE TRUST	157,848.72	167,927.74
	CROWN CASTLE INTL CORP	351,000.00	382,292.27
	CVR PARTNERS/CVR NITROGE	22,000.00	22,192.50
	CVS HEALTH CORP	191,000.00	233,232.85
	CVS HEALTH CORP	181,000.00	205,489.34
	DANA INC	11,000.00	11,770.00
	DAVITA INC	38,000.00	38,651.70
	DAVITA INC	28,000.00	26,829.60
	DBUBS MORTGAGE TRUST	360,000.00	382,162.61
	DELEK LOG PART/FINANCE	45,000.00	45,000.00
	DELTA AIR LINES INC	21,000.00	20,462.48

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	DELTA AIR LINES/SKYMILES	13,000.00	14,129.37
	DEUTSCHE ALT-A SECURITIES INC	1,069.51	1,076.43
	DEUTSCHE TELEKOM INT FIN	121,000.00	179,281.38
	DH EUROPE FINANCE	285,000.00	289,909.05
	DIAMOND SPORTS GR/DIAMON	44,000.00	31,669.44
	DIAMONDBACK ENERGY INC	280,000.00	278,874.64
	DIVERSIFIED HEALTHCARE TRUST	26,000.00	29,432.00
	DIVERSIFIED HEALTHCARE TRUST	6,000.00	6,165.00
	DIVERSIFIED HEALTHCARE TRUST	36,000.00	35,505.00
	DOMINOS PIZZA MASTER ISSUER LL	143,560.00	143,788.26
	DREYFUS GOVERNMENT CASH MANAGE	2,434,067.59	2,434,067.59
	DRIVEN BRANDS FUNDING LLC	710,500.00	748,547.28
	DUKE ENERGY PROGRESS LLC	91,000.00	102,633.48
	DYCOM INDUSTRIES INC	28,000.00	28,043.12
	EAGLE MATERIALS INC	120,000.00	123,934.39
	EDISON INTERNATIONAL	202,000.00	216,641.31
	ELARA HGV TIMESHARE ISSUER	468,634.26	479,618.11
	ELECTRICITE DE FRANCE SA	218,000.00	248,221.68
	ENABLE MIDSTREAM PARTNERS LP	86,000.00	89,374.00
	ENCOMPASS HEALTH CORP	19,000.00	19,458.28
	ENERGY TRANSFER LP	328,000.00	366,857.36
	EQM MIDSTREAM PARTNERS L	12,000.00	11,693.52
	EQM MIDSTREAM PARTNERS L	8,000.00	7,760.00
	EQUINIX INC	230,000.00	242,455.19
	EVERBANK MORTGAGE LOAN TRUST	206,080.56	209,534.24
	FANNIE MAE	35,352.61	36,236.88
	FANNIE MAE	360,607.05	382,763.47
	FANNIE MAE	4,243.89	4,846.74
	FANNIE MAE	5,158.31	5,493.01
	FANNIE MAE	9,090.60	9,691.64
	FANNIE MAE	130,658.25	143,304.91
	FANNIE MAE	145,337.26	163,850.79
	FANNIE MAE	302,828.74	327,617.82
	FANNIE MAE	344,306.77	366,095.47
	FANNIE MAE	133,464.53	146,131.23
	FANNIE MAE	317,194.38	336,947.15
	FANNIE MAE	258,793.54	301,859.12
	FANNIE MAE	233,644.70	273,203.50
	FANNIE MAE	294,077.84	315,300.03
	FANNIE MAE	527,207.13	556,490.29
	FANNIE MAE	395,369.76	395,204.56
	FANNIE MAE	555,858.51	582,674.91
	FANNIE MAE	370,825.28	389,515.22
	FANNIE MAE	378,512.40	389,018.22
	FANNIE MAE	5,695.42	6,683.60
	FANNIE MAE	36,772.60	42,790.71
	FANNIE MAE	36,779.03	40,730.29

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	FANNIE MAE	153,205.18	162,072.09
	FANNIE MAE	92,680.19	101,622.53
	FANNIE MAE	558,926.96	585,155.07
	FANNIE MAE	61,793.16	69,432.05
	FANNIE MAE	94,386.15	109,835.68
	FANNIE MAE	176,313.78	202,783.84
	FANNIE MAE	116,690.99	131,578.38
	FANNIE MAE	88,846.60	98,367.69
	FEDEX CORP	331,000.00	399,653.34
	FIRSTCASH INC	24,000.00	24,588.00
	FIRSTENERGY TRANSMISSION	11,000.00	12,678.67
	FIRSTENERGY TRANSMISSION	23,000.00	24,187.50
	FISERV INC	282,000.00	303,975.26
	FORD MOTOR CO	12,000.00	12,088.80
	FORD MOTOR CO	13,000.00	15,744.50
	FORD MOTOR CREDIT CO LLC	200,000.00	210,214.00
	FORD MOTOR CREDIT CO LLC	138,000.00	146,031.60
	FORTIS INC/CANADA	85,000.00	90,437.67
	FORTRESS TRANS & INFRAST	45,000.00	45,056.25
	FORTRESS TRANS & INFRAST	11,000.00	11,495.00
	FORTRESS TRANS & INFRAST	37,000.00	42,133.75
	FREDDIE MAC	13,365.71	15,136.90
	FREDDIE MAC	8,505.01	10,004.46
	FREDDIE MAC	319,571.97	360,461.34
	FREDDIE MAC	63,529.27	70,042.38
	FREDDIE MAC	50,336.94	56,076.96
	FREDDIE MAC	186,935.65	206,917.31
	FREDDIE MAC	432,839.19	479,180.06
	FREDDIE MAC	739,967.03	811,372.22
	FREEPORT-MCMORAN INC	64,000.00	68,006.40
	FRONTIER COMMUNICATIONS	29,000.00	30,740.00
	FRONTIER COMMUNICATIONS	24,000.00	24,420.00
	GCI LLC	17,000.00	17,403.75
	GE CAPITAL INTL FUNDING	171,000.00	195,985.76
	GENERAL MOTORS FINL CO	90,000.00	96,854.45
	GENERAL MOTORS FINL CO	165,000.00	195,623.27
	GENESIS ENERGY LP/FIN	26,000.00	26,325.52
	GFL ENVIRONMENTAL INC	45,000.00	43,650.00
	GLOBAL PART/GLP FINANCE	13,000.00	13,952.25
	GLS AUTO RECEIVABLES TRUST	150,279.14	151,184.78
	GO DADDY OPCO/FINCO	22,000.00	21,652.40
	GOEASY LTD	69,000.00	71,501.25
	GOLDMAN SACHS GROUP INC/THE	262,000.00	266,039.07
	GOLDMAN SACHS GROUP INC/THE	177,000.00	193,658.92
	GOLDMAN SACHS GROUP INC/THE	398,000.00	400,905.09
	GOODYEAR TIRE & RUBBER CO/THE	23,000.00	23,000.00
	GOVERNMENT NATIONAL MORTGAGE A	131,948.38	143,339.22

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	GOVERNMENT NATIONAL MORTGAGE A	181,901.17	193,952.05
	GOVERNMENT NATIONAL MORTGAGE A	87,317.30	97,913.33
	GOVERNMENT NATIONAL MORTGAGE A	121,100.10	134,109.45
	GOVERNMENT NATIONAL MORTGAGE A	342,792.01	384,396.43
	GOVERNMENT NATIONAL MORTGAGE A	32,600.50	36,628.49
	GRAY TELEVISION INC	23,000.00	22,798.75
	GROUP 1 AUTOMOTIVE INC	32,000.00	31,800.00
	GS MORTGAGE SECURITIES TRUST	250,000.00	260,133.45
	GS MORTGAGE SECURITIES TRUST	375,000.00	382,722.45
	H&E EQUIPMENT SERVICES INC	42,000.00	40,845.00
	HCA INC	70,000.00	70,808.13
	HEALTHCARE REALTY TRUST INC	278,000.00	270,453.91
	HERBALIFE/HLF FINANCING	11,000.00	11,962.50
	HERTZ VEHICLE FINANCING LLC	74,357.06	74,681.20
	HERTZ VEHICLE FINANCING LLC	39,598.95	39,757.17
	HEWLETT PACKARD ENTERPRISE CO	300,000.00	334,862.58
	HILCORP ENERGY I/HILCORP	17,000.00	17,148.75
	HILTON DOMESTIC OPERATIN	24,000.00	23,294.40
	HLF FIN SARL LLC/HERBALI	60,000.00	62,850.00
	HOME DEPOT INC/THE	221,000.00	306,025.75
	HOWARD HUGHES CORP/THE	21,000.00	20,566.88
	HOWMET AEROSPACE INC	6,000.00	7,254.30
	HOWMET AEROSPACE INC	15,000.00	17,700.00
	HSBC HOLDINGS PLC	200,000.00	220,428.02
	HUDBAY MINERALS INC	12,000.00	12,810.00
	HUDBAY MINERALS INC	16,000.00	16,628.96
	HUNTINGTON BANCSHARES INC/OH	340,000.00	340,624.55
	HYUNDAI CAPITAL AMERICA	316,000.00	326,315.71
	IMPERIAL BRANDS FIN PLC	422,000.00	463,741.31
	IRON MOUNTAIN INC	28,000.00	28,348.60
	IRON MOUNTAIN INC	38,000.00	39,208.40
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	4,946,527.28
	J2 GLOBAL INC	25,000.00	25,335.13
	JACK IN THE BOX FUNDING LLC	297,750.00	305,375.38
	JB POINDEXTER & CO INC	72,000.00	76,050.00
	JBS USA LUX/JBS USA FIN	33,000.00	36,268.65
	JBS USA/FOOD/FINANCE	77,000.00	85,219.37
	JERSEY MIKE'S FUNDING LLC	268,000.00	283,318.88
	JIMMY JOHN'S FUNDING LLC	241,250.00	255,710.53
	JOHN DEERE CAPITAL CORP	290,000.00	294,217.57
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	349,707.05
	JP MORGAN MORTGAGE TRUST	520,852.73	535,887.35
	JPMORGAN CHASE & CO	327,000.00	353,400.37
	JPMORGAN CHASE & CO	249,000.00	253,246.05
	KAISER ALUMINUM CORP	11,000.00	11,259.05
	KRAFT HEINZ FOODS CO	28,000.00	29,192.77

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	KROGER CO	213,000.00	256,526.64
	L BRANDS INC	16,000.00	17,160.00
	LAMAR MEDIA CORP	19,000.00	19,878.75
	LAMAR MEDIA CORP	9,000.00	8,640.09
	LEGACY LIFEPOINT HEALTH	9,000.00	9,562.50
	LEVEL 3 FINANCING INC	22,000.00	22,641.74
	LEVEL 3 FINANCING INC	38,000.00	36,812.50
	LLOYDS BANKING GROUP PLC	334,000.00	360,456.73
	LOGMEIN INC	28,000.00	29,312.64
	LOWE'S COS INC	300,000.00	345,821.13
	LUMEN TECHNOLOGIES INC	12,000.00	12,257.16
	MACY'S RETAIL HLDGS LLC	4,000.00	4,000.00
	MACY'S RETAIL HLDGS LLC	42,000.00	43,069.11
	MADISON PARK FUNDING LTD	700,000.00	700,062.30
	MADISON PARK FUNDING LTD	275,000.00	275,000.00
	MADISON PARK FUNDING LTD	275,000.00	275,028.88
	MARS INC	327,000.00	364,365.75
	MASTERCARD INC	200,000.00	219,728.17
	MATTEL INC	8,000.00	8,259.52
	MDC PARTNERS INC	42,000.00	42,420.00
	MEDNAX INC	53,000.00	56,672.90
	MEG ENERGY CORP	10,000.00	10,329.50
	MEG ENERGY CORP	28,000.00	29,330.00
	MERCER INTERNATIONAL INC	20,000.00	20,720.00
	MEREDITH CORP	30,000.00	32,186.40
	MERITAGE HOMES CORP	27,000.00	27,000.00
	MERITOR INC	19,000.00	20,235.00
	MERITOR INC	19,000.00	19,057.00
	METROPOLITAN EDISON	67,000.00	73,808.48
	MGIC INVESTMENT CORP	24,000.00	24,990.00
	MGM GROWTH/MGM FINANCE	38,000.00	40,788.00
	MICROSOFT CORP	144,000.00	160,720.72
	MID-AMERICA APARTMENTS	181,000.00	195,810.89
	MINERAL RESOURCES LTD	14,000.00	15,477.14
	MINERALS TECHNOLOGIES INC	9,000.00	9,281.25
	MODIVCARE INC	38,000.00	39,995.00
	MOOG INC	47,000.00	47,940.00
	MORGAN STANLEY	303,000.00	335,077.89
	MPT OPER PARTNERSP/FINL	54,000.00	55,755.00
	MURPHY OIL CORP	47,000.00	42,770.00
	MURPHY OIL USA INC	20,000.00	19,658.50
	MYLAN INC	228,000.00	257,924.41
	NAVIENT CORP	44,000.00	46,204.84
	NAVIENT CORP	48,000.00	51,952.00
	NAVIENT CORP	48,000.00	49,800.00
	NCR CORP	18,000.00	18,203.94
	NESCO HOLDINGS II INC	40,000.00	41,020.00

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	NETFLIX INC	49,000.00	55,708.59
	NETFLIX INC	30,000.00	35,476.50
	NEW ENTERPRISE STONE & L	26,000.00	26,650.00
	NEW MOUNTAIN CLO 1 LTD	350,000.00	350,704.55
	NEW YORK CITY NY HSG DEV CORP	320,000.00	331,570.88
	NEW YORK LIFE GLOBAL FDG	369,000.00	393,168.63
	NEXSTAR BROADCASTING INC	20,000.00	20,210.70
	NGPL PIPECO LLC	238,000.00	315,232.34
	NORFOLK SOUTHERN CORP	237,000.00	287,706.36
	NORTHWESTERN MUTUAL LIFE	235,000.00	249,696.47
	NOVELIS CORP	40,000.00	41,872.00
	NOVELIS CORP	3,000.00	3,090.33
	NTC CAPITAL I	347,000.00	336,156.25
	NUFARM AUSTRALIA/AMERICA	24,000.00	24,549.12
	NUSTAR LOGISTICS LP	105,000.00	109,839.98
	NXP BV/NXP FUNDING LLC	319,000.00	372,229.99
	OCCIDENTAL PETROLEUM CORP	4,000.00	3,200.00
	OCCIDENTAL PETROLEUM CORP	39,000.00	31,395.00
	OCCIDENTAL PETROLEUM CORP	30,000.00	35,550.00
	OCCIDENTAL PETROLEUM CORP	31,000.00	34,025.76
	OCCIDENTAL PETROLEUM CORP	22,000.00	24,723.60
	OCCIDENTAL PETROLEUM CORP	18,000.00	19,875.60
	OHA LOAN FUNDING LTD	400,000.00	400,830.80
	ONEMAIN FINANCE CORP	15,000.00	14,587.50
	OPEN TEXT CORP	32,000.00	32,160.00
	ORACLE CORP	170,000.00	178,320.09
	OWENS-BROCKWAY	28,000.00	30,439.50
	PACIFIC GAS & ELECTRIC	362,000.00	315,383.37
	PACIFICORP	124,000.00	161,923.28
	PARKLAND CORP/CANADA	40,000.00	40,138.00
	PATTERN ENERGY OP LP/PAT	21,000.00	21,341.25
	PDC ENERGY INC	35,000.00	35,914.38
	PDC ENERGY INC	80,000.00	82,980.00
	PENNYMAC FINANCIAL SERVICES INC	19,000.00	19,694.45
	PENNYMAC FINANCIAL SERVICES INC	6,000.00	5,737.50
	PERFORMANCE FOOD GROUP I	55,000.00	55,206.25
	PERFORMANCE FOOD GROUP I	11,000.00	11,742.50
	PG&E CORP	8,000.00	8,492.40
	PHILLIPS 66 PARTNERS LP	90,000.00	96,250.69
	PHILLIPS 66 PARTNERS LP	243,000.00	246,327.11
	PHOTO HOLDINGS MERGER SU	111,000.00	120,296.25
	PILGRIM'S PRIDE CORP	20,000.00	19,924.60
	PLASTIPAK HOLDINGS INC	32,000.00	32,920.00
	PNC CAPITAL TRUST C	356,000.00	343,034.82
	POST HOLDINGS INC	26,000.00	25,714.00
	PRIME SECSRVC BRW/FINANC	66,000.00	71,228.85
	PRIME SECSRVC BRW/FINANC	14,000.00	13,580.00

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Category	Issuer Name	Shares/Par	Market Value Base
	QTS LP/FINANCE	20,000.00	19,900.00
	QUAD/GRAPHICS INC	38,000.00	37,542.86
	QUICKEN LOANS INC	39,000.00	41,047.50
	QUICKEN LOANS LLC/QUICKN	21,000.00	20,265.00
	QVC INC	46,000.00	47,610.00
	QVC INC	29,000.00	29,229.83
	REALTY INCOME CORP	204,000.00	215,179.91
	REPUBLIC OF PERU	437,000.00	359,436.87
	RESIDENTIAL ASSET SECURITIZATI	86,196.96	59,592.59
	REYNOLDS AMERICAN INC	286,000.00	317,245.09
	REYNOLDS GRP ISS/REYNOLD	14,000.00	13,720.00
	RHP HOTEL PPTY/RHP FINAN	10,000.00	10,039.70
	ROCKPOINT GAS STORAGE CA	23,000.00	23,172.50
	ROPER TECHNOLOGIES INC	278,000.00	289,318.74
	ROYAL CARIBBEAN CRUISES LTD	14,000.00	15,785.00
	ROYAL CARIBBEAN CRUISES LTD	20,000.00	23,325.00
	RUBY PIPELINE LLC	22,636.36	18,566.69
	SABRA HEALTH CARE LP	282,000.00	313,404.43
	SCRIPPS ESCROW II INC	7,000.00	6,877.50
	SELECT MEDICAL CORP	59,000.00	62,702.84
	SENSATA TECHNOLOGIES BV	32,000.00	32,576.96
	SEQUOIA MORTGAGE TRUST	132,058.66	135,071.08
	SEQUOIA MORTGAGE TRUST	172,385.95	177,659.91
	SEQUOIA MORTGAGE TRUST	135,657.55	139,119.56
	SEQUOIA MORTGAGE TRUST	459,975.79	489,582.27
	SEQUOIA MORTGAGE TRUST	416,853.06	443,683.93
	SERVICE PROPERTIES TRUST	28,000.00	28,000.00
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	756,031.05
	SHERWIN-WILLIAMS CO/THE	293,000.00	341,336.22
	SIGNATURE AVIATION US	30,000.00	30,507.60
	SINCLAIR TELEVISION GROU	7,000.00	6,833.75
	SINCLAIR TELEVISION GROU	56,000.00	53,900.00
	SONIC AUTOMOTIVE INC	38,000.00	39,520.00
	SOUTHWESTERN ENERGY CO	23,000.00	25,242.50
	SPEEDWAY MOT/SPEEDWAY FD	14,000.00	14,000.00
	SPIRIT AEROSYSTEMS INC	14,000.00	15,050.00
	SS&C TECHNOLOGIES INC	60,000.00	63,840.00
	STANDARD INDUSTRIES INC	7,000.00	7,297.50
	STANDARD INDUSTRIES INC	26,000.00	24,635.00
	STAPLES INC	70,000.00	73,850.00
	STARBUCKS CORP	160,000.00	155,250.12
	STARWOOD COMMERCIAL MORTGAGE T	750,000.00	749,532.68
	STERICYCLE INC	11,000.00	10,862.50
	STORE CAPITAL CORP	96,000.00	105,608.82
	STORE CAPITAL CORP	180,000.00	200,190.46
	SUMMIT MATERIALS LLC/FIN	19,000.00	19,873.81
	SUNOCO LP/FINANCE CORP	27,000.00	28,350.00

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Category	Issuer Name	Shares/Par	Market Value Base
	SUPERIOR PLUS/GEN PRTNR	25,000.00	25,255.00
	SYSCO CORP	154,000.00	192,524.58
	T-MOBILE USA INC	326,000.00	355,251.98
	T-MOBILE USA INC	47,000.00	47,484.10
	TAL ADVANTAGE VII LLC	312,675.00	311,966.38
	TALEN ENERGY SUPPLY LLC	72,000.00	72,900.00
	TALLGRASS NRG PRTNR/FIN	84,000.00	85,260.00
	TALLGRASS NRG PRTNR/FIN	18,000.00	17,793.00
	TAYLOR MORR COMM/HLDGS	66,000.00	70,785.00
	TAYLOR MORRISON COMM	24,000.00	26,460.00
	TEGNA INC	70,000.00	72,643.20
	TELECOM ITALIA CAPITAL	29,000.00	34,365.00
	TELECOM ITALIA CAPITAL	53,000.00	60,109.95
	TENET HEALTHCARE CORP	47,000.00	47,660.35
	TENET HEALTHCARE CORP	26,000.00	28,071.42
	TERRAFORM POWER OPERATIN	64,000.00	66,451.84
	TEVA PHARMACEUTICALS NE	39,000.00	37,293.75
	TORONTO-DOMINION BANK	296,000.00	296,023.68
	TOWD POINT MORTGAGE TRUST	325,000.00	329,374.99
	TOWD POINT MORTGAGE TRUST	335,878.96	355,832.86
	TRANSDIGM INC	6,000.00	6,112.50
	TRANSDIGM INC	17,000.00	17,573.75
	TRANSDIGM INC	49,000.00	51,935.10
	TRANSDIGM INC	6,000.00	6,534.00
	TRI POINTE HOMES INC	8,000.00	8,841.68
	TRIVIUM PACKAGING FIN	36,000.00	37,755.00
	TRONOX INC	11,000.00	11,013.75
	TRUIST BANK	551,000.00	534,541.27
	TRUIST FINANCIAL CORP	210,000.00	224,252.59
	TYSON FOODS INC	152,000.00	165,925.93
	UNITED AIR 2014-2 B PTT	1,469.68	1,500.88
	UNITED RENTALS NORTH AM	17,000.00	17,120.02
	UNITED RENTALS NORTH AM	10,000.00	10,177.50
	UNITEDHEALTH GROUP INC	304,000.00	326,475.72
	US ACUTE CARE SOLUTIONS	4,000.00	4,150.00
	US CONCRETE INC	13,000.00	13,390.00
	US FOODS INC	32,000.00	34,304.00
	US TREASURY N/B	1,565,000.00	1,327,560.16
	US TREASURY N/B	5,095,000.00	4,731,981.25
	US TREASURY N/B	2,790,000.00	2,809,944.15
	US TREASURY N/B	515,000.00	532,320.90
	US TREASURY N/B	5,580,000.00	5,596,129.66
	US TREASURY N/B	3,523,000.00	3,203,590.52
	US TREASURY N/B	1,865,000.00	1,815,169.53
	US TREASURY N/B	5,360,000.00	5,356,650.00
	VEREIT OPERATING PARTNER	244,000.00	266,934.07
	VERIZON COMMUNICATIONS	427,000.00	375,565.95

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	VIACOMCBS INC	185,000.00	216,234.68
	VIKING OCEAN CRUISES SHI	12,000.00	12,123.60
	VIRGINIA ELEC & POWER CO	198,000.00	196,297.57
	VISA INC	214,000.00	252,774.99
	VOYA CLO 2017-4 LTD.	380,000.00	380,018.24
	VOYA CLO LTD	275,000.00	275,100.65
	VULCAN MATERIALS CO	238,000.00	266,114.15
	WALMART INC	324,000.00	347,657.99
	WASHINGTON MUTUAL MORTGAGE PAS	29,164.23	29,495.51
	WASTE MANAGEMENT INC	351,000.00	302,101.06
	WEC ENERGY GROUP INC	437,000.00	398,779.62
	WENDYS FUNDING LLC	894,937.50	919,915.21
	WESCO DISTRIBUTION INC	26,000.00	29,094.00
	WF-RBS COMMERCIAL MORTGAGE TRU	498,994.36	501,033.10
	WR GRACE & CO-CONN	10,000.00	10,352.00
	WYNDHAM HOTELS & RESORTS INC	13,000.00	13,292.50
	WYNDHAM HOTELS & RESORTS INC	9,000.00	9,103.50
	XEROX HOLDINGS CORP	40,000.00	41,550.00
	XPO LOGISTICS INC	19,000.00	20,354.70
	XYLEM INC/NY	227,000.00	226,452.56
	ZAYO GROUP HOLDINGS INC	98,000.00	96,432.00
TOTAL VS Bond		96,472,651.60	104,431,453.65