

VS Bond

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	1011778 BC / NEW RED FIN	140,000.00	143,550.40
	ABBOTT LABORATORIES	58,000.00	67,331.74
	ABBVIE INC	276,000.00	328,685.57
	ABBVIE INC	289,000.00	301,354.34
	ABBVIE INC	163,000.00	180,741.34
	ABC SUPPLY CO INC	8,000.00	8,300.00
	ABC SUPPLY CO INC	137,000.00	139,226.25
	ACADIA HEALTHCARE CO INC	38,000.00	38,522.50
	ADIENT US LLC	29,000.00	31,058.57
	AGATE BAY MORTGAGE LOAN TRUST	208,877.05	209,310.62
	AGATE BAY MORTGAGE LOAN TRUST	658,079.23	684,141.67
	AGATE BAY MORTGAGE LOAN TRUST	492,025.12	508,139.29
	AKER BP ASA	270,000.00	270,833.77
	ALBERTSONS COS/SAFEWAY	157,000.00	160,640.83
	ALCOA NEDERLAND HOLDING	40,000.00	41,250.00
	ALCOA NEDERLAND HOLDING	162,000.00	169,695.00
	ALCON FINANCE CORP	226,000.00	255,510.98
	ALLY FINANCIAL INC	224,000.00	251,145.51
	ALPHABET INC	102,000.00	98,130.84
	ALTICE FRANCE SA	71,000.00	74,400.90
	AMERICAN FINANCIAL GROUP INC/OH	215,000.00	260,433.98
	AMERICAN HOMES 4 RENT	166,000.00	188,164.39
	AMERICAN WATER CAPITAL C	213,000.00	323,852.77
	AMN HEALTHCARE INC	91,000.00	93,161.25
	AMN HEALTHCARE INC	24,000.00	24,600.00
	AMSTED INDUSTRIES INC	128,000.00	136,168.96
	ANGI GROUP LLC	36,000.00	35,640.00
	ANHEUSER-BUSCH CO/INBEV	427,000.00	526,503.55
	APACHE CORP	106,000.00	100,170.00
	APIDOS CLO	375,000.00	371,743.50
	APIDOS CLO	265,000.00	262,081.56
	APPLE INC	228,000.00	318,222.60
	APPLE INC	335,000.00	362,779.29
	ARCONIC CORP	9,000.00	9,611.33
	ARES CAPITAL CORP	276,000.00	273,389.08
	AT&T INC	232,000.00	273,909.78
	AVIS BUDGET CAR/FINANCE	97,000.00	88,274.85
	AVON INTERNATIONAL OPERA	21,000.00	21,247.49
	BANK	675,000.00	787,215.85
	BANK OF AMERICA CORP	390,000.00	434,460.00
	BANK OF AMERICA CORP	244,000.00	275,911.46
	BANK OF MONTREAL	326,000.00	363,355.18
	BANK OF NOVA SCOTIA	230,000.00	231,992.10
	BARCLAYS PLC	316,000.00	330,690.02
	BAT INTL FINANCE PLC	173,000.00	173,588.20
	BAUSCH HEALTH COS INC	70,000.00	71,999.20

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	BAUSCH HEALTH COS INC	215,000.00	220,106.25
	BEACON ROOFING SUPPLY INC	115,000.00	112,700.00
	BECTON DICKINSON AND CO	145,000.00	179,284.44
	BECTON DICKINSON AND CO	73,000.00	73,505.21
	BEMIS COMPANY INC	244,000.00	260,096.32
	BENEFIT STREET PARTNERS CLO LT	400,000.00	400,309.20
	BERKSHIRE HATHAWAY FIN	172,000.00	223,812.89
	BHMS MORTGAGE TRUST	750,000.00	719,179.95
	BLACK KNIGHT INFOSERV LL	29,000.00	29,308.13
	BOARDWALK PIPELINES LP	321,000.00	345,699.63
	BOEING CO/THE	77,000.00	84,770.10
	BOEING CO/THE	154,000.00	186,306.14
	BOOZ ALLEN HAMILTON INC	53,000.00	54,407.15
	BOXER PARENT CO INC	25,000.00	26,701.50
	BRASKEM AMERICA FINANCE	83,000.00	87,731.00
	BRISTOL-MYERS SQUIBB CO	223,000.00	313,597.29
	BURLINGTN NORTH SANTA FE	265,000.00	382,927.63
	BWX TECHNOLOGIES INC	74,000.00	75,665.00
	CAESARS ENTERTAINMENT INC	15,000.00	15,678.68
	CAESARS RESORT / FINCO	9,000.00	9,281.25
	CALPINE CORP	28,000.00	28,540.40
	CAMELOT FINANCE SA	94,000.00	95,880.00
	CANADIAN NATURAL RESOURCES LTD	221,000.00	262,463.40
	CARDTRONICS INC / USA	137,000.00	137,000.00
	CARNIVAL CORP	77,000.00	86,289.67
	CARRIAGE SERVICES INC	131,000.00	136,895.00
	CARRIER GLOBAL CORP	143,000.00	151,913.29
	CASCADES INC/USA INC	167,000.00	175,558.75
	CBS OUT AMER CAP LLC/COR	72,000.00	74,160.00
	CCO HLDGS LLC/CAP CORP	21,000.00	22,096.62
	CCO HLDGS LLC/CAP CORP	239,000.00	259,016.25
	CCO HLDGS LLC/CAP CORP	118,000.00	124,932.50
	CCO HLDGS LLC/CAP CORP	32,000.00	33,601.44
	CCO HLDGS LLC/CAP CORP	33,000.00	34,203.25
	CDK GLOBAL INC	108,000.00	113,670.00
	CENOVUS ENERGY INC	202,000.00	174,236.76
	CENOVUS ENERGY INC	40,000.00	38,497.49
	CENTURYLINK INC	23,000.00	23,365.93
	CF HIPPOLYTA ISSUER LLC	250,000.00	252,825.20
	CHARTER COMM OPT LLC/CAP	265,000.00	355,432.07
	CHENIERE CORP CHRISTI HD	297,000.00	341,953.40
	CHENIERE ENERGY INC	16,000.00	16,420.00
	CHENIERE ENERGY PARTNERS LP	36,000.00	36,864.00
	CHURCHILL DOWNS INC	59,000.00	59,295.00
	CIFC FUNDING LTD	275,000.00	273,105.80
	CIGNA CORP	249,000.00	296,199.85
	CIMPRESS PLC	294,000.00	279,300.00

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	CITIGROUP INC	138,000.00	173,187.27
	CITIGROUP INC	320,000.00	325,328.02
	CITIGROUP INC	219,000.00	241,578.90
	CLEARWATER PAPER CORP	7,000.00	7,017.50
	CLEARWAY ENERGY OP LLC	14,000.00	14,455.00
	COMCAST CORP	203,000.00	246,637.96
	COMCAST CORP	248,000.00	298,844.71
	COMMERCIAL METALS CO	62,000.00	64,480.00
	COMMONSPIRIT HEALTH	185,000.00	199,510.12
	COMMONSPIRIT HEALTH	117,000.00	124,482.78
	COMMSCOPE INC	17,000.00	17,467.50
	COMMSCOPE INC	107,000.00	109,949.99
	CONTINENTAL RESOURCES INC/OK	22,000.00	16,569.74
	COOKE OMEGA/ALPHA VESSEL	217,000.00	224,052.50
	CORECIVIC INC	147,000.00	144,570.83
	CORESTATES CAPTL III	355,000.00	322,920.55
	COX COMMUNICATIONS INC	222,000.00	246,910.70
	CREDIT ACCEPTANCE CORP	126,000.00	130,095.00
	CREDIT SUISSE COMMERCIAL MORTG	547,231.65	552,306.13
	CREDIT SUISSE MORTGAGE TRUST	291,169.00	291,445.09
	CREDIT SUISSE MORTGAGE TRUST	434,042.70	431,981.39
	CREDIT SUISSE MORTGAGE TRUST	181,444.37	199,016.80
	CRH AMERICA FINANCE INC	370,000.00	428,909.79
	CROWN CASTLE INTERNATIONAL CORP	351,000.00	392,760.30
	CVR PARTNERS/CVR NITROGE	80,000.00	74,000.00
	CVS HEALTH CORP	191,000.00	241,326.41
	CVS HEALTH CORP	320,000.00	374,550.90
	DANA INC	21,000.00	21,695.73
	DAVITA INC	49,000.00	50,190.70
	DAVITA INC	52,000.00	50,104.60
	DBUBS MORTGAGE TRUST	360,000.00	382,039.13
	DELEK LOG PART/FINANCE	83,000.00	75,322.50
	DELTA AIR LINES INC	24,000.00	20,467.49
	DELTA AIR LINES/SKYMILES	28,000.00	29,071.82
	DEUTSCHE ALT-A SECURITIES INC ALT	1,585.73	1,603.47
	DEUTSCHE TELEKOM INT FIN	121,000.00	188,001.41
	DH EUROPE FINANCE	285,000.00	318,788.31
	DIAMOND SPORTS GR/DIAMON	81,000.00	57,307.50
	DISH DBS CORP	237,000.00	242,925.00
	DIVERSIFIED HEALTHCARE TRUST	48,000.00	53,389.44
	DOMINOS PIZZA MASTER ISSUER LL	143,930.00	144,223.62
	DPL INC	35,000.00	37,362.50
	DREYFUS GOVERNMENT CASH MANAGE	3,601,253.28	3,601,253.28
	DRIVEN BRANDS FUNDING LLC	714,125.00	755,351.44
	DTE ENERGY CO	354,000.00	382,688.71
	DUKE ENERGY PROGRESS LLC	91,000.00	113,443.90
	EAGLE MATERIALS INC	297,000.00	308,119.19

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	ECOLAB INC	196,000.00	250,006.30
	EDISON INTERNATIONAL	202,000.00	207,251.08
	ELARA HGV TIMESHARE ISSUER	546,815.80	552,676.30
	ELECTRICITE DE FRANCE SA	218,000.00	259,100.96
	EMBRAER NETHERLANDS FINA	138,000.00	132,480.00
	EMBRAER NETHERLANDS FINA	140,000.00	132,930.00
	ENCOMPASS HEALTH CORP	35,000.00	35,175.00
	ENCOMPASS HEALTH CORP	20,000.00	20,000.00
	ENDEAVOR ENERGY RESOURCE	7,000.00	7,192.50
	ENERGY TRANSFER OPERATNG	328,000.00	347,555.35
	EQUINIX INC	230,000.00	248,061.85
	EVERBANK MORTGAGE LOAN TRUST	311,902.63	321,053.39
	EW SCRIPPS CO/THE	37,000.00	36,167.50
	FANNIE MAE	53,865.80	57,362.90
	FANNIE MAE	408,774.67	439,648.81
	FANNIE MAE	4,548.93	5,265.01
	FANNIE MAE	6,282.68	6,662.43
	FANNIE MAE	12,035.29	12,793.08
	FANNIE MAE	173,996.19	191,913.44
	FANNIE MAE	169,303.63	190,499.88
	FANNIE MAE	374,361.41	412,722.85
	FANNIE MAE	393,460.25	424,741.14
	FANNIE MAE	159,458.15	173,017.07
	FANNIE MAE	408,346.77	436,331.72
	FANNIE MAE	290,784.35	342,350.11
	FANNIE MAE	267,703.90	315,222.57
	FANNIE MAE	417,943.56	445,857.35
	FANNIE MAE	6,548.30	7,610.43
	FANNIE MAE	43,455.10	50,013.91
	FANNIE MAE	44,417.83	49,355.96
	FANNIE MAE	209,946.38	223,375.50
	FANNIE MAE	111,071.97	121,060.18
	FANNIE MAE	75,186.50	84,538.12
	FANNIE MAE	110,926.95	127,800.66
	FANNIE MAE	224,299.16	256,523.05
	FANNIE MAE	140,552.78	158,189.28
	FANNIE MAE	104,495.01	115,131.96
	FEDEX CORP	331,000.00	423,635.09
	FIRSTCASH INC	45,000.00	45,843.75
	FISERV INC	282,000.00	321,456.13
	FMG RESOURCES AUG 2006	54,000.00	55,282.50
	FORD MOTOR CO	45,000.00	51,592.95
	FORD MOTOR CREDIT CO LLC	200,000.00	197,718.00
	FORD MOTOR CREDIT CO LLC	138,000.00	137,672.94
	FORTIS INC/CANADA	85,000.00	92,897.91
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	88,000.00	86,680.00

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	FREDDIE MAC	17,320.67	19,745.74
	FREDDIE MAC	10,416.86	12,189.72
	FREDDIE MAC	372,228.72	418,629.28
	FREDDIE MAC	79,645.45	87,448.19
	FREDDIE MAC	66,574.46	74,944.80
	FREDDIE MAC	225,939.59	249,676.54
	FREDDIE MAC	495,491.22	543,926.44
	FREDDIE MAC	846,713.15	954,757.73
	FREEPORT-MCMORAN INC	180,000.00	188,019.00
	GCI LLC	35,000.00	35,350.00
	GE CAPITAL INTL FUNDING	171,000.00	180,500.54
	GENERAL MOTORS FINL CO	90,000.00	95,224.76
	GENERAL MOTORS FINL CO	165,000.00	192,474.89
	GENESIS ENERGY LP/FIN	86,000.00	78,045.00
	GEO GROUP INC/THE	77,000.00	74,549.86
	GLOBAL PART/GLP FINANCE	13,000.00	13,130.00
	GLOBAL PAYMENTS INC	350,000.00	371,442.87
	GLP CAPITAL LP / FIN II	77,000.00	85,339.10
	GLS AUTO RECEIVABLES TRUST	297,852.70	300,779.46
	GOEASY LTD	69,000.00	69,862.50
	GOLDMAN SACHS GROUP INC/THE	262,000.00	272,493.55
	GOLDMAN SACHS GROUP INC/THE	177,000.00	198,404.39
	GOLDMAN SACHS GROUP INC/THE	398,000.00	400,213.82
	GOODYEAR TIRE & RUBBER CO/THE	77,000.00	77,000.00
	GOVERNMENT NATIONAL MORTGAGE A	158,328.44	171,606.75
	GOVERNMENT NATIONAL MORTGAGE A	200,188.30	215,798.17
	GOVERNMENT NATIONAL MORTGAGE A	103,391.02	114,765.36
	GOVERNMENT NATIONAL MORTGAGE A	148,020.03	161,548.81
	GOVERNMENT NATIONAL MORTGAGE A	400,703.63	444,929.13
	GOVERNMENT NATIONAL MORTGAGE A	40,708.48	44,799.78
	GOVERNMENT NATIONAL MORTGAGE A	14,820.16	14,951.93
	GROUP 1 AUTOMOTIVE INC	32,000.00	31,440.00
	GRUBHUB HOLDINGS INC	144,000.00	149,400.00
	GRUPO BIMBO SAB DE CV	311,000.00	325,349.54
	GS MORTGAGE SECURITIES TRUST	250,000.00	267,017.83
	GS MORTGAGE SECURITIES TRUST	375,000.00	380,238.04
	HCA INC	149,000.00	163,155.00
	HCA INC	46,000.00	46,868.48
	HEALTHCARE REALTY TRUST INC	278,000.00	281,783.69
	HERBALIFE/HLF FINANCING	21,000.00	22,548.75
	HERTZ VEHICLE FINANCING LLC	206,688.72	206,988.98
	HERTZ VEHICLE FINANCING LLC	130,629.87	130,842.61
	HEWLETT PACKARD ENTERPRISE CO	300,000.00	339,240.00
	HLF FIN SARL LLC/HERBALI	112,000.00	115,080.00
	HOME DEPOT INC/THE	221,000.00	334,176.60
	HOWMET AEROSPACE INC	16,000.00	17,640.00
	HSBC HOLDINGS PLC	200,000.00	221,337.52

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	HUDBAY MINERALS INC	72,000.00	73,260.00
	HUDBAY MINERALS INC	6,000.00	5,940.00
	HUNTINGTON BANCSHARES INC/OH	200,000.00	209,485.28
	HYUNDAI CAPITAL AMERICA	316,000.00	325,416.74
	IMPERIAL BRANDS FIN PLC	422,000.00	467,010.95
	IRON MOUNTAIN INC	72,000.00	75,060.00
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	5,037,843.59
	J2 CLOUD LLC/CLOUD INC	37,000.00	38,480.00
	JACK IN THE BOX FUNDING LLC	297,750.00	305,226.50
	JB POINDEXTER & CO INC	126,000.00	133,607.88
	JBS USA LLC/JBS USA FINA	58,000.00	63,070.36
	JBS USA/FOOD/FINANCE	131,000.00	142,589.57
	JERSEY MIKE'S FUNDING	268,000.00	285,012.64
	JIMMY JOHN'S FUNDING LLC	257,050.00	260,293.97
	JIMMY JOHN'S FUNDING LLC	242,500.00	246,011.40
	JOHN DEERE CAPITAL CORP	290,000.00	315,349.80
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	335,817.72
	JP MORGAN MORTGAGE TRUST	528,076.88	536,736.71
	JPMORGAN CHASE & CO	327,000.00	367,813.52
	JPMORGAN CHASE & CO	249,000.00	267,153.17
	KABBAGE FUNDING LLC	29,080.95	28,832.83
	KRAFT HEINZ FOODS CO	66,000.00	69,907.90
	KROGER CO/THE	213,000.00	272,651.41
	LAMAR MEDIA CORP	35,000.00	36,400.00
	LENNAR CORP	76,000.00	82,945.07
	LENNAR CORP	117,000.00	118,023.75
	LEVEL 3 FINANCING INC	41,000.00	42,127.50
	LEVEL 3 FINANCING INC	70,000.00	69,125.00
	LIFE STORAGE LP	170,000.00	169,566.14
	LIFEPOINT HEALTH INC	16,000.00	16,840.00
	LITHIA MOTORS INC	20,000.00	20,000.00
	LLOYDS BANKING GROUP PLC	334,000.00	365,924.50
	LOGAN MERGER SUB INC	14,000.00	14,161.70
	LOWE'S COS INC	300,000.00	372,167.27
	MADISON PARK FUNDING LTD	700,000.00	685,376.30
	MADISON PARK FUNDING LTD	275,000.00	274,998.63
	MARRIOTT INTERNATIONAL INC/MD	34,000.00	36,412.21
	MARS INC	327,000.00	385,157.87
	MASTERCARD INC	200,000.00	227,979.07
	MATTEL INC	84,000.00	88,620.00
	MDC PARTNERS INC	19,000.00	17,337.50
	MEDNAX INC	215,000.00	217,687.50
	MEDTRONIC GLOBAL HLDINGS	39,000.00	44,353.94
	MEG ENERGY CORP	19,000.00	18,637.48
	MEREDITH CORP	56,000.00	57,680.00
	MERITOR INC	15,000.00	15,300.00

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	MERITOR INC	36,000.00	37,620.00
	MGIC INVESTMENT CORP	46,000.00	47,445.55
	MGM GROWTH/MGM FINANCE	147,000.00	155,861.16
	MICHAELS STORES INC	39,000.00	38,658.75
	MICROCHIP TECHNOLOGY INC	35,000.00	36,314.56
	MICRON TECHNOLOGY INC	142,000.00	170,776.86
	MICROSOFT CORP	144,000.00	177,653.55
	MID-AMERICA APARTMENTS	181,000.00	196,805.12
	MINERALS TECHNOLOGIES INC	16,000.00	16,556.64
	MONDELEZ INTL HLDINGS NE	400,000.00	412,789.93
	MONTAGE RESOURCES CORP	110,000.00	111,787.50
	MOOG INC	87,000.00	88,961.85
	MORGAN STANLEY	303,000.00	343,472.35
	MPT OPER PARTNERSP/FINL	100,000.00	103,000.00
	MURPHY OIL CORP	88,000.00	69,080.00
	MYLAN INC	228,000.00	265,598.70
	NAVIENT CORP	34,000.00	33,808.92
	NAVIENT CORP	89,000.00	91,892.50
	NAVIENT CORP	89,000.00	89,565.60
	NCR CORP	6,000.00	6,631.50
	NETFLIX INC	145,000.00	162,037.50
	NETFLIX INC	40,000.00	47,146.00
	NEW ENTERPRISE STONE & LIME CO INC	49,000.00	50,470.00
	NEW YORK CITY NY HSG DEV CORP	320,000.00	343,369.60
	NEW YORK LIFE GLOBAL FDG	369,000.00	413,003.74
	NEXSTAR BROADCASTING INC	37,000.00	37,686.35
	NGPL PIPECO LLC	238,000.00	302,950.98
	NORFOLK SOUTHERN CORP	237,000.00	311,250.24
	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE	235,000.00	265,508.60
	NOVELIS CORP	75,000.00	77,062.50
	NTC CAPITAL I	248,000.00	231,706.49
	NUFARM AUSTRALIA/AMERICA	80,000.00	81,608.00
	NUSTAR LOGISTICS LP	196,000.00	193,586.26
	NXP BV/NXP FUNDING LLC	319,000.00	377,135.84
	OCCIDENTAL PETROLEUM CORP	7,000.00	4,725.70
	OCCIDENTAL PETROLEUM CORP	72,000.00	49,500.00
	OCCIDENTAL PETROLEUM CORP	56,000.00	56,431.76
	OCCIDENTAL PETROLEUM CORP	105,000.00	96,862.50
	OHA LOAN FUNDING LTD	400,000.00	399,146.80
	ONCOR ELECTRIC DELIVERY	234,000.00	284,200.25
	ONEMAIN FINANCE CORP	54,000.00	59,805.00
	ONEOK INC	51,000.00	59,281.21
	OPEN TEXT CORP	60,000.00	60,693.60
	ORACLE CORP	170,000.00	185,607.92
	OTIS WORLDWIDE CORP	170,000.00	181,995.40
	OWENS-BROCKWAY	52,000.00	56,322.50

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	PACIFIC GAS & ELECTRIC	393,000.00	354,337.04
	PACIFICORP	124,000.00	170,145.15
	PATTERN ENERGY OP LP/PAT	38,000.00	39,425.00
	PDC ENERGY INC	147,000.00	136,496.85
	PENNYMAC FINANCIAL SERVICES INC	35,000.00	35,437.50
	PERFORMANCE FOOD GROUP I	145,000.00	145,000.00
	PERFORMANCE FOOD GROUP I	19,000.00	20,235.00
	PG&E CORP	75,000.00	72,750.00
	PG&E CORP	14,000.00	13,545.00
	PHOTO HOLDINGS MERGER SU	196,000.00	179,340.00
	PILGRIM'S PRIDE CORP	155,000.00	157,906.25
	PLASTIPAK HOLDINGS INC	59,000.00	59,000.00
	PNC CAPITAL TRUST C	356,000.00	325,882.01
	POST HOLDINGS INC	17,000.00	17,425.00
	POST HOLDINGS INC	20,000.00	20,575.00
	PRIME SECSRVC BRW/FINANC	112,000.00	119,770.56
	PRIME SECSRVC BRW/FINANC	25,000.00	23,981.13
	QUAD/GRAPHICS INC	107,000.00	94,160.00
	QUICKEN LOANS INC	116,000.00	122,224.56
	QUICKEN LOANS LLC/QUICKN	42,000.00	41,475.00
	QVC INC	86,000.00	88,339.20
	QVC INC	53,000.00	54,060.00
	RANGE RESOURCES CORP	28,000.00	28,770.00
	RATTLER MIDSTREAM LP	14,000.00	14,105.00
	REALTY INCOME CORP	204,000.00	225,755.94
	RESIDENTIAL ASSET SECURITIZATI	91,102.46	64,884.39
	REYNOLDS AMERICAN INC	286,000.00	321,846.77
	REYNOLDS GRP ISS/REYNOLD	28,000.00	28,210.00
	ROCKPOINT GAS STORAGE CA	46,000.00	42,665.00
	ROPER TECHNOLOGIES INC	278,000.00	306,002.76
	ROYAL CARIBBEAN CRUISES LTD	37,000.00	42,922.06
	SABRA HEALTH CARE LP	282,000.00	304,935.56
	SBA COMMUNICATIONS CORP	21,000.00	21,315.00
	SELECT MEDICAL CORP	122,000.00	126,880.00
	SEQUOIA MORTGAGE TRUST	186,923.01	190,324.07
	SEQUOIA MORTGAGE TRUST	255,229.46	260,708.11
	SEQUOIA MORTGAGE TRUST	189,304.33	191,486.40
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	770,389.38
	SHERWIN-WILLIAMS CO/THE	293,000.00	363,988.97
	SINCLAIR TELEVISION GROU	24,000.00	23,880.00
	SINCLAIR TELEVISION GROU	14,000.00	13,055.00
	SIRIUS XM RADIO INC	82,000.00	87,945.00
	SOUTHWESTERN ENERGY CO	16,000.00	15,721.76
	SS&C TECHNOLOGIES INC	110,000.00	116,899.20
	STANDARD INDUSTRIES INC	14,000.00	14,560.00
	STANDARD INDUSTRIES INC	49,000.00	48,362.76
	STAPLES INC	209,000.00	193,149.44

VS Bond

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Category	Issuer Name	Shares/Par	Market Value Base
	STARBUCKS CORP	160,000.00	164,188.61
	STARWOOD COMMERCIAL MORTGAGE T	750,000.00	740,659.58
	STATE STREET CORP	117,000.00	121,062.33
	STORE CAPITAL CORP	96,000.00	102,873.17
	STORE CAPITAL CORP	180,000.00	193,014.35
	SUMMIT MATERIALS LLC/FIN	15,000.00	15,618.75
	SUNOCO LP/FINANCE CORP	50,000.00	51,375.00
	SUPERIOR PLUS/GEN PRTNR	75,000.00	80,062.50
	SYSCO CORP	154,000.00	195,184.04
	T-MOBILE USA INC	24,000.00	24,729.60
	T-MOBILE USA INC	326,000.00	369,886.12
	TAL ADVANTAGE VII LLC	330,000.00	330,589.68
	TALEN ENERGY SUPPLY LLC	134,000.00	134,000.00
	TALLGRASS NRG PRTNR/FIN	112,000.00	105,280.00
	TAYLOR MORR COMM/HLDGS	120,000.00	127,800.00
	TAYLOR MORRISON COMM	45,000.00	49,500.00
	TEGNA INC	129,000.00	127,387.50
	TELECOM ITALIA CAPITAL	55,000.00	65,450.00
	TELECOM ITALIA CAPITAL	98,000.00	113,680.00
	TELEFLEX INC	54,000.00	55,755.00
	TELEFLEX INC	16,000.00	16,560.00
	TENET HEALTHCARE CORP	87,000.00	87,809.10
	TENET HEALTHCARE CORP	49,000.00	52,675.00
	TERRAFORM POWER OPERATIN	119,000.00	125,842.50
	TORONTO-DOMINION BANK	296,000.00	300,805.97
	TOWD POINT MORTGAGE TRUST	325,000.00	337,127.90
	TOWD POINT MORTGAGE TRUST	380,691.35	412,413.94
	TOYOTA MOTOR CREDIT CORP	306,000.00	306,660.01
	TRANSDIGM INC	92,000.00	96,075.14
	TRANSDIGM INC	11,000.00	11,962.50
	TRI POINTE GROUP INC	16,000.00	17,520.00
	TRIVIUM PACKAGING FIN	36,000.00	37,277.10
	TRUIST BANK	496,000.00	465,815.60
	TRUIST FINANCIAL CORP	210,000.00	227,566.51
	UNITED AIR 2014-2 B PTT	1,605.89	1,494.82
	UNITED RENTALS NORTH AM	157,000.00	165,438.75
	UNITED RENTALS NORTH AM	142,000.00	146,260.00
	UNITEDHEALTH GROUP INC	304,000.00	349,241.27
	US CONCRETE INC	24,000.00	24,060.00
	US FOODS INC	60,000.00	63,525.00
	US TREASURY N/B	747,000.00	890,943.40
	US TREASURY N/B	4,235,000.00	4,156,255.47
	US TREASURY N/B	910,000.00	913,665.66
	US TREASURY N/B	515,000.00	542,278.91
	US TREASURY N/B	3,870,000.00	3,884,058.97
	US TREASURY N/B	3,633,000.00	3,622,214.53
	US TREASURY N/B	1,995,000.00	1,994,922.08

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All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	VAIL RESORTS INC	13,000.00	13,796.25
	VEREIT OPERATING PARTNER	244,000.00	261,763.08
	VERISIGN INC	57,000.00	62,985.00
	VERIZON COMMUNICATIONS INC	410,000.00	590,139.14
	VIACOMCBS INC	185,000.00	217,071.07
	VIRGINIA ELEC & POWER CO	198,000.00	229,057.71
	VISA INC	214,000.00	277,116.45
	VOYA CLO 2017-4 LTD.	380,000.00	375,886.50
	VOYA CLO LTD	275,000.00	272,167.23
	VULCAN MATERIALS CO	238,000.00	271,114.63
	WALMART INC	324,000.00	352,036.03
	WASHINGTON MUTUAL MORTGAGE PAS	32,982.75	33,801.99
	WEC ENERGY GROUP INC	492,000.00	399,288.50
	WENDYS FUNDING LLC	899,562.50	929,787.80
	WESCO DISTRIBUTION INC	49,000.00	53,688.08
	WESTERN DIGITAL CORP	41,000.00	44,408.33
	WMG ACQUISITION CORP	25,000.00	24,306.25
	WR GRACE & CO-CONN	10,000.00	10,327.00
	WYNDHAM HOTELS & RESORTS INC	49,000.00	49,857.50
	WYNDHAM HOTELS & RESORTS INC	16,000.00	15,520.00
	XEROX HOLDINGS CORP	74,000.00	73,131.98
	XPO LOGISTICS INC	94,000.00	99,564.80
	XPO LOGISTICS INC	36,000.00	38,470.14
	XYLEM INC/NY	227,000.00	236,524.08
	ZAYO GROUP HOLDINGS INC	181,000.00	178,144.73
TOTAL VS Bond		91,820,199.17	102,281,260.62