

VS Bond

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
VS Bond			
	1011778 BC / NEW RED FIN	75,000.00	76,007.25
	1011778 BC / NEW RED FIN	42,000.00	41,947.50
	ABBOTT LABORATORIES	58,000.00	67,943.72
	ABBVIE INC	276,000.00	351,124.45
	ABBVIE INC	289,000.00	298,351.66
	ABBVIE INC	163,000.00	181,774.08
	ABC SUPPLY CO INC	12,000.00	12,435.00
	ABC SUPPLY CO INC	137,000.00	141,795.00
	ACADIA HEALTHCARE CO INC	38,000.00	40,565.00
	ADAPTHEALTH LLC	49,000.00	50,347.50
	ADIANT US LLC	29,000.00	31,543.74
	AGATE BAY MORTGAGE LOAN TRUST	185,774.35	188,905.24
	AGATE BAY MORTGAGE LOAN TRUST	580,127.36	599,168.18
	AGATE BAY MORTGAGE LOAN TRUST	455,578.91	474,760.33
	AKER BP ASA	270,000.00	283,361.95
	ALBERTSONS COS/SAFEWAY	105,000.00	111,693.75
	ALBERTSONS COS/SAFEWAY	24,000.00	24,284.88
	ALCOA NEDERLAND HOLDING	40,000.00	41,662.00
	ALCON FINANCE CORP	226,000.00	266,622.83
	ALLSTATE CORP/THE	368,000.00	367,305.33
	ALLY FINANCIAL INC	162,000.00	188,607.14
	ALPHABET INC	102,000.00	100,109.11
	ALTICE FRANCE SA	71,000.00	74,727.50
	AMERICAN FINANCIAL GROUP INC/OH	215,000.00	266,051.21
	AMERICAN HOMES 4 RENT	166,000.00	190,870.50
	AMERICAN WATER CAPITAL C	213,000.00	332,767.14
	AMN HEALTHCARE INC	24,000.00	25,141.68
	AMSTED INDUSTRIES INC	128,000.00	136,000.00
	ANGI GROUP LLC	36,000.00	36,630.00
	ANHEUSER-BUSCH CO/INBEV	427,000.00	555,198.47
	APACHE CORP	106,000.00	112,360.00
	APIDOS CLO	375,000.00	374,999.63
	APIDOS CLO	265,000.00	264,893.47
	APPLE INC	228,000.00	324,092.00
	APPLE INC	335,000.00	363,464.24
	ARCHES BUYER INC	87,000.00	88,104.90
	ARCONIC CORP	9,000.00	9,607.50
	ARES CAPITAL CORP	276,000.00	292,503.58
	AT&T INC	232,000.00	281,516.99
	AVIS BUDGET CAR/FINANCE	97,000.00	97,485.00
	AVOLON HOLDINGS FNDG LTD	57,000.00	61,410.01
	BANK	675,000.00	787,830.98
	BANK OF AMERICA CORP	390,000.00	438,235.79
	BANK OF AMERICA CORP	244,000.00	277,783.89
	BANK OF MONTREAL	326,000.00	369,518.26
	BANK OF NOVA SCOTIA	230,000.00	231,809.09

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	BARCLAYS PLC	316,000.00	329,883.21
	BAT INTL FINANCE PLC	173,000.00	177,086.07
	BAUSCH HEALTH COS INC	70,000.00	76,037.50
	BAUSCH HEALTH COS INC	33,000.00	34,475.76
	BAUSCH HEALTH COS INC	102,000.00	105,127.32
	BEACON ROOFING SUPPLY INC	115,000.00	117,731.25
	BECTON DICKINSON AND CO	145,000.00	187,167.89
	BECTON DICKINSON AND CO	73,000.00	73,591.43
	BEMIS COMPANY INC	244,000.00	264,238.02
	BENEFIT STREET PARTNERS CLO LT	400,000.00	400,838.40
	BERKSHIRE HATHAWAY FIN	172,000.00	228,484.71
	BHMS MORTGAGE TRUST	750,000.00	729,317.55
	BLACK KNIGHT INFOSERV LL	29,000.00	29,688.75
	BLUE RACER MID LLC/FINAN	62,000.00	66,030.00
	BOARDWALK PIPELINES LP	321,000.00	359,306.99
	BOEING CO/THE	55,000.00	57,911.78
	BOEING CO/THE	77,000.00	90,018.53
	BOEING CO/THE	89,000.00	122,654.91
	BOOZ ALLEN HAMILTON INC	53,000.00	54,590.00
	BOXER PARENT CO INC	25,000.00	27,136.19
	BRASKEM AMERICA FINANCE	83,000.00	95,657.50
	BRISTOL-MYERS SQUIBB CO	223,000.00	322,543.33
	BURLINGTN NORTH SANTA FE	265,000.00	392,923.04
	BWX TECHNOLOGIES INC	74,000.00	77,052.50
	CABLE ONE INC	14,000.00	14,542.50
	CALPINE CORP	28,000.00	29,260.00
	CAMELOT FINANCE SA	94,000.00	98,112.50
	CANADIAN NATURAL RESOURCES LTD	221,000.00	296,768.96
	CARDTRONICS INC / USA	137,000.00	141,623.75
	CARNIVAL CORP	77,000.00	89,067.44
	CARNIVAL CORP	11,000.00	11,984.39
	CARRIAGE SERVICES INC	131,000.00	140,006.25
	CARRIER GLOBAL CORP	143,000.00	160,020.06
	CARS.COM INC	45,000.00	47,766.15
	CASCADES INC/USA INC	167,000.00	177,489.69
	CBS OUT AMER CAP LLC/COR	72,000.00	75,960.00
	CCO HLDGS LLC/CAP CORP	21,000.00	22,284.99
	CCO HLDGS LLC/CAP CORP	239,000.00	262,003.75
	CCO HLDGS LLC/CAP CORP	118,000.00	127,322.00
	CCO HLDGS LLC/CAP CORP	32,000.00	33,960.00
	CCO HLDGS LLC/CAP CORP	45,000.00	48,047.40
	CCO HLDGS LLC/CAP CORP	33,000.00	34,777.38
	CDK GLOBAL INC	108,000.00	113,940.00
	CENOVUS ENERGY INC	202,000.00	228,681.61
	CENOVUS ENERGY INC	40,000.00	45,098.00
	CENTRAL GARDEN & PET CO	13,000.00	13,552.50
	CENTURYLINK INC	23,000.00	23,747.50

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	CF HIPPOLYTA ISSUER LLC	238,594.71	243,036.17
	CHARTER COMM OPT LLC/CAP	265,000.00	374,831.78
	CHENIERE CORP CHRISTI HD	297,000.00	346,829.03
	CHENIERE ENERGY INC	70,000.00	73,500.00
	CHENIERE ENERGY PARTNERS LP	36,000.00	36,945.00
	CHOBANI LLC/FINANCE CORP	64,000.00	64,960.00
	CHURCHILL DOWNS INC	59,000.00	62,097.50
	CIFC FUNDING LTD	275,000.00	275,333.58
	CIGNA CORP	249,000.00	300,963.04
	CIMPRESS PLC	294,000.00	309,067.50
	CITIGROUP INC	138,000.00	184,370.54
	CITIGROUP INC	320,000.00	325,474.64
	CITIGROUP INC	219,000.00	244,769.24
	CLEARWATER PAPER CORP	7,000.00	7,245.00
	CLEARWAY ENERGY OP LLC	14,000.00	15,015.00
	CNX RESOURCES CORP	7,000.00	7,171.40
	COMCAST CORP	203,000.00	255,740.45
	COMCAST CORP	248,000.00	298,536.06
	COMMONSPIRIT HEALTH	185,000.00	199,921.95
	COMMONSPIRIT HEALTH	117,000.00	136,191.12
	COMMSCOPE INC	17,000.00	18,105.00
	COMMSCOPE INC	107,000.00	110,317.00
	CONTINENTAL RESOURCES INC/OK	22,000.00	21,758.22
	CONTINENTAL RESOURCES INC/OK	22,000.00	24,419.56
	COOKE OMEGA/ALPHA VESSEL	217,000.00	222,967.50
	CORECIVIC INC	147,000.00	147,000.00
	CORESTATES CAPTL III	355,000.00	331,620.95
	COX COMMUNICATIONS INC	222,000.00	249,446.69
	CREDIT ACCEPTANCE CORP	126,000.00	134,190.00
	CREDIT SUISSE COMMERCIAL MORTG	472,886.48	483,157.20
	CREDIT SUISSE MORTGAGE TRUST	268,494.36	271,778.02
	CREDIT SUISSE MORTGAGE TRUST	397,921.91	412,784.69
	CREDIT SUISSE MORTGAGE TRUST	171,071.55	184,522.72
	CRH AMERICA FINANCE INC	370,000.00	466,308.81
	CROWN CASTLE INTERNATIONAL CORP	351,000.00	396,273.86
	CVR PARTNERS/CVR NITROGE	40,000.00	40,041.60
	CVS HEALTH CORP	191,000.00	257,155.02
	CVS HEALTH CORP	181,000.00	215,382.90
	DANA INC	21,000.00	22,611.33
	DAVITA INC	49,000.00	52,001.25
	DAVITA INC	52,000.00	52,798.72
	DBUBS MORTGAGE TRUST	360,000.00	387,152.68
	DELEK LOG PART/FINANCE	83,000.00	80,510.00
	DELTA AIR LINES INC	24,000.00	23,262.06
	DELTA AIR LINES/SKYMILES	28,000.00	30,562.35
	DEUTSCHE ALT-A SECURITIES INC ALT	1,140.55	1,153.93
	DEUTSCHE TELEKOM INT FIN	121,000.00	191,443.12

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	DH EUROPE FINANCE	285,000.00	324,599.90
	DIAMOND SPORTS GR/DIAMON	81,000.00	65,812.50
	DIVERSIFIED HEALTHCARE TRUST	48,000.00	54,534.72
	DIVERSIFIED HEALTHCARE TRUST	11,000.00	11,297.99
	DIVERSIFIED HEALTHCARE TRUST	8,000.00	7,960.00
	DOMINOS PIZZA MASTER ISSUER LL	143,560.00	144,326.61
	DREYFUS GOVERNMENT CASH MANAGE	3,506,757.62	3,506,757.62
	DRIVEN BRANDS FUNDING LLC	712,312.50	757,238.05
	DTE ENERGY CO	354,000.00	382,295.41
	DUKE ENERGY PROGRESS LLC	91,000.00	115,479.47
	EAGLE MATERIALS INC	262,000.00	272,161.67
	ECOLAB INC	196,000.00	250,094.22
	EDISON INTERNATIONAL	202,000.00	225,237.86
	ELARA HGV TIMESHARE ISSUER	504,195.22	516,860.65
	ELECTRICITE DE FRANCE SA	218,000.00	260,037.16
	EMBRAER NETHERLANDS FINA	138,000.00	146,281.38
	EMBRAER NETHERLANDS FINA	140,000.00	148,751.40
	ENCOMPASS HEALTH CORP	35,000.00	36,575.00
	ENCOMPASS HEALTH CORP	20,000.00	21,400.00
	ENDEAVOR ENERGY RESOURCE	7,000.00	7,490.00
	ENERGY TRANSFER OPERATNG	328,000.00	378,057.45
	EQUINIX INC	230,000.00	251,543.56
	EVERBANK MORTGAGE LOAN TRUST	272,167.24	278,200.81
	EW SCRIPPS CO/THE	8,000.00	8,165.88
	FANNIE MAE	43,510.82	46,123.78
	FANNIE MAE	385,567.72	412,841.24
	FANNIE MAE	4,438.48	5,123.14
	FANNIE MAE	5,772.96	6,144.75
	FANNIE MAE	10,059.03	10,691.58
	FANNIE MAE	149,293.80	162,763.16
	FANNIE MAE	156,869.71	176,092.23
	FANNIE MAE	327,460.88	357,984.55
	FANNIE MAE	369,617.64	401,176.15
	FANNIE MAE	149,700.82	163,094.61
	FANNIE MAE	363,206.73	388,290.30
	FANNIE MAE	274,904.49	320,633.94
	FANNIE MAE	246,494.60	287,940.31
	FANNIE MAE	350,816.21	375,949.71
	FANNIE MAE	6,111.32	7,179.97
	FANNIE MAE	39,538.81	45,954.23
	FANNIE MAE	39,954.20	44,153.19
	FANNIE MAE	180,148.00	191,101.81
	FANNIE MAE	103,649.51	113,129.08
	FANNIE MAE	69,152.32	77,645.85
	FANNIE MAE	101,487.18	118,011.85
	FANNIE MAE	203,005.08	234,914.26
	FANNIE MAE	130,177.15	146,169.33

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	FANNIE MAE	95,467.76	105,219.64
	FEDEX CORP	331,000.00	446,418.75
	FIRSTCASH INC	45,000.00	46,406.25
	FIRSTENERGY TRANSMISSION	22,000.00	27,915.00
	FIRSTENERGY TRANSMISSION	47,000.00	54,888.06
	FISERV INC	282,000.00	322,003.52
	FMG RESOURCES AUG 2006	54,000.00	55,552.50
	FORD MOTOR CO	24,000.00	24,480.00
	FORD MOTOR CO	45,000.00	55,170.45
	FORD MOTOR CREDIT CO LLC	200,000.00	209,936.00
	FORD MOTOR CREDIT CO LLC	138,000.00	147,315.00
	FORTIS INC/CANADA	85,000.00	93,557.83
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	45,000.00	45,112.50
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	11,000.00	11,496.21
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	37,000.00	42,411.25
	FREDDIE MAC	13,525.38	15,155.21
	FREDDIE MAC	9,399.63	11,087.08
	FREDDIE MAC	347,095.47	389,841.28
	FREDDIE MAC	71,692.25	78,666.12
	FREDDIE MAC	61,359.51	68,915.25
	FREDDIE MAC	208,109.24	229,293.05
	FREDDIE MAC	463,544.09	510,800.09
	FREDDIE MAC	790,298.00	885,917.97
	FREEPORT-MCMORAN INC	128,000.00	135,680.00
	FRONTIER COMMUNICATIONS CORP	29,000.00	31,356.25
	FRONTIER COMMUNICATIONS CORP	69,000.00	71,932.50
	GCI LLC	35,000.00	37,329.25
	GE CAPITAL INTL FUNDING	171,000.00	204,096.37
	GENERAL MOTORS FINL CO	90,000.00	98,029.05
	GENERAL MOTORS FINL CO	165,000.00	204,449.69
	GENESIS ENERGY LP/FIN	26,000.00	25,745.20
	GEO GROUP INC/THE	77,000.00	76,381.69
	GFL ENVIRONMENTAL INC	45,000.00	45,815.63
	GLOBAL PART/GLP FINANCE	13,000.00	14,072.50
	GLP CAPITAL LP / FIN II	77,000.00	88,370.59
	GLS AUTO RECEIVABLES TRUST	221,614.29	223,509.29
	GOEASY LTD	69,000.00	71,760.00
	GOLDMAN SACHS GROUP INC/THE	262,000.00	269,356.98
	GOLDMAN SACHS GROUP INC/THE	177,000.00	203,908.09
	GOLDMAN SACHS GROUP INC/THE	398,000.00	401,559.73
	GOVERNMENT NATIONAL MORTGAGE A	144,870.66	157,783.02
	GOVERNMENT NATIONAL MORTGAGE A	187,964.03	206,102.88
	GOVERNMENT NATIONAL MORTGAGE A	94,949.91	105,781.11
	GOVERNMENT NATIONAL MORTGAGE A	133,518.97	147,679.74
	GOVERNMENT NATIONAL MORTGAGE A	369,395.89	411,539.37

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	GOVERNMENT NATIONAL MORTGAGE A	40,361.79	45,141.16
	GOVERNMENT NATIONAL MORTGAGE A	13,122.10	13,234.00
	GRAY TELEVISION INC	23,000.00	23,431.25
	GROUP 1 AUTOMOTIVE INC	32,000.00	32,984.96
	GRUBHUB HOLDINGS INC	144,000.00	151,020.00
	GRUPO BIMBO SAB DE CV	311,000.00	323,188.09
	GS MORTGAGE SECURITIES TRUST	250,000.00	266,338.68
	GS MORTGAGE SECURITIES TRUST	375,000.00	380,562.53
	H&E EQUIPMENT SERVICES INC	65,000.00	65,695.50
	HCA INC	200,000.00	212,515.22
	HEALTHCARE REALTY TRUST INC	278,000.00	289,940.05
	HERBALIFE/HLF FINANCING	21,000.00	22,942.50
	HERTZ VEHICLE FINANCING LLC	114,745.41	114,986.83
	HERTZ VEHICLE FINANCING LLC	57,180.30	57,252.44
	HEWLETT PACKARD ENTERPRISE CO	300,000.00	340,529.93
	HLF FIN SARL LLC/HERBALI	112,000.00	118,824.72
	HOME DEPOT INC/THE	221,000.00	341,465.24
	HOWMET AEROSPACE INC	10,000.00	12,050.00
	HOWMET AEROSPACE INC	16,000.00	19,565.44
	HSBC HOLDINGS PLC	200,000.00	228,288.74
	HUDBAY MINERALS INC	72,000.00	74,790.00
	HUDBAY MINERALS INC	6,000.00	6,465.00
	HUNTINGTON BANCSHARES	340,000.00	364,631.83
	HYUNDAI CAPITAL AMERICA	316,000.00	332,030.08
	IMPERIAL BRANDS FIN PLC	422,000.00	475,264.84
	IRON MOUNTAIN INC	52,000.00	54,860.00
	IRON MOUNTAIN INC	72,000.00	77,760.00
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	45,431.00	5,265,907.21
	J2 GLOBAL INC	47,000.00	49,585.00
	JACK IN THE BOX FUNDING LLC	297,750.00	305,080.61
	JB POINDEXTER & CO INC	133,000.00	140,647.50
	JBS USA LLC/JBS USA FINA	58,000.00	65,163.00
	JBS USA/FOOD/FINANCE	131,000.00	150,487.56
	JERSEY MIKE'S FUNDING	268,000.00	286,261.52
	JIMMY JOHN'S FUNDING LLC	241,875.00	249,370.71
	JOHN DEERE CAPITAL CORP	290,000.00	318,062.65
	JP MORGAN CHASE COMMERCIAL MOR	350,000.00	338,079.56
	JP MORGAN MORTGAGE TRUST	524,474.89	543,958.35
	JPMORGAN CHASE & CO	327,000.00	371,892.44
	JPMORGAN CHASE & CO	249,000.00	273,051.16
	KAISER ALUMINUM CORP	22,000.00	22,825.00
	KRAFT HEINZ FOODS CO	66,000.00	71,105.89
	KROGER CO/THE	213,000.00	282,116.91
	LAMAR MEDIA CORP	35,000.00	37,187.50
	LEGACY LIFEPOINT HEALTH	16,000.00	17,180.96
	LEVEL 3 FINANCING INC	41,000.00	42,821.84

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	LEVEL 3 FINANCING INC	70,000.00	69,825.00
	LITHIA MOTORS INC	20,000.00	21,450.00
	LLOYDS BANKING GROUP PLC	334,000.00	377,166.72
	LOGMEIN INC	52,000.00	54,470.00
	LOWE'S COS INC	300,000.00	373,430.24
	MADISON PARK FUNDING LTD	700,000.00	697,904.20
	MADISON PARK FUNDING LTD	275,000.00	275,191.40
	MARRIOTT INTERNATIONAL INC/MD	17,000.00	19,949.15
	MARS INC	327,000.00	400,516.33
	MASTERCARD INC	200,000.00	228,176.74
	MDC HOLDINGS INC	22,000.00	24,463.12
	MDC PARTNERS INC	80,000.00	81,100.00
	MEDNAX INC	215,000.00	217,644.50
	MEDTRONIC GLOBAL HLDINGS	39,000.00	43,845.61
	MEG ENERGY CORP	19,000.00	19,570.95
	MEG ENERGY CORP	52,000.00	53,690.00
	MEREDITH CORP	56,000.00	59,360.00
	MERITOR INC	36,000.00	38,880.00
	MERITOR INC	23,000.00	23,575.00
	MGIC INVESTMENT CORP	46,000.00	49,220.00
	MGM GROWTH/MGM FINANCE	73,000.00	79,288.95
	MICHAELS STORES INC	39,000.00	39,975.00
	MICROCHIP TECHNOLOGY INC	35,000.00	37,028.02
	MICRON TECHNOLOGY INC	157,000.00	196,389.13
	MICROSOFT CORP	144,000.00	177,364.54
	MID-AMERICA APARTMENTS	181,000.00	197,172.91
	MINERAL RESOURCES LTD	29,000.00	32,081.25
	MINERALS TECHNOLOGIES INC	16,000.00	16,742.40
	MONDELEZ INTL HLDINGS NE	400,000.00	411,458.84
	MOOG INC	87,000.00	90,262.50
	MORGAN STANLEY	303,000.00	350,313.13
	MPT OPER PARTNERSP/FINL	100,000.00	104,700.00
	MURPHY OIL CORP	88,000.00	77,550.00
	MYLAN INC	228,000.00	271,046.88
	NAVIENT CORP	82,000.00	87,125.00
	NAVIENT CORP	89,000.00	97,542.22
	NAVIENT CORP	89,000.00	93,005.00
	NCR CORP	6,000.00	6,681.84
	NETFLIX INC	145,000.00	163,516.50
	NETFLIX INC	40,000.00	47,150.00
	NEW ENTERPRISE STONE & LIME CO INC	49,000.00	50,225.00
	NEW MOUNTAIN CLO 1 LTD	350,000.00	350,732.20
	NEW YORK CITY NY HSG DEV CORP	320,000.00	339,452.80
	NEW YORK LIFE GLOBAL FDG	369,000.00	411,844.84
	NEXSTAR BROADCASTING INC	37,000.00	38,711.25
	NGPL PIPECO LLC	238,000.00	321,770.99
	NORFOLK SOUTHERN CORP	237,000.00	323,478.61

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	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE	235,000.00	276,761.83
	NOVELIS CORP	75,000.00	78,375.00
	NTC CAPITAL I	347,000.00	330,103.10
	NUFARM AUSTRALIA/AMERICA	80,000.00	82,200.00
	NUSTAR LOGISTICS LP	196,000.00	208,740.00
	NXP BV/NXP FUNDING LLC	319,000.00	384,319.41
	OCCIDENTAL PETROLEUM CORP	7,000.00	5,722.15
	OCCIDENTAL PETROLEUM CORP	72,000.00	58,680.00
	OCCIDENTAL PETROLEUM CORP	56,000.00	64,626.80
	OCCIDENTAL PETROLEUM CORP	57,000.00	60,135.00
	OCCIDENTAL PETROLEUM CORP	71,000.00	77,088.25
	OCCIDENTAL PETROLEUM CORP	37,000.00	39,597.40
	OHA LOAN FUNDING LTD	400,000.00	400,277.20
	ONCOR ELECTRIC DELIVERY	234,000.00	287,331.15
	ONEMAIN FINANCE CORP	30,000.00	31,128.30
	ONEMAIN FINANCE CORP	54,000.00	61,087.50
	OPEN TEXT CORP	60,000.00	62,400.00
	ORACLE CORP	170,000.00	186,819.39
	OTIS WORLDWIDE CORP	170,000.00	184,609.68
	OWENS-BROCKWAY	52,000.00	56,290.00
	PACIFIC GAS & ELECTRIC	362,000.00	359,795.81
	PACIFICORP	124,000.00	176,552.00
	PATTERN ENERGY OP LP/PAT	38,000.00	40,090.00
	PDC ENERGY INC	65,000.00	66,794.65
	PDC ENERGY INC	147,000.00	151,777.50
	PENNYMAC FINANCIAL SERVICES INC	35,000.00	37,012.50
	PERFORMANCE FOOD GROUP I	145,000.00	145,725.00
	PERFORMANCE FOOD GROUP I	19,000.00	20,330.00
	PG&E CORP	75,000.00	79,875.00
	PG&E CORP	14,000.00	15,400.00
	PHILLIPS 66 PARTNERS LP	90,000.00	97,640.74
	PHILLIPS 66 PARTNERS LP	243,000.00	252,802.79
	PHOTO HOLDINGS MERGER SU	196,000.00	207,575.76
	PILGRIM'S PRIDE CORP	155,000.00	159,123.00
	PLASTIPAK HOLDINGS INC	59,000.00	60,770.00
	PNC CAPITAL TRUST C	356,000.00	337,726.57
	POST HOLDINGS INC	17,000.00	17,552.50
	POST HOLDINGS INC	20,000.00	21,039.20
	PRIME SECSRVC BRW/FINANC	112,000.00	122,640.00
	PRIME SECSRVC BRW/FINANC	25,000.00	24,812.50
	PROVIDENCE SERVICE CORP/THE	68,000.00	71,910.00
	QTS LP/FINANCE	40,000.00	40,800.00
	QUAD/GRAPHICS INC	107,000.00	96,300.00
	QUICKEN LOANS INC	116,000.00	123,830.00
	QUICKEN LOANS LLC/QUICKN	42,000.00	43,575.00
	QVC INC	86,000.00	92,235.00

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Category	Issuer Name	Shares/Par	Market Value Base
	QVC INC	53,000.00	54,915.95
	RANGE RESOURCES CORP	28,000.00	29,260.00
	RATTLER MIDSTREAM LP	14,000.00	14,787.50
	REALTY INCOME CORP	204,000.00	231,259.04
	REPUBLIC OF PERU	218,000.00	219,962.00
	RESIDENTIAL ASSET SECURITIZATI	88,238.13	62,671.28
	REYNOLDS AMERICAN INC	286,000.00	325,752.40
	REYNOLDS GRP ISS/REYNOLD	28,000.00	28,700.00
	ROCKPOINT GAS STORAGE CA	46,000.00	45,540.00
	ROPER TECHNOLOGIES INC	278,000.00	305,422.64
	ROYAL CARIBBEAN CRUISES LTD	14,000.00	15,260.00
	ROYAL CARIBBEAN CRUISES LTD	37,000.00	43,254.85
	RUBY PIPELINE LLC	7,545.45	7,469.36
	SABRA HEALTH CARE LP	282,000.00	314,406.12
	SBA COMMUNICATIONS CORP	21,000.00	22,056.30
	SCRIPPS ESCROW II INC	15,000.00	15,588.98
	SEG HLD LLC/SEG FIN CORP	84,000.00	88,620.00
	SELECT MEDICAL CORP	122,000.00	131,384.24
	SEQUOIA MORTGAGE TRUST	157,385.54	161,986.12
	SEQUOIA MORTGAGE TRUST	205,727.91	211,965.29
	SEQUOIA MORTGAGE TRUST	157,924.55	161,611.96
	SG COMMERCIAL MORTGAGE SECURIT	675,000.00	777,513.06
	SHERWIN-WILLIAMS CO/THE	293,000.00	391,924.17
	SIGNATURE AVIATION US	60,000.00	60,399.00
	SINCLAIR TELEVISION GROU	14,000.00	14,296.10
	SINCLAIR TELEVISION GROU	105,000.00	107,439.15
	SIRIUS XM RADIO INC	82,000.00	90,225.63
	SONIC AUTOMOTIVE INC	53,000.00	55,848.75
	SOUTHWESTERN ENERGY CO	16,000.00	17,360.00
	SPEEDWAY MOT/SPEEDWAY FD	70,000.00	69,300.00
	SPIRIT AEROSYSTEMS INC	29,000.00	31,102.50
	SS&C TECHNOLOGIES INC	110,000.00	117,482.20
	STANDARD INDUSTRIES INC	14,000.00	14,630.00
	STANDARD INDUSTRIES INC	49,000.00	49,245.00
	STAPLES INC	157,000.00	163,950.39
	STARBUCKS CORP	160,000.00	178,856.66
	STARWOOD COMMERCIAL MORTGAGE T	750,000.00	746,512.50
	STATE STREET CORP	117,000.00	120,751.57
	STERICYCLE INC	11,000.00	11,302.50
	STORE CAPITAL CORP	96,000.00	109,286.50
	STORE CAPITAL CORP	180,000.00	208,813.03
	SUMMIT MATERIALS LLC/FIN	15,000.00	15,750.00
	SUNOCO LP/FINANCE CORP	50,000.00	53,151.00
	SUNOCO LP/FINANCE CORP	29,000.00	30,160.00
	SUPERIOR PLUS/GEN PRTNR	75,000.00	80,156.25
	SYSCO CORP	154,000.00	202,362.95
	T-MOBILE USA INC	326,000.00	377,573.20

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Category	Issuer Name	Shares/Par	Market Value Base
	TAL ADVANTAGE VII LLC	321,337.50	324,225.91
	TALEN ENERGY SUPPLY LLC	134,000.00	144,385.00
	TALLGRASS NRG PRTNR/FIN	126,000.00	128,205.00
	TALLGRASS NRG PRTNR/FIN	37,000.00	38,074.85
	TAYLOR MORR COMM/HLDGS	120,000.00	128,850.00
	TAYLOR MORRISON COMM	45,000.00	50,999.40
	TEGNA INC	129,000.00	136,277.86
	TELECOM ITALIA CAPITAL	55,000.00	67,650.00
	TELECOM ITALIA CAPITAL	98,000.00	119,372.82
	TENET HEALTHCARE CORP	87,000.00	88,695.63
	TENET HEALTHCARE CORP	49,000.00	53,532.50
	TERRAFORM POWER OPERATIN	119,000.00	127,330.00
	TEVA PHARMACEUTICALS NE	31,000.00	29,799.06
	TORONTO-DOMINION BANK	296,000.00	302,248.24
	TOWD POINT MORTGAGE TRUST	325,000.00	334,771.84
	TOWD POINT MORTGAGE TRUST	358,494.67	385,187.65
	TOYOTA MOTOR CREDIT CORP	306,000.00	307,563.36
	TRANSDIGM INC	12,000.00	12,330.00
	TRANSDIGM INC	34,000.00	35,190.00
	TRANSDIGM INC	92,000.00	97,980.00
	TRANSDIGM INC	11,000.00	12,158.30
	TRI POINTE GROUP INC	16,000.00	18,064.00
	TRIVIUM PACKAGING FIN	36,000.00	38,070.00
	TRUIST BANK	551,000.00	530,404.65
	TRUIST FINANCIAL CORP	210,000.00	227,249.38
	UNITED AIR 2014-2 B PTT	1,605.89	1,615.98
	UNITED RENTALS NORTH AM	157,000.00	166,215.90
	UNITED RENTALS NORTH AM	24,000.00	25,140.00
	UNITEDHEALTH GROUP INC	304,000.00	361,645.15
	US CONCRETE INC	24,000.00	24,720.00
	US FOODS INC	60,000.00	64,125.00
	US TREASURY N/B	2,740,000.00	2,566,181.25
	US TREASURY N/B	3,085,000.00	2,920,627.34
	US TREASURY N/B	2,790,000.00	2,818,771.88
	US TREASURY N/B	515,000.00	540,045.90
	US TREASURY N/B	3,280,000.00	3,290,378.12
	US TREASURY N/B	3,633,000.00	3,551,825.16
	US TREASURY N/B	2,065,000.00	2,056,126.94
	VAIL RESORTS INC	13,000.00	13,877.50
	VEREIT OPERATING PARTNER	244,000.00	268,346.47
	VERISIGN INC	57,000.00	64,766.25
	VERIZON COMMUNICATIONS INC	427,000.00	429,823.74
	VIACOMCBS INC	185,000.00	239,634.28
	VIRGINIA ELEC & POWER CO	198,000.00	233,631.75
	VISA INC	214,000.00	278,155.83
	VOYA CLO 2017-4 LTD.	380,000.00	380,007.22
	VOYA CLO LTD	275,000.00	275,075.63

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Category	Issuer Name	Shares/Par	Market Value Base
	VULCAN MATERIALS CO	238,000.00	272,240.89
	WALMART INC	324,000.00	350,520.21
	WASHINGTON MUTUAL MORTGAGE PAS	31,288.22	31,968.55
	WASTE MANAGEMENT INC	140,000.00	141,450.03
	WEC ENERGY GROUP INC	492,000.00	421,879.73
	WENDYS FUNDING LLC	897,250.00	924,921.19
	WESCO DISTRIBUTION INC	49,000.00	55,727.21
	WESTERN DIGITAL CORP	41,000.00	45,305.00
	WR GRACE & CO-CONN	10,000.00	10,605.20
	WYNDHAM HOTELS & RESORTS INC	49,000.00	50,715.00
	WYNDHAM HOTELS & RESORTS INC	16,000.00	16,624.80
	XEROX HOLDINGS CORP	74,000.00	78,755.98
	XPO LOGISTICS INC	67,000.00	71,187.50
	XPO LOGISTICS INC	36,000.00	38,741.04
	XYLEM INC/NY	227,000.00	239,354.61
	ZAYO GROUP HOLDINGS INC	181,000.00	181,452.50
TOTAL VS Bond		93,397,063.65	105,000,246.53