

Sterling Capital Behavioral Large Cap Value Equity Fund
Portfolio Holdings, May 31, 2020 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
JPMORGAN CHASE & CO.	46625H100	JPM	86,850	\$ 8,451,374	3.70%	-	
VERIZON COMMUNICATIONS, INC.	92343V104	VZ	126,500	7,258,570	3.18%	-	
INTEL CORP.	458140100	INTC	88,750	5,585,038	2.45%	-	
PROCTER & GAMBLE CO. (THE)	742718109	PG	44,150	5,117,868	2.24%	-	
COMCAST CORP., CLASS A	20030N101	CMCSA	119,950	4,750,020	2.08%	-	
AT&T INC	00206R102	T	148,500	4,582,710	2.01%	-	
CVS HEALTH CORP.	126650100	CVS	69,250	4,540,723	1.99%	-	
DOMINION ENERGY, INC.	25746U109	D	51,800	4,403,518	1.93%	-	
MORGAN STANLEY	617446448	MS	98,050	4,333,810	1.90%	-	
SOUTHERN CO. (THE)	842587107	SO	72,400	4,131,868	1.81%	-	
CIGNA CORP.	125523100	CI	20,600	4,064,792	1.78%	-	
DUKE ENERGY CORP.	26441C204	DUK	46,700	3,998,921	1.75%	-	
BLACKROCK, INC.	09247X101	BLK	7,550	3,991,232	1.75%	-	
TARGET CORP.	87612E106	TGT	32,500	3,975,725	1.74%	-	
ANTHEM, INC.	036752103	ANTM	12,900	3,794,019	1.66%	-	
BRISTOL-MYERS SQUIBB CO	110122108	BMJ	63,000	3,762,360	1.65%	-	
ALLSTATE CORP. (THE)	020002101	ALL	37,550	3,672,766	1.61%	-	
GENERAL MILLS, INC.	370334104	GIS	57,200	3,605,888	1.58%	-	
PFIZER, INC.	717081103	PFE	94,250	3,599,408	1.58%	-	
KINDER MORGAN, INC.	49456B101	KMI	222,400	3,513,920	1.54%	-	
REGENERON PHARMACEUTICALS INC	75886F107	REGN	5,600	3,431,736	1.50%	-	
BANK OF NEW YORK MELLON CORP. (THE)	064058100	BK	92,150	3,425,216	1.50%	-	
DIGITAL REALTY TRUST, INC.	253868103	DLR	23,850	3,423,906	1.50%	-	
CUMMINS, INC.	231021106	CMI	19,850	3,366,560	1.48%	-	
WILLIAMS COS INC/THE	969457100	WMB	164,550	3,361,757	1.47%	-	
BIOGEN IDEC, INC.	09062X103	BIIB	10,900	3,347,281	1.47%	-	
ALTRIA GROUP, INC.	02209S103	MO	83,800	3,272,390	1.43%	-	
ABBVIE, INC.	00287Y109	ABBV	35,200	3,261,984	1.43%	-	
LAM RESEARCH CORP	512807108	LRCX	11,200	3,065,104	1.34%	-	
KRAFT HEINZ CO. (THE)	500754106	KHC	99,300	3,025,671	1.33%	-	
HUMANA, INC.	444859102	HUM	7,350	3,018,278	1.32%	-	
EBAY, INC.	278642103	EBAY	65,650	2,989,701	1.31%	-	
LOCKHEED MARTIN CORP.	539830109	LMT	7,650	2,971,566	1.30%	-	
APPLE, INC.	037833100	AAPL	9,300	2,956,842	1.30%	-	
ELECTRONIC ARTS, INC.	285512109	EA	24,000	2,949,120	1.29%	-	
PHILIP MORRIS INTERNATIONAL, INC.	718172109	PM	40,150	2,945,404	1.29%	-	
AMGEN, INC.	031162100	AMGN	12,750	2,928,675	1.28%	-	
NORTHROP GRUMMAN CORP.	666807102	NOC	8,550	2,865,960	1.26%	-	
ORACLE CORP.	68389X105	ORCL	53,100	2,855,187	1.25%	-	
APPLIED MATERIALS, INC.	038222105	AMAT	49,100	2,758,438	1.21%	-	
EATON CORP PLC	B8KQN82	ETN	32,350	2,746,515	1.20%	-	
WALGREENS BOOTS ALLIANCE , INC.	931427108	WBA	59,350	2,548,489	1.12%	-	
WAL-MART STORES, INC.	931142103	WMT	17,750	2,202,065	0.96%	-	
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	TOIXX	2,169,517	2,169,517	0.95%	-	
KROGER CO.	501044101	KR	63,300	2,064,846	0.90%	-	
METLIFE, INC.	59156R108	MET	50,200	1,807,702	0.79%	-	
ANTERO MIDSTREAM CORP.	03676B102	AM	351,300	1,679,214	0.74%	-	
GOLDMAN SACHS GROUP, INC. (THE)	38141G104	GS	7,600	1,493,324	0.65%	-	
PPL CORP.	69351T106	PPL	50,200	1,402,588	0.61%	-	
FIRSTENERGY CORP.	337932107	FE	32,500	1,373,450	0.60%	-	
MCKESSON CORP.	58155Q103	MCK	8,500	1,348,695	0.59%	-	
CACI INTERNATIONAL, INC.	127190304	CACI	5,250	1,316,595	0.58%	-	
STATE STREET CORP.	857477103	STT	21,150	1,289,304	0.56%	-	
ADT, INC.	00090Q103	ADT	180,000	1,274,400	0.56%	-	
BANK OF THE OZARKS, INC.	06417N103	OZK	56,100	1,261,689	0.55%	-	
RELIANCE STEEL & ALUMINUM CO.	759509102	RS	12,900	1,251,300	0.55%	-	
BERRY PLASTICS GROUP, INC.	08579W103	BERY	27,750	1,246,253	0.55%	-	
GRAND CANYON EDUCATION, INC.	38526M106	LOPE	12,750	1,244,273	0.55%	-	
DAVITA HEALTHCARE PARTNERS, INC.	23918K108	DVA	14,650	1,186,064	0.52%	-	
GRAPHIC PACKAGING HOLDING CO.	388689101	GPK	80,550	1,165,559	0.51%	-	
JANUS HENDERSON GROUP PLC	BYPZJQ6	JHG	53,950	1,163,162	0.51%	-	
MEDICAL PROPERTIES TRUST, INC.	58463J304	MPW	63,550	1,148,984	0.50%	-	
POPULAR, INC.	733174700	BPOP	28,850	1,139,287	0.50%	-	
UNITED RENTALS, INC.	911363109	URI	8,150	1,131,954	0.50%	-	
SCHNEIDER NATIONAL INC.	80689H102	SNDR	46,800	1,131,156	0.50%	-	
CROWN HOLDINGS INC	228368106	CCK	17,100	1,118,853	0.49%	-	
PROSPERITY BANCSHARES INC	743606105	PB	17,000	1,111,630	0.49%	-	
DISCOVERY INC	25470F302	DISCK	56,650	1,109,774	0.49%	-	
CYRUSONE, INC.	23283R100	CONE	14,800	1,100,232	0.48%	-	
VALERO ENERGY CORP.	91913Y100	VLO	16,500	1,099,560	0.48%	-	
HIGHWOODS PROPERTIES, INC.	431284108	HIW	28,700	1,098,349	0.48%	-	
CORELOGIC, INC.	21871D103	CLGX	22,050	1,092,798	0.48%	-	
QUANTA SERVICES, INC.	74762E102	PWR	29,400	1,085,742	0.48%	-	
EASTMAN CHEMICAL CO.	277432100	EMN	15,850	1,079,068	0.47%	-	

The coupon rate represents the rates of the underlying Bonds in the portfolio and does not represent the performance of the Fund itself.
Holdings are subject to change.

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DISCOVERY, INC.	25470F104	DISCA	49,450	1,075,538	0.47%	-	
NEW YORK COMMUNITY BANCORP, INC.	649445103	NYCB	106,900	1,074,345	0.47%	-	
DELL TECHNOLOGIES, INC.	24703L202	DELL	21,300	1,057,332	0.46%	-	
HERBALIFE NUTRITION LTD	B0539H3	HLF	23,800	1,043,392	0.46%	-	
NU SKIN ENTERPRISES, INC.	67018T105	NUS	28,050	1,042,899	0.46%	-	
UMPQUA HOLDINGS CORP.	904214103	UMPQ	91,000	1,036,490	0.45%	-	
HUNTINGTON INGALLS INDUSTRIES INC	446413106	HII	5,050	1,009,445	0.44%	-	
PEOPLE'S UNITED FINANCIAL, INC.	712704105	PBCT	88,100	1,008,745	0.44%	-	
EQUITRANS MIDSTREAM CORP.	294600101	ETRN	123,250	997,093	0.44%	-	
SILGAN HOLDINGS, INC.	827048109	SLGN	29,700	993,168	0.44%	-	
CIENA CORP.	171779309	CIEN	17,950	991,917	0.43%	-	
EQT CORP.	26884L109	EQT	73,350	978,489	0.43%	-	
FNB CORP. (PA)	302520101	FNB	131,700	975,897	0.43%	-	
LEIDOS HOLDINGS, INC.	525327102	LDOS	9,200	968,668	0.42%	-	
PACKAGING CORP. OF AMERICA	695156109	PKG	9,500	963,395	0.42%	-	
CABOT OIL & GAS CORP	127097103	COG	47,900	950,336	0.42%	-	
CORPORATE OFFICE PROPERTIES TRUST	22002T108	OFC	37,100	926,387	0.41%	-	
VIRTU FINANCIAL, INC.	928254101	VIRT	38,450	917,033	0.40%	-	
MERCURY GENERAL CORP.	589400100	MCY	22,750	915,233	0.40%	-	
H&R BLOCK, INC.	093671105	HRB	53,750	913,750	0.40%	-	
INTERNATIONAL BUSINESS MACHINES CORP.	459200101	IBM	6,700	836,830	0.37%	-	
MERCK & CO., INC.	58933Y105	MRK	10,200	823,344	0.36%	-	
KEYCORP	493267108	KEY	65,550	776,768	0.34%	-	
PUBLIC STORAGE	74460D109	PSA	3,800	770,412	0.34%	-	
FIRST HORIZON NATIONAL CORP.	320517105	FHN	76,200	712,470	0.31%	-	
CH ROBINSON WORLDWIDE, INC.	12541W209	CHRW	7,600	616,588	0.27%	-	
AUTOZONE, INC.	053332102	AZO	500	573,930	0.25%	-	
BORGWARNER, INC.	099724106	BWA	16,750	538,513	0.24%	-	
HCA HOLDINGS, INC.	40412C101	HCA	4,050	432,945	0.19%	-	
PULTEGROUP INC	745867101	PHM	8,750	297,238	0.13%	-	
KIMBERLY-CLARK CORP.	494368103	KMB	2,050	289,952	0.13%	-	
STEEL DYNAMICS, INC.	858119100	STLD	10,450	277,552	0.12%	-	
UNITED PARCEL SERVICE, INC.	911312106	UPS	2,500	249,275	0.11%	-	
PNC FINANCIAL SERVICES GROUP, INC.	693475105	PNC	1,100	125,444	0.05%	-	
DXC TECHNOLOGY CO.	23355L106	DXC	400	5,684	0.00%	-	
				<u>\$ 228,204,183</u>	<u>99.98%</u>		

* % of Total Market Value may not sum to 100.00% due to rounding.