

Sterling Capital Short Duration Bond Fund
Portfolio Holdings, June 30, 2020 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
ENTERPRISE FLEET FINANCING 2019-1, LLC,	29374AAC8	29374AAC8	2,966,000	\$ 3,069,028	1.74%	3.07	10/20/2024
BANK OF AMERICA CORP.	06051GHC6	06051GHC6	2,625,000	2,757,326	1.57%	3.00	12/20/2023
U.S. TREASURY NOTES	912828Z29	912828Z29	2,500,000	2,583,789	1.47%	1.50	1/15/2023
FORD CREDIT AUTO OWNER TRUST 2017-REV1	34531FAA1	34531FAA1	2,100,000	2,158,805	1.23%	2.62	8/15/2028
AT&T, INC.	00206RCS9	00206RCS9	2,000,000	2,146,714	1.22%	3.60	2/17/2023
STATE OF CALIFORNIA	13063DRH3	13063DRH3	2,000,000	2,084,260	1.18%	2.50	10/1/2022
FLORIDA WATER POLLUTION CONTROL FINANCIN	343246EL4	343246EL4	2,000,000	2,053,700	1.17%	2.00	1/15/2023
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	60934N500	1,925,531	1,925,531	1.09%	-	
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	36256XAD4	36256XAD4	1,850,000	1,890,726	1.07%	2.97	11/16/2023
ARI FLEET LEASE TRUST, SERIES 2019-A, CL	04033JAB7	04033JAB7	1,811,739	1,838,376	1.04%	2.41	11/15/2027
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDG6	05377RDG6	1,800,000	1,805,728	1.03%	3.45	3/20/2023
COMM 2012-CCRE1 MORTGAGE TRUST	12624BAC0	12624BAC0	1,743,610	1,780,728	1.01%	3.39	5/1/2045
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92936TAB8	92936TAB8	1,700,000	1,739,958	0.99%	3.43	6/1/2045
L3HARRIS TECHNOLOGIES, INC.	502431AH2	502431AH2	1,670,000	1,690,565	0.96%	4.95	2/15/2021
COMM 2012-CCRE2 MORTGAGE TRUST	12624KAD8	12624KAD8	1,623,000	1,668,628	0.95%	3.15	8/1/2045
SEVEN & I HOLDINGS CO., LTD.	81783HAA3	81783HAA3	1,607,000	1,652,011	0.94%	3.35	9/17/2021
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46635TCG5	46635TCG5	1,592,202	1,609,447	0.91%	4.72	2/1/2046
TORONTO-DOMINION BANK/THE	89114QCD8	89114QCD8	1,500,000	1,548,768	0.88%	1.90	12/1/2022
AMERICREDIT AUTOMOBILE RECEIVABLES, SERI	03066FAG6	03066FAG6	1,500,000	1,532,339	0.87%	2.60	9/18/2023
CITY OF COLUMBIA SC WATERWORKS & SEWER S	198504ZZ8	198504ZZ8	1,500,000	1,532,145	0.87%	1.93	2/1/2023
MONTGOMERY COUNTY,VA, ECONOMIC DEVELOPME	613741KM8	613741KM8	1,500,000	1,528,605	0.87%	1.94	6/1/2022
DISCOVER CARD EXECUTION NOTE TRUST	254683CM5	254683CM5	1,475,000	1,524,206	0.87%	1.89	10/15/2024
MORGAN STANLEY CAPITAL I TRUST 2016-BNK2	61690YBR2	61690YBR2	1,500,000	1,518,831	0.86%	2.45	11/1/2049
TEXAS STATE UNIVERSITY SYSTEM FINANCING	88278PYZ1	88278PYZ1	1,475,000	1,506,344	0.86%	2.04	3/15/2023
HERTZ FLEET LEASE FUNDING L.P., SERIES 2	428041BK2	428041BK2	1,493,889	1,502,489	0.85%	2.70	1/10/2033
MITSUBISHI UFJ FINANCIAL GROUP, INC.	606822AP9	606822AP9	1,400,000	1,455,216	0.83%	2.67	7/25/2022
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	90349DAD4	90349DAD4	1,396,830	1,439,458	0.82%	3.09	8/1/2049
CONAGRA BRANDS, INC.	205887CA8	205887CA8	1,250,000	1,382,480	0.78%	4.30	5/1/2024
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066MAF3	03066MAF3	1,290,000	1,356,476	0.77%	3.74	10/18/2024
DOLLAR TREE, INC.	256746AF5	256746AF5	1,250,000	1,339,656	0.76%	3.70	5/15/2023
RELIANCE STANDARD LIFE GLOBAL FUNDING II	75951AAK4	75951AAK4	1,275,000	1,309,645	0.74%	2.63	7/22/2022
NBCUNIVERSAL MEDIA LLC	63946BAH3	63946BAH3	1,225,000	1,307,014	0.74%	2.88	1/15/2023
PENSKE TRUCK LEASING CO. L.P. / PTL FINA	709599AY0	709599AY0	1,275,000	1,304,904	0.74%	2.70	3/14/2023
HOUSTON TX, COMBINED UTILITY SYSTEM REVE	44244CXM4	44244CXM4	1,250,000	1,297,575	0.74%	1.75	11/15/2023
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	14043TAH9	14043TAH9	1,250,000	1,292,621	0.73%	1.96	2/18/2025
WHEELS SPV 2, LLC	96328DBN3	96328DBN3	1,250,000	1,285,349	0.73%	2.35	5/22/2028
MORGAN STANLEY	61746BDQ6	61746BDQ6	1,150,000	1,271,643	0.72%	3.88	4/29/2024
HOUSTON TX, TAXABLE REF, SERIES B	4423315S9	4423315S9	1,250,000	1,269,938	0.72%	1.82	3/1/2023
DOMINION ENERGY, INC.	25746UDA4	25746UDA4	1,240,000	1,267,251	0.72%	2.72	8/15/2021
JONES LANG LASALLE, INC.	48020QAA5	48020QAA5	1,205,000	1,263,150	0.72%	4.40	11/15/2022
CONSTELLATION BRANDS INC	21036PAW8	21036PAW8	1,200,000	1,251,666	0.71%	2.65	11/7/2022
DUKE ENERGY CORP.	26441CAJ4	26441CAJ4	1,200,000	1,249,445	0.71%	3.05	8/15/2022
GOLDMAN SACHS GROUP, INC. (THE)	38141GWJ9	38141GWJ9	1,200,000	1,243,960	0.71%	2.91	6/5/2023
BAT CAPITAL CORP	05526DAV7	05526DAV7	1,200,000	1,242,552	0.71%	2.76	8/15/2022
ERAC USA FINANCE LLC	26884TAH5	26884TAH5	1,200,000	1,242,290	0.71%	3.30	10/15/2022
VMWARE INC	928563AB1	928563AB1	1,200,000	1,241,229	0.70%	2.95	8/21/2022
TOYOTA INDUSTRIES CORP.	892330AD3	892330AD3	1,200,000	1,235,886	0.70%	3.11	3/12/2022
CVS HEALTH CORP	126650CV0	126650CV0	1,150,000	1,235,025	0.70%	3.70	3/9/2023
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTE1	46849LTE1	1,175,000	1,221,043	0.69%	3.30	2/1/2022
KEYBANK NA/CLEVELAND OH	49327M2Z6	49327M2Z6	1,200,000	1,218,136	0.69%	1.25	3/10/2023
SUMITOMO MITSUI FINANCIAL GROUP, INC.	86562MAU4	86562MAU4	1,150,000	1,201,952	0.68%	2.78	10/18/2022
CARMAX AUTO OWNER TRUST, SERIES 2018-3,	14313FAE9	14313FAE9	1,151,000	1,200,721	0.68%	3.27	5/15/2024
ABBVIE, INC.	00287YBC2	00287YBC2	1,100,000	1,195,615	0.68%	3.75	11/14/2023
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46642CBJ8	46642CBJ8	1,100,000	1,187,657	0.67%	3.80	7/1/2047
FORD CREDIT AUTO OWNER TRUST/FORD CREDIT	34529SAA7	34529SAA7	1,146,000	1,179,157	0.67%	2.36	3/15/2029
FANNIE MAE REMICS, SERIES 2013-35, CLASS	3136ADTK5	3136ADTK5	1,138,281	1,177,839	0.67%	2.00	2/1/2043
CHARTER COMMUNICATIONS OPERATING, LLC /	161175BB9	161175BB9	1,104,000	1,177,519	0.67%	4.46	7/23/2022
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAG3	92935VAG3	1,145,137	1,156,665	0.66%	4.38	3/1/2044
SHIRE ACQUISITIONS INVESTMENTS IRELAND D	82481LAC3	82481LAC3	1,085,000	1,149,907	0.65%	2.88	9/23/2023
MIDWEST CONNECTOR CAPITAL CO., LLC	59833CAB8	59833CAB8	1,100,000	1,126,912	0.64%	3.63	4/1/2022
SOFI PROFESSIONAL LOAN PROGRAM, SERIES 2	83406TAA0	83406TAA0	1,113,843	1,123,490	0.64%	2.06	5/15/2046
INTERPUBLIC GROUP OF COS., INC. (THE)	460690BN9	460690BN9	1,065,000	1,104,160	0.63%	3.75	10/1/2021
ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	68327LAA4	68327LAA4	1,075,000	1,100,091	0.62%	3.13	3/20/2022
CENTERPOINT ENERGY, INC.	15189TAU1	15189TAU1	1,000,000	1,093,329	0.62%	3.85	2/1/2024
HUNTINGTON NATIONAL BANK (THE)	44644AAE7	44644AAE7	1,000,000	1,092,361	0.62%	3.55	10/6/2023
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	17401QAM3	1,075,000	1,075,808	0.61%	1.17	5/26/2022
SAUDI ARABIAN OIL CO	80414L2A2	80414L2A2	1,050,000	1,071,904	0.61%	2.75	4/16/2022
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066FAF8	03066FAF8	1,060,000	1,071,350	0.61%	2.36	12/19/2022
BPCE SA	05578DAG7	05578DAG7	950,000	1,052,873	0.60%	4.00	4/15/2024
VULCAN MATERIALS CO	929160AX7	929160AX7	1,055,000	1,049,335	0.60%	1.00	3/1/2021
AMERICAN ELECTRIC POWER CO., INC.	025537AL5	025537AL5	1,000,000	1,042,873	0.59%	3.65	12/1/2021
MACQUARIE BANK, LTD.	55608XAA5	55608XAA5	1,000,000	1,042,083	0.59%	6.63	4/7/2021
CATERPILLAR FINANCIAL SERVICES CORP.	14913Q2T5	14913Q2T5	1,000,000	1,041,563	0.59%	2.95	2/26/2022
LLOYDS BANKING GROUP PLC	539439AP4	539439AP4	1,000,000	1,040,661	0.59%	2.91	11/7/2023

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BALTIMORE GAS & ELECTRIC CO.	059165EE6	059165EE6	1,000,000	1,040,427	0.59%	2.80	8/15/2022
FMC CORP.	302491AR6	302491AR6	1,000,000	1,037,194	0.59%	3.95	2/1/2022
PAYPAL HOLDINGS, INC.	70450YAB9	70450YAB9	1,000,000	1,035,006	0.59%	2.20	9/26/2022
DH EUROPE FINANCE II SARL	23291KAF2	23291KAF2	1,000,000	1,032,772	0.59%	2.05	11/15/2022
COSTCO WHOLESALE CORP.	22160KAK1	22160KAK1	1,000,000	1,030,517	0.59%	2.30	5/18/2022
NATIONWIDE BUILDING SOCIETY	63859UBE2	63859UBE2	1,000,000	1,029,906	0.58%	2.00	1/27/2023
KIMCO REALTY CORP.	49446RAR0	49446RAR0	1,000,000	1,027,235	0.58%	2.70	3/1/2024
RETAIL OPPORTUNITY INVESTMENTS CORP.	76132FAA5	76132FAA5	1,000,000	1,026,839	0.58%	5.00	12/15/2023
MASSACHUSETTS WATER RESOURCES AUTHORITY	576051VW3	576051VW3	1,000,000	1,024,510	0.58%	1.77	8/1/2023
NATWEST MARKETS PLC	63906YAA6	63906YAA6	1,000,000	1,023,746	0.58%	2.38	5/21/2023
CITIGROUP, INC.	17308CC46	17308CC46	1,000,000	1,019,718	0.58%	2.31	11/4/2022
HAMPTON ROADS, VA, SANITATION DISTRICT W	409327LB7	409327LB7	1,000,000	1,019,420	0.58%	1.76	2/1/2023
WEA FINANCE, LLC	92928QAC2	92928QAC2	1,000,000	1,014,598	0.58%	3.15	4/5/2022
NEW YORK STATE URBAN DEVELOPMENT CORPORA	64985TAX9	64985TAX9	1,000,000	1,012,650	0.57%	1.91	3/15/2023
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RCU6	05377RCU6	1,000,000	1,003,161	0.57%	2.97	3/20/2024
DIAMONDBACK ENERGY, INC.	25278XAH2	25278XAH2	972,000	1,000,551	0.57%	5.38	5/31/2025
KOREA EAST-WEST POWER CO. LTD.	5006EPAG6	5006EPAG6	960,000	992,083	0.56%	2.63	6/19/2022
COUNTY OF BUCKS PA	118565YL8	118565YL8	985,000	985,433	0.56%	0.98	6/1/2024
JPMORGAN CHASE & CO.	46647PAP1	46647PAP1	900,000	963,460	0.55%	3.56	4/23/2024
GS MORTGAGE SECURITIES TRUST, SERIES 201	36248EAB1	36248EAB1	950,000	957,713	0.54%	5.16	12/1/2043
ENERGY TRANSFER OPERATING LP	29278NAL7	29278NAL7	900,000	950,749	0.54%	4.25	3/15/2023
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285HAE0	80285HAE0	900,000	909,232	0.52%	3.21	9/15/2023
AMERICAN TOWER CORP.	03027XAD2	03027XAD2	790,000	900,951	0.51%	5.00	2/15/2024
STARWOOD PROPERTY TRUST, INC.	85571BAP0	85571BAP0	915,000	898,988	0.51%	3.63	2/1/2021
CITIGROUP MORTGAGE LOAN TRUST, INC., SER	17307GQR2	17307GQR2	905,972	898,142	0.51%	1.16	5/25/2035
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAF0	13975WAF0	890,000	895,494	0.51%	2.70	9/20/2022
TOYOTA MOTOR CREDIT CORP.	89236TGW9	89236TGW9	840,000	889,265	0.50%	2.90	3/30/2023
BROADCOM CORP / BROADCOM CAYMAN FINANCE,	11134LAF6	11134LAF6	825,000	886,875	0.50%	3.63	1/15/2024
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935JBC8	92935JBC8	871,957	882,690	0.50%	4.87	2/1/2044
CHESAPEAKE FUNDING II, LLC, SERIES 2018	165183BT0	165183BT0	854,163	879,641	0.50%	3.39	1/15/2031
BARCLAYS PLC	06738EBE4	06738EBE4	825,000	868,651	0.49%	4.61	2/15/2023
ALEXANDRIA REAL ESTATE EQUITIES INC	015271AM1	015271AM1	780,000	862,062	0.49%	4.00	1/15/2024
FIDELITY NATIONAL FINANCIAL, INC.	31620RAF2	31620RAF2	800,000	860,536	0.49%	5.50	9/1/2022
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066GAE9	03066GAE9	815,000	846,251	0.48%	3.13	2/18/2025
COOPERATIVE RABOBANK UA/NY	21688AAL6	21688AAL6	800,000	842,651	0.48%	2.75	1/10/2023
NEWFIELD EXPLORATION CO.	651290AP3	651290AP3	825,000	826,573	0.47%	5.75	1/30/2022
WILLIAMS COS., INC. (THE)	96949LAA3	96949LAA3	795,000	826,172	0.47%	3.60	3/15/2022
BANK OF NOVA SCOTIA/THE	064159SH0	064159SH0	800,000	825,418	0.47%	2.00	11/15/2022
AVOLON HOLDINGS FUNDING LTD	05401AAE1	05401AAE1	875,000	824,814	0.47%	3.63	5/1/2022
CITIGROUP INC	172967KX8	172967KX8	800,000	808,120	0.46%	1.78	9/1/2023
AKER BP ASA	00973RAD5	00973RAD5	800,000	805,360	0.46%	4.75	6/15/2024
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAE3	13975WAE3	795,000	800,661	0.45%	2.43	5/20/2022
CIGNA CORP.	125523AF7	125523AF7	732,000	794,576	0.45%	3.75	7/15/2023
MASSMUTUAL GLOBAL FUNDING II	57629WCD0	57629WCD0	750,000	778,492	0.44%	2.50	4/13/2022
NUSTAR LOGISTICS LP	67059TAB1	67059TAB1	777,000	777,000	0.44%	4.80	9/1/2020
ATHENE GLOBAL FUNDING	04685A2E0	04685A2E0	750,000	768,188	0.44%	3.00	7/1/2022
RYDER SYSTEM INC	78355HKJ7	78355HKJ7	750,000	766,288	0.44%	3.50	6/1/2021
ZB NA	98920AAA6	98920AAA6	750,000	765,821	0.43%	3.50	8/27/2021
GOLDMAN SACHS GROUP, INC. (THE)	38141GWC4	38141GWC4	750,000	764,523	0.43%	3.00	4/26/2022
DBUBS MORTGAGE TRUST, SERIES 2011-LC1A,	233050AF0	233050AF0	750,000	754,619	0.43%	5.47	11/1/2046
CROWN CASTLE INTERNATIONAL CORP.	22822VAJ0	22822VAJ0	700,000	747,009	0.42%	3.15	7/15/2023
STATE OF NEW YORK, SERIES B, GROUP 1	649791PM6	649791PM6	725,000	738,036	0.42%	1.90	2/15/2022
CHESAPEAKE FUNDING II, LLC	165183BY9	165183BY9	683,338	693,668	0.39%	2.94	4/15/2031
CREDIT SUISSE AG/NEW YORK NY	22550L2B6	22550L2B6	650,000	674,356	0.38%	2.80	4/8/2022
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36418GAU8	36418GAU8	648,361	663,678	0.38%	4.50	10/1/2058
AIG GLOBAL FUNDING	00138CAM0	00138CAM0	650,000	650,046	0.37%	0.80	7/7/2023
GALTON FUNDING MORTGAGE TRUST, SERIES 20	36418WAU3	36418WAU3	634,183	647,409	0.37%	4.50	2/1/2059
DBS GROUP HOLDINGS LTD	24023KAE8	24023KAE8	625,000	647,166	0.37%	2.85	4/16/2022
NATIONAL SECURITIES CLEARING CORP.	637639AA3	637639AA3	625,000	634,042	0.36%	1.20	4/23/2023
WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5	92936JBB9	92936JBB9	618,335	629,604	0.36%	3.67	11/1/2044
CARLYLE HOLDINGS FINANCE, LLC	14309UAA0	14309UAA0	590,000	627,963	0.36%	3.88	2/1/2023
SPRINT SPECTRUM CO., LLC / SPEC I	85208NAD2	85208NAD2	564,000	612,064	0.35%	4.74	3/20/2025
GS MORTGAGE SECURITIES TRUST 2014-GC24	36253GAF9	36253GAF9	587,634	611,374	0.35%	3.65	9/1/2047
DUPONT DE NEMOURS, INC.	26614NAA0	26614NAA0	575,000	586,234	0.33%	2.17	5/1/2023
FEDERAL REALTY INVESTMENT TRUST	313747AW7	313747AW7	575,000	576,978	0.33%	2.55	1/15/2021
FANNIE MAE REMICS	3136AAQ65	3136AAQ65	573,935	574,921	0.33%	1.75	8/1/2042
JOHN DEERE CAPITAL CORP.	24422EVE6	24422EVE6	536,000	545,856	0.31%	1.20	4/6/2023
SABINE PASS LIQUEFACTION, LLC	785592AH9	785592AH9	500,000	532,836	0.30%	6.25	3/15/2022
GREATAMERICA LEASING RECEIVABLES FUNDING	39154TBC1	39154TBC1	525,000	528,046	0.30%	1.76	8/15/2023
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34531HAF6	34531HAF6	518,000	521,440	0.30%	2.15	10/15/2022
PENNSYLVANIA STATE UNIVERSITY (THE)	709235S22	709235S22	515,000	520,557	0.30%	1.35	9/1/2023
MARATHON PETROLEUM CORP.	56585AAZ5	56585AAZ5	515,000	518,152	0.29%	5.38	10/1/2022
NORTH CAROLINA STATE, EASTERN MUNICIPAL	65819WAP8	65819WAP8	500,000	514,835	0.29%	3.56	7/1/2022
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BG8	165183BG8	485,300	495,931	0.28%	3.04	4/15/2030

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ALBEMARLE CORP.	012653AB7	012653AB7	515,000	494,889	0.28%	1.44	11/15/2022
COMMERCIAL MORTGAGE PASS THROUGH CERTIFI	12626LAE2	12626LAE2	454,000	493,150	0.28%	4.26	8/1/2050
NATIONWIDE FINANCIAL SERVICES INC	638612AK7	638612AK7	466,000	479,260	0.27%	5.38	3/25/2021
FIFTH THIRD BANK/CINCINNATI OH	31677QBS7	31677QBS7	450,000	462,046	0.26%	1.80	1/30/2023
COMM 2014-CCRE15 MORTGAGE TRUST	12591RAX8	12591RAX8	458,739	460,107	0.26%	2.93	2/1/2047
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAH8	00774MAH8	450,000	454,470	0.26%	4.45	12/16/2021
JPMORGAN CHASE & CO., SERIES 1	46625HHA1	46625HHA1	491,000	446,957	0.25%	4.23	10/30/2168
RYDER SYSTEM, INC.	78355HKF5	78355HKF5	425,000	437,575	0.25%	2.50	9/1/2022
NEW YORK LIFE GLOBAL FUNDING	64952WCN1	64952WCN1	400,000	429,020	0.24%	2.90	1/17/2024
NORDEA BANK ABP	65557CBE2	65557CBE2	400,000	403,887	0.23%	1.00	6/9/2023
WALT DISNEY CO. (THE)	254687FJ0	254687FJ0	384,000	392,938	0.22%	1.65	9/1/2022
GUARDIAN LIFE GLOBAL FUNDING	40139LAF0	40139LAF0	350,000	372,971	0.21%	2.90	5/6/2024
ALBERTSONS COS, INC.	013092AD3	013092AD3	330,000	334,125	0.19%	3.50	2/15/2023
NEW JERSEY, ST, ECONOMIC DEVELOPMENT AUT	64577BTW4	64577BTW4	325,000	333,369	0.19%	4.52	6/15/2021
FANNIE MAE REMICS, SERIES 2014-76, CLASS	3136ALNR8	3136ALNR8	331,096	332,133	0.19%	3.00	5/1/2037
WHEELS SPV, LLC, SERIES 2017-1A, CLASS A	96328DBB9	96328DBB9	305,000	305,973	0.17%	2.40	4/20/2026
CARMAX AUTO OWNER TRUST, SERIES 2017-3,	14314WAF8	14314WAF8	300,000	304,488	0.17%	2.44	2/15/2023
GS MORTGAGE SECURITIES TRUST, SERIES 201	36249KAG5	36249KAG5	300,000	300,919	0.17%	5.15	8/1/2043
GENERAL MOTORS FINANCIAL CO INC	37045XBX3	37045XBX3	300,000	293,926	0.17%	1.62	6/30/2022
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BN3	165183BN3	255,467	260,210	0.15%	3.23	8/15/2030
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92936CAJ8	92936CAJ8	250,000	253,871	0.14%	4.90	6/1/2044
BANC OF AMERICA FUNDING, SERIES 2004-C,	05946XMC4	05946XMC4	244,442	241,262	0.14%	1.09	12/20/2034
ALLY FINANCIAL INC.	02005NAJ9	02005NAJ9	211,000	213,079	0.12%	7.50	9/15/2020
FNMA, SERIES 4030, CLASS PD	3137APML1	3137APML1	209,706	212,294	0.12%	3.00	6/1/2040
RYDER SYSTEM, INC.	78355HKM0	78355HKM0	202,000	209,016	0.12%	2.88	6/1/2022
NEW YORK LIFE GLOBAL FUNDING	64952WDP5	64952WDP5	200,000	204,189	0.12%	1.10	5/5/2023
GENERAL MOTORS FINANCIAL CO., INC.	37045XCP9	37045XCP9	180,000	184,594	0.10%	4.20	11/6/2021
SOCIAL PROFESSIONAL LOAN PROGRAM, LLC SE	83402JAA6	83402JAA6	181,256	181,456	0.10%	1.38	6/25/2033
GS MORTGAGE SECURITIES TRUST, CLASS 2010	36249KAC4	36249KAC4	153,126	153,192	0.09%	4.59	8/1/2043
ASSURANT INC	04621XAL2	04621XAL2	142,000	142,000	0.08%	1.53	3/26/2021
FNMA, SERIES 2013-72, CLASS NA	3136AFEC4	3136AFEC4	107,507	111,626	0.06%	2.50	8/1/2042
DBUBS MORTGAGE TRUST, SERIES 2011-LC2A,	23305XAD3	23305XAD3	104,906	106,532	0.06%	4.54	7/1/2044
CHESAPEAKE FUNDING II, LLC	165183AL8	165183AL8	97,949	98,380	0.06%	1.99	5/15/2029
GMRP MORTGAGE ACQUISITION CO., LLC, SERI	36417JAY5	36417JAY5	94,264	95,206	0.05%	3.50	11/1/2057
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAD5	98161PAD5	72,074	72,137	0.04%	1.30	2/15/2022
COUNTRYWIDE ASSET-BACKED CERTIFICATES, S	126673NW8	126673NW8	66,807	66,673	0.04%	1.61	3/25/2035
COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERI	12667FRY3	12667FRY3	61,776	64,166	0.04%	6.00	10/1/2034
COMMScope, INC.	203372AL1	203372AL1	56,000	56,000	0.03%	5.00	6/15/2021
SOFI PROFESSIONAL LOAN PROGRAM, LLC, SER	78470RAA5	78470RAA5	54,889	54,708	0.03%	1.03	7/25/2039
CITICORP RESIDENTIAL MORTGAGE TRUST, SER	17312HAF6	17312HAF6	30,495	30,976	0.02%	5.01	6/1/2037
AMERIQUEST MORTGAGE SECURITIES, INC. ASS	03072SSM8	03072SSM8	25,579	25,568	0.01%	2.28	7/25/2034
JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	46641WAT4	46641WAT4	5,205	5,224	0.00%	3.05	4/1/2047
FNMA, SERIES 2005-67, CLASS HG	31394EF29	31394EF29	1,343	1,342	0.00%	5.50	1/1/2035
* % of Total Market Value may not sum to 100.00% due to rounding.				<u>\$ 176,132,318</u>	<u>99.99%</u>		

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.