

Sterling Capital Short Duration Bond Fund
Portfolio Holdings, August 31, 2019 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
U.S. TREASURY NOTES	912828N30	912828N30	12,925,000	\$ 13,217,327	7.37%	2.13	12/31/2022
U.S. TREASURY NOTES	912828L24	912828L24	6,361,300	6,442,804	3.59%	1.88	8/31/2022
BANK OF AMERICA CORP.	06051GHC6	06051GHC6	2,625,000	2,694,439	1.50%	3.00	12/20/2023
AT&T, INC.	00206RCS9	00206RCS9	2,000,000	2,090,501	1.17%	3.60	2/17/2023
ARI FLEET LEASE TRUST, SERIES 2019-A, CL	04033JAB7	04033JAB7	2,075,000	2,087,942	1.16%	2.41	11/15/2027
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	TOIXX	1,932,462	1,932,462	1.08%	-	
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	36256XAD4	36256XAD4	1,850,000	1,883,290	1.05%	2.97	11/16/2023
ENTERPRISE FLEET FINANCING, LLC SERIES 2	29373FAB0	29373FAB0	1,853,781	1,869,019	1.04%	3.14	2/20/2024
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDG6	05377RDG6	1,800,000	1,854,403	1.03%	3.45	3/20/2023
HERTZ FLEET LEASE FUNDING L.P., SERIES 2	428041BK2	428041BK2	1,800,000	1,811,710	1.01%	2.70	1/10/2033
COMM 2012-CCRE1 MORTGAGE TRUST	12624BAC0	12624BAC0	1,743,610	1,799,393	1.00%	3.39	5/1/2045
CAPITAL ONE MULTI-ASSET EXECUTION TRUST,	14041NFT3	14041NFT3	1,750,000	1,798,458	1.00%	2.84	12/16/2024
FORD CREDIT AUTO OWNER TRUST 2017-REV1	34531FAA1	34531FAA1	1,750,000	1,780,336	0.99%	2.62	8/15/2028
L3HARRIS TECHNOLOGIES, INC.	502431AA7	502431AA7	1,670,000	1,721,585	0.96%	4.95	2/15/2021
SEVEN & I HOLDINGS CO., LTD.	81783HAA3	81783HAA3	1,607,000	1,645,694	0.92%	3.35	9/17/2021
HERTZ VEHICLE FINANCING, LLC, SERIES 201	42806DAA7	42806DAA7	1,600,000	1,603,145	0.89%	2.73	3/25/2021
AMERICREDIT AUTOMOBILE RECEIVABLES, SERI	03066FAG6	03066FAG6	1,500,000	1,515,111	0.85%	2.60	9/18/2023
MORGAN STANLEY CAPITAL I TRUST 2016-BNK2	61690YBR2	61690YBR2	1,500,000	1,511,002	0.84%	2.45	11/1/2049
MITSUBISHI UFJ FINANCIAL GROUP, INC.	606822AP9	606822AP9	1,400,000	1,416,923	0.79%	2.67	7/25/2022
ENERGY TRANSFER OPERATING LP	29278NAL7	29278NAL7	1,300,000	1,365,238	0.76%	4.25	3/15/2023
CAPITAL ONE NA	14042RHC8	14042RHC8	1,300,000	1,318,531	0.74%	2.65	8/8/2022
WILLIAMS COS., INC. (THE)	96949LAA3	96949LAA3	1,260,000	1,297,281	0.72%	3.60	3/15/2022
RELIANCE STANDARD LIFE GLOBAL FUNDING II	75951AAK4	75951AAK4	1,275,000	1,287,923	0.72%	2.63	7/22/2022
PENSKE TRUCK LEASING CO. L.P. / PTL FINA	709599AY0	709599AY0	1,275,000	1,286,793	0.72%	2.70	3/14/2023
CONAGRA BRANDS, INC.	205887BZ4	205887BZ4	1,235,000	1,270,562	0.71%	3.80	10/22/2021
WHEELS SPV 2, LLC	96328DBN3	96328DBN3	1,250,000	1,262,302	0.70%	2.35	5/22/2028
NBCUNIVERSAL MEDIA LLC	63946BAH3	63946BAH3	1,225,000	1,260,649	0.70%	2.88	1/15/2023
HOUSTON TX, TAXABLE REF, SERIES B	4423315S9	4423315S9	1,250,000	1,253,725	0.70%	1.82	3/1/2023
HOUSTON TX, COMBINED UTILITY SYSTEM REVE	44244CXM4	44244CXM4	1,250,000	1,251,500	0.70%	1.75	11/15/2023
DOMINION ENERGY, INC.	25746UDA4	25746UDA4	1,240,000	1,250,382	0.70%	2.72	8/15/2021
GALTON FUNDING MORTGAGE TRUST, SERIES 20	36418WAU3	36418WAU3	1,221,616	1,249,585	0.70%	4.50	2/1/2059
GEORGIA-PACIFIC, LLC	37331NAB7	37331NAB7	1,200,000	1,244,275	0.69%	5.40	11/1/2020
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAG3	92935VAG3	1,200,000	1,234,152	0.69%	4.38	3/1/2044
DUKE ENERGY CORP.	26441CAJ4	26441CAJ4	1,200,000	1,231,389	0.69%	3.05	8/15/2022
TOYOTA INDUSTRIES CORP.	892330AD3	892330AD3	1,200,000	1,224,567	0.68%	3.11	3/12/2022
GOLDMAN SACHS GROUP, INC. (THE)	38141GWJ9	38141GWJ9	1,200,000	1,221,016	0.68%	2.91	6/5/2023
VMWARE INC	928563AB1	928563AB1	1,200,000	1,217,336	0.68%	2.95	8/21/2022
CONSTELLATION BRANDS INC	21036PAW8	21036PAW8	1,200,000	1,215,985	0.68%	2.65	11/7/2022
BAT CAPITAL CORP	05526DAV7	05526DAV7	1,200,000	1,214,847	0.68%	2.76	8/15/2022
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTE1	46849LTE1	1,175,000	1,209,270	0.67%	3.30	2/1/2022
CHESAPEAKE FUNDING II, LLC, SERIES 2018	165183BT0	165183BT0	1,185,637	1,207,884	0.67%	3.39	1/15/2031
MORGAN STANLEY	61746BEA0	61746BEA0	1,200,000	1,206,665	0.67%	2.50	4/21/2021
ENTERPRISE FLEET FINANCING LLC	29372JAC1	29372JAC1	1,195,000	1,196,370	0.67%	2.22	1/20/2023
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36418GAU8	36418GAU8	1,151,040	1,179,119	0.66%	4.50	10/1/2058
SUMITOMO MITSUI FINANCIAL GROUP, INC.	86562MAU4	86562MAU4	1,150,000	1,171,740	0.65%	2.78	10/18/2022
CHARTER COMMUNICATIONS OPERATING, LLC /	161175BB9	161175BB9	1,104,000	1,165,011	0.65%	4.46	7/23/2022
FORD CREDIT AUTO OWNER TRUST/FORD CREDIT	34529SAA7	34529SAA7	1,146,000	1,161,137	0.65%	2.36	3/15/2029
CIGNA CORP.	125523AF7	125523AF7	1,100,000	1,156,251	0.64%	3.75	7/15/2023
CITIGROUP MORTGAGE LOAN TRUST, INC., SER	17307GQR2	17307GQR2	1,119,337	1,131,220	0.63%	3.12	5/25/2035
MIDWEST CONNECTOR CAPITAL CO., LLC	59833CAB8	59833CAB8	1,100,000	1,131,170	0.63%	3.63	4/1/2022
SHIRE ACQUISITIONS INVESTMENTS IRELAND D	82481LAC3	82481LAC3	1,085,000	1,109,336	0.62%	2.88	9/23/2023
ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	68327LAA4	68327LAA4	1,075,000	1,104,650	0.62%	3.13	3/20/2022
CVS HEALTH CORP.	126650CT5	126650CT5	1,100,000	1,100,850	0.61%	2.13	6/1/2021
INTERPUBLIC GROUP OF COS., INC. (THE)	460690BN9	460690BN9	1,065,000	1,094,140	0.61%	3.75	10/1/2021
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	17401QAM3	1,075,000	1,076,664	0.60%	2.94	5/26/2022
KEYBANK NA (CLEVELAND, OH)	49327M2W3	49327M2W3	1,050,000	1,073,155	0.60%	3.35	6/15/2021
SAUDI ARABIAN OIL CO	80414L2A2	80414L2A2	1,050,000	1,065,595	0.59%	2.75	4/16/2022
MACQUARIE BANK, LTD.	55608XAA5	55608XAA5	1,000,000	1,063,795	0.59%	6.63	4/7/2021
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066FAF8	03066FAF8	1,060,000	1,063,589	0.59%	2.36	12/19/2022
VULCAN MATERIALS CO	929160AX7	929160AX7	1,055,000	1,055,720	0.59%	3.17	3/1/2021
REALTY INCOME CORP.	756109AL8	756109AL8	1,010,000	1,050,604	0.59%	5.75	1/15/2021
WPP FINANCE 2010	92936MAB3	92936MAB3	1,000,000	1,049,640	0.59%	4.75	11/21/2021
NATIONAL RETAIL PROPERTIES INC	637417AE6	637417AE6	1,000,000	1,042,180	0.58%	3.80	10/15/2022
AMERICAN ELECTRIC POWER CO., INC.	025537AL5	025537AL5	1,000,000	1,033,594	0.58%	3.65	12/1/2021
FMC CORP.	302491AR6	302491AR6	1,000,000	1,032,428	0.58%	3.95	2/1/2022
METROPOLITAN LIFE GLOBAL FUNDING I	59217GCS6	59217GCS6	1,000,000	1,031,880	0.58%	3.38	1/11/2022
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RCU6	05377RCU6	1,000,000	1,027,942	0.57%	2.97	3/20/2024
CATERPILLAR FINANCIAL SERVICES CORP.	14913Q2T5	14913Q2T5	1,000,000	1,025,159	0.57%	2.95	2/26/2022
WEA FINANCE, LLC	92928QAC2	92928QAC2	1,000,000	1,023,976	0.57%	3.15	4/5/2022
BALTIMORE GAS & ELECTRIC CO.	059165EE6	059165EE6	1,000,000	1,018,471	0.57%	2.80	8/15/2022
BECTON DICKINSON AND CO	075887BT5	075887BT5	1,000,000	1,016,497	0.57%	2.89	6/6/2022
BPCE SA	05578DAW2	05578DAW2	1,000,000	1,013,568	0.57%	2.75	12/2/2021
CENTERPOINT ENERGY, INC.	15189TAT4	15189TAT4	985,000	1,013,173	0.57%	3.60	11/1/2021
KOREA EAST-WEST POWER CO., LTD.	5006EPAF8	5006EPAF8	1,000,000	1,002,147	0.56%	2.50	6/2/2020

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UNITED TECHNOLOGIES CORP.	913017DA4	913017DA4	975,000	999,783	0.56%	3.35	8/16/2021
BRIXMOR OPERATING PARTNERSHIP L.P.	11120VAB9	11120VAB9	955,000	996,540	0.56%	3.88	8/15/2022
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935JBC8	92935JBC8	969,728	995,647	0.56%	4.87	2/1/2044
GS MORTGAGE SECURITIES TRUST, SERIES 201	36248EAB1	36248EAB1	950,000	980,043	0.55%	5.16	12/1/2043
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34530RAA6	34530RAA6	975,000	974,597	0.54%	2.12	7/15/2026
SABINE PASS LIQUEFACTION, LLC	785592AE6	785592AE6	935,000	967,403	0.54%	5.63	2/1/2021
CHESAPEAKE FUNDING II, LLC	165183BY9	165183BY9	948,510	964,092	0.54%	2.94	4/15/2031
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03065TAE2	03065TAE2	965,000	963,081	0.54%	1.83	12/8/2021
CENOVUS ENERGY, INC.	15135UAD1	15135UAD1	957,308	960,485	0.54%	5.70	10/15/2019
INVISTA FINANCE LLC	46186RAA7	46186RAA7	947,000	949,416	0.53%	4.25	10/15/2019
NORTHERN OIL AND GAS, INC.	665531AE9	665531AE9	897,420	923,221	0.51%	8.50	5/15/2023
STARWOOD PROPERTY TRUST, INC.	85571BAP0	85571BAP0	915,000	921,863	0.51%	3.63	2/1/2021
JONES LANG LASALLE, INC.	48020QAA5	48020QAA5	875,000	916,092	0.51%	4.40	11/15/2022
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285HAE0	80285HAE0	900,000	914,285	0.51%	3.21	9/15/2023
JPMORGAN CHASE & CO	46625HQJ2	46625HQJ2	900,000	907,117	0.51%	2.55	3/1/2021
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAF0	13975WAF0	890,000	899,631	0.50%	2.70	9/20/2022
BLACKSTONE HOLDINGS FINANCE CO., LLC	09256BAB3	09256BAB3	850,000	898,472	0.50%	5.88	3/15/2021
ASSURANT INC	04621XAL2	04621XAL2	896,000	896,057	0.50%	3.58	3/26/2021
CARMAX AUTO OWNER TRUST, SERIES 2018-3,	14313FAE9	14313FAE9	861,000	895,864	0.50%	3.27	3/15/2024
AVOLON HOLDINGS FUNDING LTD	05401AAE1	05401AAE1	875,000	887,513	0.50%	3.63	5/1/2022
NEWFIELD EXPLORATION CO.	651290AP3	651290AP3	825,000	881,596	0.49%	5.75	1/30/2022
MICROCHIP TECHNOLOGY, INC.	595017AN4	595017AN4	825,000	842,602	0.47%	3.92	6/1/2021
ALEXANDRIA REAL ESTATE EQUITIES INC	015271AM1	015271AM1	780,000	838,491	0.47%	4.00	1/15/2024
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066GAE9	03066GAE9	815,000	832,749	0.46%	3.13	2/18/2025
ASHTED CAPITAL, INC.	045054AC7	045054AC7	802,000	826,060	0.46%	5.63	10/1/2024
REGIONS BANK	759187CC9	759187CC9	825,000	823,606	0.46%	2.70	4/1/2021
CITIGROUP INC	172967KX8	172967KX8	800,000	815,051	0.45%	3.95	9/1/2023
REINSURANCE GROUP OF AMERICA, INC.	759351AJ8	759351AJ8	775,000	812,283	0.45%	5.00	6/1/2021
ALLEGHANY CORP.	017175AB6	017175AB6	775,000	801,438	0.45%	5.63	9/15/2020
SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	806213AC8	806213AC8	800,000	799,922	0.45%	2.38	4/28/2021
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAE3	13975WAE3	795,000	798,579	0.45%	2.43	5/20/2022
ISTAR, INC.	45031UBY6	45031UBY6	776,000	789,580	0.44%	6.50	7/1/2021
NUSTAR LOGISTICS LP	67059TAB1	67059TAB1	777,000	786,713	0.44%	4.80	9/1/2020
FOX CORP.	35137LAA3	35137LAA3	750,000	777,427	0.43%	3.67	1/25/2022
DBUBS MORTGAGE TRUST, SERIES 2011-LC1A,	233050AF0	233050AF0	750,000	777,219	0.43%	5.47	11/1/2046
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BG8	165183BG8	762,929	774,133	0.43%	3.04	4/15/2030
CENTENE CORP.	15135BAF8	15135BAF8	760,000	770,450	0.43%	5.63	2/15/2021
RYDER SYSTEM INC	78355HKJ7	78355HKJ7	750,000	769,754	0.43%	3.50	6/1/2021
HUNTINGTON NATIONAL BANK (THE)	44644AAH0	44644AAH0	750,000	768,932	0.43%	3.13	4/1/2022
ZB NA	98920AAA6	98920AAA6	750,000	767,314	0.43%	3.50	8/27/2021
ATHENE GLOBAL FUNDING	04685A2E0	04685A2E0	750,000	764,549	0.43%	3.00	7/1/2022
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	22822VAA9	750,000	761,276	0.42%	3.40	2/15/2021
MASSMUTUAL GLOBAL FUNDING II	57629WCD0	57629WCD0	750,000	760,802	0.42%	2.50	4/13/2022
GOLDMAN SACHS GROUP, INC. (THE)	38141GWC4	38141GWC4	750,000	759,857	0.42%	3.00	4/26/2022
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13976AAF7	13976AAF7	750,000	748,660	0.42%	1.89	5/20/2021
FANNIE MAE REMICS, SERIES 2014-76, CLASS	3136ALNR8	3136ALNR8	730,061	732,966	0.41%	3.00	5/1/2037
GS MORTGAGE SECURITIES TRUST 2014-GC24	36253GAF9	36253GAF9	699,994	727,320	0.41%	3.65	9/1/2047
JPMORGAN CHASE & CO., SERIES 1	46625HHA1	46625HHA1	720,000	723,744	0.40%	5.74	10/30/2167
CENTURYLINK INC	156700AN6	156700AN6	715,000	715,572	0.40%	6.15	9/15/2019
VEREIT OPERATING PARTNERSHIP L.P.	92340LAB5	92340LAB5	630,000	647,857	0.36%	4.13	6/1/2021
DOWDUPONT, INC.	26078JAA8	26078JAA8	623,000	635,836	0.35%	3.77	11/15/2020
DBS GROUP HOLDINGS LTD	24023KAE8	24023KAE8	625,000	635,445	0.35%	2.85	4/16/2022
RANGE RESOURCES CORP	75281AAW9	75281AAW9	626,000	619,740	0.35%	5.75	6/1/2021
CARLYLE HOLDINGS FINANCE, LLC	14309UAA0	14309UAA0	590,000	614,573	0.34%	3.88	2/1/2023
DELL INTERNATIONAL LLC / EMC CORP	25272KAU7	25272KAU7	600,000	609,916	0.34%	5.88	6/15/2021
GS MORTGAGE SECURITIES TRUST, CLASS 2010	36249KAC4	36249KAC4	600,000	607,614	0.34%	4.59	8/1/2043
ALLY FINANCIAL, INC.	02005NAZ3	02005NAZ3	600,000	604,500	0.34%	4.13	3/30/2020
FEDERAL REALTY INVESTMENT TRUST	313747AW7	313747AW7	575,000	578,287	0.32%	2.55	1/15/2021
UNIVERSITY OF CALIFORNIA, CA, COLLEGE AN	91412GD44	91412GD44	575,000	574,000	0.32%	1.49	5/15/2020
FAMILY DOLLAR STORES, INC.	307000AA7	307000AA7	550,000	567,495	0.32%	5.00	2/1/2021
TEXTRON, INC.	883203BT7	883203BT7	525,000	535,550	0.30%	3.65	3/1/2021
NORTH CAROLINA STATE, EASTERN MUNICIPAL	65819WAP8	65819WAP8	500,000	524,155	0.29%	3.56	7/1/2022
MARATHON PETROLEUM CORP.	56585AAZ5	56585AAZ5	515,000	520,986	0.29%	5.38	10/1/2022
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34531HAF6	34531HAF6	518,000	517,224	0.29%	2.15	10/15/2022
WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5	92936JBB9	92936JBB9	500,000	514,077	0.29%	3.67	11/1/2044
COMMScope, INC.	203372AL1	203372AL1	501,000	501,005	0.28%	5.00	6/15/2021
NATIONWIDE FINANCIAL SERVICES INC	638612AK7	638612AK7	466,000	484,666	0.27%	5.38	3/25/2021
AERCAP IRELAND CAPITAL, LTD.	00772BAN1	00772BAN1	474,000	480,580	0.27%	4.25	7/1/2020
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAH8	00774MAH8	450,000	467,578	0.26%	4.45	12/16/2021
COMM 2014-CCRE15 MORTGAGE TRUST	12591RAX8	12591RAX8	458,739	458,566	0.26%	2.93	2/1/2047
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	80285EAF4	80285EAF4	449,489	449,992	0.25%	3.09	4/15/2022
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46635TCG5	46635TCG5	436,945	448,922	0.25%	4.72	2/1/2046
SPRINT SPECTRUM CO., LLC	85208NAA8	85208NAA8	427,500	429,125	0.24%	3.36	9/20/2021
RYDER SYSTEM, INC.	78355HKF5	78355HKF5	425,000	428,808	0.24%	2.50	9/1/2022

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NEW YORK LIFE GLOBAL FUNDING	64952WCE1	64952WCE1	425,000	425,425	0.24%	2.00	4/13/2021
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285CAH4	80285CAH4	406,819	407,176	0.23%	2.66	11/15/2021
BANK OF NEW YORK MELLON CORP. (THE)	06406FAA1	06406FAA1	400,000	403,392	0.23%	2.50	4/15/2021
EXPORT-IMPORT BANK OF KOREA	302154CP2	302154CP2	400,000	401,698	0.22%	2.50	11/1/2020
AVALONBAY COMMUNITIES, INC.	05348EBD0	05348EBD0	400,000	399,469	0.22%	2.73	1/15/2021
FIFTH THIRD BANCORP	316773CL2	316773CL2	380,000	392,598	0.22%	3.50	3/15/2022
ASPEN INSURANCE HOLDINGS, LTD	04530DAC6	04530DAC6	375,000	390,967	0.22%	6.00	12/15/2020
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BN3	165183BN3	375,907	381,886	0.21%	3.23	8/15/2030
WHEELS SPV 2 LLC	96328DAZ7	96328DAZ7	380,608	380,104	0.21%	1.88	4/20/2026
SHERWIN-WILLIAMS CO/THE	824348AU0	824348AU0	365,000	370,645	0.21%	2.75	6/1/2022
BANC OF AMERICA FUNDING, SERIES 2004-C,	05946XMC4	05946XMC4	349,353	350,287	0.20%	3.07	12/20/2034
GUARDIAN LIFE GLOBAL FUNDING	40139LAA1	40139LAA1	350,000	349,764	0.20%	2.00	4/26/2021
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAD5	98161PAD5	346,501	345,293	0.19%	1.30	2/15/2022
FNMA, SERIES 4030, CLASS PD	3137APML1	3137APML1	338,354	342,853	0.19%	3.00	6/1/2040
NEW JERSEY, ST, ECONOMIC DEVELOPMENT AUT	64577BTW4	64577BTW4	325,000	336,105	0.19%	4.52	6/15/2021
MASCO CORP.	574599BG0	574599BG0	325,000	332,505	0.19%	7.13	3/15/2020
WHEELS SPV, LLC, SERIES 2017-1A, CLASS A	96328DBB9	96328DBB9	305,000	306,316	0.17%	2.40	4/20/2026
GS MORTGAGE SECURITIES TRUST, SERIES 201	36249KAG5	36249KAG5	300,000	305,450	0.17%	5.15	8/1/2043
CARMAX AUTO OWNER TRUST, SERIES 2017-3,	14314WAF8	14314WAF8	300,000	302,325	0.17%	2.44	2/15/2023
GENERAL MOTORS FINANCIAL CO INC	37045XBX3	37045XBX3	300,000	300,159	0.17%	3.64	6/30/2022
SOCIAL PROFESSIONAL LOAN PROGRAM, LLC SE	83402JAA6	83402JAA6	283,744	286,827	0.16%	3.35	6/25/2033
CHESAPEAKE FUNDING II, LLC	165183AL8	165183AL8	247,761	247,430	0.14%	1.99	5/15/2029
CARMAX AUTO OWNER TRUST, SERIES 2016-3,	14314EAC5	14314EAC5	247,142	246,653	0.14%	1.39	5/17/2021
RYDER SYSTEM, INC.	78355HKM0	78355HKM0	202,000	206,136	0.11%	2.88	6/1/2022
GENERAL MOTORS FINANCIAL CO., INC.	37045XCP9	37045XCP9	180,000	186,650	0.10%	4.20	11/6/2021
GMRP MORTGAGE ACQUISITION CO., LLC, SERI	36417JAY5	36417JAY5	178,325	180,722	0.10%	3.50	11/1/2057
COUNTRYWIDE ASSET-BACKED CERTIFICATES, S	126673NW8	126673NW8	157,208	157,707	0.09%	3.57	3/25/2035
FNMA, SERIES 2013-72, CLASS NA	3136AFEC4	3136AFEC4	137,700	139,982	0.08%	2.50	8/1/2042
IRON MOUNTAIN, INC.	46284VAB7	46284VAB7	138,000	139,035	0.08%	4.38	6/1/2021
NABORS INDUSTRIES, INC.	629568AV8	629568AV8	116,000	115,420	0.06%	5.00	9/15/2020
WHEELS SPV, LLC, SERIES 2016-1A, CLASS A	96328DAU8	96328DAU8	108,327	108,186	0.06%	1.87	5/20/2025
DBUBS MORTGAGE TRUST, SERIES 2011-LC2A,	23305XAD3	23305XAD3	104,906	108,149	0.06%	4.54	7/1/2044
SOFI PROFESSIONAL LOAN PROGRAM, LLC, SER	78470RAA5	78470RAA5	104,285	104,857	0.06%	3.00	7/25/2039
ROYAL CARIBBEAN CRUISES, LTD.	780153AX0	780153AX0	100,000	100,263	0.06%	2.65	11/28/2020
UNIVISION COMMUNICATIONS, INC.	914906AP7	914906AP7	96,000	97,200	0.05%	6.75	9/15/2022
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46642CBE9	46642CBE9	91,541	91,451	0.05%	2.87	7/1/2047
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066DAE6	03066DAE6	86,823	86,819	0.05%	2.21	5/10/2021
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03065NAF2	03065NAF2	86,785	86,815	0.05%	2.73	3/8/2021
COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERI	12667FRY3	12667FRY3	72,446	74,478	0.04%	6.00	10/1/2034
PRIME SECURITY SERVICES BORROWER, LLC /	74166MAA4	74166MAA4	66,000	69,406	0.04%	9.25	5/15/2023
AMERIQUEST MORTGAGE SECURITIES, INC. ASS	03072SSM8	03072SSM8	68,627	68,814	0.04%	4.25	7/25/2034
CITICORP RESIDENTIAL MORTGAGE TRUST, SER	17312HAF6	17312HAF6	59,873	60,834	0.03%	5.02	6/1/2037
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAE8	92935VAE8	39,037	39,202	0.02%	4.00	3/1/2044
FNMA, SERIES 2005-67, CLASS HG	31394EF29	31394EF29	34,494	34,937	0.02%	5.50	1/1/2035
JP MORGAN MORTGAGE ACQUISITION CORP., SE	46626LEL0	46626LEL0	29,437	29,438	0.02%	2.58	12/25/2035
WELLS FARGO MORTGAGE BACKED SECURITIES T	94986LAA2	94986LAA2	13,959	13,988	0.01%	6.00	12/4/2037
JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	46641WAT4	46641WAT4	5,953	5,947	0.00%	3.05	4/1/2047
				<u>\$ 179,266,280</u>	<u>100.01%</u>		

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