

Sterling Capital Short Duration Bond Fund
Portfolio Holdings, September 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	\$ 3,083,110	1.69%	3.07	10/20/2024
BANK OF AMERICA CORP.	06051GJG5	06051GJG5	2,750,000	2,749,368	1.51%	0.98	9/25/2025
AT&T, INC.	00206RDC3	00206RDC3	2,000,000	2,233,958	1.23%	4.45	4/1/2024
FORD CREDIT AUTO OWNER TRUST 2017-REV1	34531FAA1	34531FAA1	2,100,000	2,164,034	1.19%	2.62	8/15/2028
STATE OF CALIFORNIA	13063DRH3	13063DRH3	2,000,000	2,082,200	1.14%	2.50	10/1/2022
FLORIDA WATER POLLUTION CONTROL FINANCIN	343246EL4	343246EL4	2,000,000	2,070,100	1.14%	2.00	1/15/2023
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	80285RAE8	80285RAE8	2,000,000	2,006,576	1.10%	0.96	11/15/2024
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	80285WAE7	80285WAE7	2,000,000	2,000,854	1.10%	0.69	3/17/2025
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	60934N500	1,933,288	1,933,288	1.06%	-	
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDG6	05377RDG6	1,800,000	1,841,953	1.01%	3.45	3/20/2023
COMM 2012-CCRE1 MORTGAGE TRUST	12624BAC0	12624BAC0	1,743,610	1,780,096	0.98%	3.39	5/1/2045
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92936TAB8	92936TAB8	1,700,000	1,753,202	0.96%	3.43	6/1/2045
COMM 2012-CCRE2 MORTGAGE TRUST	12624KAD8	12624KAD8	1,623,000	1,676,500	0.92%	3.15	8/1/2045
SEVEN & I HOLDINGS CO., LTD.	81783HAA3	81783HAA3	1,607,000	1,646,738	0.90%	3.35	9/17/2021
ARI FLEET LEASE TRUST, SERIES 2019-A, CL	04033JAB7	04033JAB7	1,537,781	1,559,946	0.86%	2.41	11/15/2027
TORONTO-DOMINION BANK/THE	89114QCD8	89114QCD8	1,500,000	1,548,427	0.85%	1.90	12/1/2022
AMERICREDIT AUTOMOBILE RECEIVABLES, SERI	03066FAG6	03066FAG6	1,500,000	1,533,140	0.84%	2.60	9/18/2023
CITY OF COLUMBIA SC WATERWORKS & SEWER S	198504ZZ8	198504ZZ8	1,500,000	1,532,190	0.84%	1.93	2/1/2023
MONTGOMERY COUNTY,VA, ECONOMIC DEVELOPME	613741KM8	613741KM8	1,500,000	1,528,560	0.84%	1.94	6/1/2022
DISCOVER CARD EXECUTION NOTE TRUST	254683CM5	254683CM5	1,475,000	1,524,204	0.84%	1.89	10/15/2024
TEXAS STATE UNIVERSITY SYSTEM FINANCING	88278PYZ1	88278PYZ1	1,475,000	1,520,873	0.84%	2.04	3/15/2023
MORGAN STANLEY CAPITAL I TRUST 2016-BNK2	61690YBR2	61690YBR2	1,500,000	1,518,563	0.83%	2.45	11/1/2049
MITSUBISHI UFJ FINANCIAL GROUP, INC.	606822BV5	606822BV5	1,450,000	1,450,905	0.80%	0.85	9/15/2024
UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2	90349DAD4	90349DAD4	1,383,094	1,432,289	0.79%	3.09	8/1/2049
CONAGRA BRANDS, INC.	205887CA8	205887CA8	1,250,000	1,394,613	0.77%	4.30	5/1/2024
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066MAF3	03066MAF3	1,290,000	1,364,750	0.75%	3.74	10/18/2024
VIACOM, INC.	92553PAT9	92553PAT9	1,250,000	1,361,725	0.75%	4.25	9/1/2023
BNP PARIBAS SA	05581KAB7	05581KAB7	1,250,000	1,352,511	0.74%	3.80	1/10/2024
BMW US CAPITAL LLC	05565EBH7	05565EBH7	1,250,000	1,340,585	0.74%	3.15	4/18/2024
PENSKE TRUCK LEASING CO. L.P. / PTL FINA	709599AY0	709599AY0	1,275,000	1,327,275	0.73%	2.70	3/14/2023
CHICAGO O'HARE INTERNATIONAL AIRPORT	167593S60	167593S60	1,315,000	1,315,802	0.72%	1.17	1/1/2024
RELIANCE STANDARD LIFE GLOBAL FUNDING II	75951AAK4	75951AAK4	1,275,000	1,312,522	0.72%	2.63	7/22/2022
JEFFERIES GROUP, LLC	472319AL6	472319AL6	1,200,000	1,308,026	0.72%	5.13	1/20/2023
DOMINION ENERGY, INC.	25746UDC0	25746UDC0	1,250,000	1,302,138	0.72%	2.45	1/15/2023
HOUSTON TX, COMBINED UTILITY SYSTEM REVE	44244CXM4	44244CXM4	1,250,000	1,301,575	0.72%	1.75	11/15/2023
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	14043TAH9	14043TAH9	1,250,000	1,293,254	0.71%	1.96	2/18/2025
COMCAST CORP.	20030NBJ9	20030NBJ9	1,175,000	1,292,899	0.71%	3.60	3/1/2024
WHEELS SPV 2, LLC	96328DBN3	96328DBN3	1,250,000	1,287,601	0.71%	2.35	5/22/2028
HOUSTON TX, TAXABLE REF, SERIES B	4423315S9	4423315S9	1,250,000	1,278,913	0.70%	1.82	3/1/2023
JONES LANG LASALLE, INC.	48020QAA5	48020QAA5	1,205,000	1,274,478	0.70%	4.40	11/15/2022
MORGAN STANLEY	61746BDQ6	61746BDQ6	1,150,000	1,269,070	0.70%	3.88	4/29/2024
WILLIAMS COS, INC. (THE)	96950FAL8	96950FAL8	1,155,000	1,264,196	0.69%	4.50	11/15/2023
ERAC USA FINANCE LLC	26884TAH5	26884TAH5	1,200,000	1,257,724	0.69%	3.30	10/15/2022
SVENSKA HANDELSBANKEN AB	86959LAF0	86959LAF0	1,250,000	1,254,308	0.69%	0.63	6/30/2023
DUKE ENERGY CORP.	26441CAJ4	26441CAJ4	1,200,000	1,248,031	0.69%	3.05	8/15/2022
BAT CAPITAL CORP	05526DAV7	05526DAV7	1,200,000	1,243,636	0.68%	2.76	8/15/2022
GOLDMAN SACHS GROUP, INC. (THE)	38141GWJ9	38141GWJ9	1,200,000	1,242,904	0.68%	2.91	6/5/2023
CONSTELLATION BRANDS INC	21036PAW8	21036PAW8	1,200,000	1,242,891	0.68%	2.65	11/7/2022
TOYOTA INDUSTRIES CORP.	892330AD3	892330AD3	1,200,000	1,238,340	0.68%	3.11	3/12/2022
KEYBANK NA/CLEVELAND OH	49327M2Z6	49327M2Z6	1,200,000	1,222,164	0.67%	1.25	3/10/2023
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTE1	46849LTE1	1,175,000	1,219,421	0.67%	3.30	2/1/2022
CHICAGO TRANSIT AUTHORITY	16772PCH7	16772PCH7	1,200,000	1,213,644	0.67%	1.71	12/1/2022
HERTZ FLEET LEASE FUNDING L.P., SERIES 2	428041BK2	428041BK2	1,195,351	1,212,540	0.67%	2.70	1/10/2033
CARMAX AUTO OWNER TRUST, SERIES 2018-3,	14313FAE9	14313FAE9	1,151,000	1,207,523	0.66%	3.27	3/15/2024
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46642CBJ8	46642CBJ8	1,100,000	1,200,445	0.66%	3.80	7/1/2047
ABBVIE, INC.	00287YBC2	00287YBC2	1,100,000	1,200,330	0.66%	3.75	11/14/2023
SUMITOMO MITSUI FINANCIAL GROUP, INC.	86562MAU4	86562MAU4	1,150,000	1,200,221	0.66%	2.78	10/18/2022
ALBEMARLE CORP.	012653AC5	012653AC5	1,199,000	1,194,670	0.66%	1.33	11/15/2022
FORD CREDIT AUTO OWNER TRUST/FORD CREDIT	34529SAA7	34529SAA7	1,146,000	1,187,071	0.65%	2.36	3/15/2029
CHARTER COMMUNICATIONS OPERATING, LLC /	161175BB9	161175BB9	1,104,000	1,168,846	0.64%	4.46	7/23/2022
SHIRE ACQUISITIONS INVESTMENTS IRELAND D	82481LAC3	82481LAC3	1,085,000	1,150,046	0.63%	2.88	9/23/2023
CARMAX AUTO OWNER TRUST 2020-3	14315FAE7	14315FAE7	1,110,000	1,121,326	0.62%	0.77	3/16/2026
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAG3	92935VAG3	1,106,100	1,113,668	0.61%	4.38	3/1/2044
MIDWEST CONNECTOR CAPITAL CO., LLC	59833CAB8	59833CAB8	1,100,000	1,108,201	0.61%	3.63	4/1/2022
FANNIE MAE REMICS, SERIES 2013-35, CLASS	3136ADTK5	3136ADTK5	1,065,662	1,104,565	0.61%	2.00	2/1/2043
GENERAL MOTORS FINANCIAL CO., INC.	37045XCZ7	37045XCZ7	1,100,000	1,102,749	0.61%	1.70	8/18/2023
ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	68327LAA4	68327LAA4	1,075,000	1,100,487	0.60%	3.13	3/20/2022
CENTERPOINT ENERGY, INC.	15189TAU1	15189TAU1	1,000,000	1,095,572	0.60%	3.85	2/1/2024
HUNTINGTON NATIONAL BANK (THE)	44644AAE7	44644AAE7	1,000,000	1,088,083	0.60%	3.55	10/6/2023
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	17401QAM3	1,075,000	1,083,258	0.60%	1.04	5/26/2022
CITIGROUP, INC.	172967MF5	172967MF5	1,000,000	1,081,924	0.59%	3.35	4/24/2025
SAUDI ARABIAN OIL CO	80414L2A2	80414L2A2	1,050,000	1,075,842	0.59%	2.75	4/16/2022
BPCE SA	05578DAG7	05578DAG7	950,000	1,052,184	0.58%	4.00	4/15/2024
KIMCO REALTY CORP.	49446RAR0	49446RAR0	1,000,000	1,045,051	0.57%	2.70	3/1/2024
RETAIL OPPORTUNITY INVESTMENTS CORP.	76132FAA5	76132FAA5	1,000,000	1,043,364	0.57%	5.00	12/15/2023

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LLOYDS BANKING GROUP PLC	539439AP4	539439AP4	1,000,000	1,038,551	0.57%	2.91	11/7/2023
BALTIMORE GAS & ELECTRIC CO.	059165EE6	059165EE6	1,000,000	1,038,331	0.57%	2.80	8/15/2022
AMERICAN ELECTRIC POWER CO., INC.	025537AL5	025537AL5	1,000,000	1,035,487	0.57%	3.65	12/1/2021
MASSACHUSETTS WATER RESOURCES AUTHORITY	576051VW3	576051VW3	1,000,000	1,034,780	0.57%	1.77	8/1/2023
PAYPAL HOLDINGS, INC.	70450YAB9	70450YAB9	1,000,000	1,033,612	0.57%	2.20	9/26/2022
FMC CORP.	302491AR6	302491AR6	1,000,000	1,033,512	0.57%	3.95	2/1/2022
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RCU6	05377RCU6	1,000,000	1,032,020	0.57%	2.97	3/20/2024
DH EUROPE FINANCE II SARL	23291KAF2	23291KAF2	1,000,000	1,030,895	0.57%	2.05	11/15/2022
MACQUARIE BANK, LTD.	55608XAA5	55608XAA5	1,000,000	1,030,521	0.57%	6.63	4/7/2021
NATWEST MARKETS PLC	63906YAA6	63906YAA6	1,000,000	1,029,570	0.57%	2.38	5/21/2023
NATIONWIDE BUILDING SOCIETY	63859UBE2	63859UBE2	1,000,000	1,029,001	0.57%	2.00	1/27/2023
NEW YORK STATE URBAN DEVELOPMENT CORPORA	64985TAX9	64985TAX9	1,000,000	1,028,370	0.57%	1.91	3/15/2023
HAMPTON ROADS, VA, SANITATION DISTRICT W	409327LB7	409327LB7	1,000,000	1,019,650	0.56%	1.76	2/1/2023
WEA FINANCE, LLC	92928QAC2	92928QAC2	1,000,000	1,016,091	0.56%	3.15	4/5/2022
DIAMONDBACK ENERGY, INC.	25278XAH2	25278XAH2	972,000	1,009,271	0.55%	5.38	5/31/2025
AMERICAN HONDA FINANCE CORP.	02665WDK4	02665WDK4	1,000,000	1,008,227	0.55%	0.88	7/7/2023
MASSACHUSETTS SCHOOL BUILDING AUTHORITY	576000ZC0	576000ZC0	1,000,000	1,004,960	0.55%	0.62	8/15/2023
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAN8	83051GAN8	1,000,000	1,000,520	0.55%	0.55	9/1/2023
COUNTY OF ALLEGHENY PA	01728VVH0	01728VVH0	1,000,000	997,030	0.55%	0.69	11/1/2023
KOREA EAST-WEST POWER CO. LTD.	5006EPAG6	5006EPAG6	960,000	991,513	0.54%	2.63	6/19/2022
COUNTY OF BUCKS PA	118565YL8	118565YL8	985,000	986,458	0.54%	0.98	6/1/2024
CITY OF HOUSTON TX AIRPORT SYSTEM REVENU	442349EK8	442349EK8	970,000	971,145	0.53%	1.05	7/1/2023
JPMORGAN CHASE & CO.	46647PAP1	46647PAP1	900,000	965,070	0.53%	3.56	4/23/2024
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46635TCG5	46635TCG5	937,651	940,590	0.52%	4.72	2/1/2046
ENERGY TRANSFER OPERATING LP	29278NAL7	29278NAL7	900,000	935,767	0.51%	4.25	3/15/2023
SOFI PROFESSIONAL LOAN PROGRAM, SERIES 2	83406TAA0	83406TAA0	914,589	922,649	0.51%	2.06	5/15/2046
STARWOOD PROPERTY TRUST, INC.	85571BAP0	85571BAP0	915,000	914,360	0.50%	3.63	2/1/2021
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAF0	13975WAF0	890,000	903,882	0.50%	2.70	9/20/2022
AMERICAN TOWER CORP.	03027XAD2	03027XAD2	790,000	893,306	0.49%	5.00	2/15/2024
TOYOTA MOTOR CREDIT CORP.	89236TGW9	89236TGW9	840,000	890,606	0.49%	2.90	3/30/2023
BROADCOM CORP / BROADCOM CAYMAN FINANCE,	11134LAF6	11134LAF6	825,000	887,321	0.49%	3.63	1/15/2024
FORD MOTOR CREDIT CO, LLC	345397ZU0	345397ZU0	900,000	886,500	0.49%	3.35	11/1/2022
FIDELITY NATIONAL FINANCIAL, INC.	31620RAF2	31620RAF2	800,000	868,277	0.48%	5.50	9/1/2022
BARCLAYS PLC	06738EBE4	06738EBE4	825,000	863,352	0.47%	4.61	2/15/2023
PNC FINANCIAL SERVICES GROUP, INC. (THE)	693475AK1	693475AK1	842,000	863,302	0.47%	6.75	2/1/2169
AVOLON HOLDINGS FUNDING LTD	05401AAE1	05401AAE1	875,000	859,817	0.47%	3.63	5/1/2022
ALEXANDRIA REAL ESTATE EQUITIES INC	015271AM1	015271AM1	780,000	858,895	0.47%	4.00	1/15/2024
STANDARD CHARTERED PLC	853254BM1	853254BM1	825,000	855,933	0.47%	4.25	1/20/2023
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066GAE9	03066GAE9	815,000	846,013	0.46%	3.13	2/18/2025
COOPERATIEVE RABOBANK UA/NY	21688AAL6	21688AAL6	800,000	841,512	0.46%	2.75	1/10/2023
HOLLYFRONTIER CORP.	436106AB4	436106AB4	831,000	831,233	0.46%	2.63	10/1/2023
BANK OF NOVA SCOTIA/THE	064159SH0	064159SH0	800,000	826,126	0.45%	2.00	11/15/2022
NEWFIELD EXPLORATION CO.	651290AP3	651290AP3	825,000	824,643	0.45%	5.75	1/30/2022
AKER BP ASA	00973RAD5	00973RAD5	800,000	821,521	0.45%	4.75	6/15/2024
CITIGROUP INC	172967KX8	172967KX8	800,000	813,320	0.45%	1.68	9/1/2023
DOLLAR TREE, INC.	256746AF5	256746AF5	750,000	806,540	0.44%	3.70	5/15/2023
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAE3	13975WAE3	795,000	802,212	0.44%	2.43	5/20/2022
CIGNA CORP.	125523AF7	125523AF7	732,000	793,248	0.44%	3.75	7/15/2023
TSMC GLOBAL, LTD.	872882AE5	872882AE5	800,000	792,882	0.44%	0.75	9/28/2025
CHESAPEAKE FUNDING II, LLC, SERIES 2018	165183BT0	165183BT0	763,339	787,135	0.43%	3.39	1/15/2031
CITIGROUP MORTGAGE LOAN TRUST, INC., SER	17307GQR2	17307GQR2	782,233	779,793	0.43%	1.12	5/25/2035
ATHENE GLOBAL FUNDING	04685A2E0	04685A2E0	750,000	774,511	0.43%	3.00	7/1/2022
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935JBC8	92935JBC8	766,788	771,299	0.42%	4.87	2/1/2044
ZB NA	98920AAA6	98920AAA6	750,000	765,595	0.42%	3.50	8/27/2021
GOLDMAN SACHS GROUP, INC. (THE)	38141GWC4	38141GWC4	750,000	760,832	0.42%	3.00	4/26/2022
DBUBS MORTGAGE TRUST, SERIES 2011-LC1A,	233050AF0	233050AF0	750,000	751,578	0.41%	5.47	11/1/2046
CROWN CASTLE INTERNATIONAL CORP.	22822VAJ0	22822VAJ0	700,000	744,400	0.41%	3.15	7/15/2023
CREDIT SUISSE AG/NEW YORK NY	22550L2B6	22550L2B6	650,000	673,094	0.37%	2.80	4/8/2022
AIG GLOBAL FUNDING	00138CAM0	00138CAM0	650,000	653,408	0.36%	0.80	7/7/2023
BEVERLY HILLS PUBLIC FINANCING AUTHORITY	088006JY8	088006JY8	650,000	649,818	0.36%	0.73	6/1/2024
DBS GROUP HOLDINGS LTD	24023KAE8	24023KAE8	625,000	644,779	0.35%	2.85	4/16/2022
INTERCONTINENTAL EXCHANGE, INC.	45866FAM6	45866FAM6	640,000	641,645	0.35%	0.70	6/15/2023
NATIONAL SECURITIES CLEARING CORP.	637639AA3	637639AA3	625,000	636,038	0.35%	1.20	4/23/2023
CARLYLE HOLDINGS FINANCE, LLC	14309UAA0	14309UAA0	590,000	632,454	0.35%	3.88	2/1/2023
CHESAPEAKE FUNDING II, LLC	165183BY9	165183BY9	610,679	626,573	0.34%	2.94	4/15/2031
WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5	92936JBB9	92936JBB9	612,315	622,846	0.34%	3.67	11/1/2044
SPRINT SPECTRUM CO., LLC / SPEC I	85208NAD2	85208NAD2	564,000	609,825	0.34%	4.74	3/20/2025
PACIFIC LIFE GLOBAL FUNDING II	6944PL2C2	6944PL2C2	600,000	599,484	0.33%	0.50	9/23/2023
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAQ8	00774MAQ8	600,000	594,098	0.33%	3.15	2/15/2024
GS MORTGAGE SECURITIES TRUST 2014-GC24	36253GAF9	36253GAF9	553,283	579,405	0.32%	3.65	9/1/2047
CATERPILLAR FINANCIAL SERVICES CORP.	14913R2D8	14913R2D8	550,000	552,620	0.30%	0.65	7/7/2023
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36418GAU8	36418GAU8	540,312	552,197	0.30%	4.50	10/1/2058
GREATAMERICA LEASING RECEIVABLES FUNDING	39154TBC1	39154TBC1	525,000	535,863	0.29%	1.76	8/15/2023
CVS HEALTH CORP	126650CV0	126650CV0	496,000	531,508	0.29%	3.70	3/9/2023
SABINE PASS LIQUEFACTION, LLC	785592AH9	785592AH9	500,000	530,603	0.29%	6.25	3/15/2022

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PENNSYLVANIA STATE UNIVERSITY (THE)	709235S22	709235S22	515,000	526,557	0.29%	1.35	9/1/2023
NORTH CAROLINA STATE, EASTERN MUNICIPAL	65819WAP8	65819WAP8	500,000	523,450	0.29%	3.56	7/1/2022
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34531HAF6	34531HAF6	518,000	521,782	0.29%	2.15	10/15/2022
MARATHON PETROLEUM CORP.	56585AAZ5	56585AAZ5	515,000	515,000	0.28%	5.38	10/1/2022
SUMITOMO MITSUI TRUST BANK, LTD.	86563VAQ2	86563VAQ2	500,000	500,742	0.28%	0.80	9/12/2023
COMMERCIAL MORTGAGE PASS THROUGH CERTIFI	12626LAE2	12626LAE2	454,000	494,359	0.27%	4.26	8/1/2050
GALTON FUNDING MORTGAGE TRUST, SERIES 20	36418WAU3	36418WAU3	482,161	490,911	0.27%	4.50	2/1/2059
NATIONWIDE FINANCIAL SERVICES INC	638612AK7	638612AK7	466,000	476,328	0.26%	5.38	3/25/2021
JPMORGAN CHASE & CO., SERIES 1	46625HHA1	46625HHA1	491,000	470,804	0.26%	3.74	10/30/2168
COMM 2014-CCRE15 MORTGAGE TRUST	12591RAX8	12591RAX8	458,739	464,587	0.26%	2.93	2/1/2047
FIFTH THIRD BANK/CINCINNATI OH	31677QBS7	31677QBS7	450,000	462,463	0.25%	1.80	1/30/2023
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAH8	00774MAH8	450,000	459,794	0.25%	4.45	12/16/2021
RYDER SYSTEM, INC.	78355HKF5	78355HKF5	425,000	438,736	0.24%	2.50	9/1/2022
NEW YORK LIFE GLOBAL FUNDING	64952WCN1	64952WCN1	400,000	428,638	0.24%	2.90	1/17/2024
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BG8	165183BG8	409,230	418,187	0.23%	3.04	4/15/2030
NORDEA BANK ABP	65557CBE2	65557CBE2	400,000	405,356	0.22%	1.00	6/9/2023
GUARDIAN LIFE GLOBAL FUNDING	40139LAF0	40139LAF0	350,000	376,835	0.21%	2.90	5/6/2024
FANNIE MAE REMICS	3136AAQ65	3136AAQ65	363,105	364,321	0.20%	1.75	8/1/2042
ALBERTSONS COS, INC.	013092AD3	013092AD3	330,000	335,528	0.18%	3.50	2/15/2023
ALLY FINANCIAL INC.	02005NBL3	02005NBL3	335,000	334,629	0.18%	1.45	10/2/2023
NEW JERSEY, ST, ECONOMIC DEVELOPMENT AUT	64577BTW4	64577BTW4	325,000	331,409	0.18%	4.52	6/15/2021
U.S. TREASURY NOTES	912828Z29	912828Z29	300,000	309,305	0.17%	1.50	1/15/2023
WHEELS SPV, LLC, SERIES 2017-1A, CLASS A	96328DBB9	96328DBB9	305,000	305,698	0.17%	2.40	4/20/2026
CARMAX AUTO OWNER TRUST, SERIES 2017-3,	14314WAF8	14314WAF8	300,000	305,169	0.17%	2.44	2/15/2023
CATERPILLAR FINANCIAL SERVICES CORP.	14913R2F3	14913R2F3	285,000	284,892	0.16%	0.45	9/14/2023
GS MORTGAGE SECURITIES TRUST, SERIES 201	36249KAG5	36249KAG5	300,000	272,330	0.15%	5.15	8/1/2043
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92936CAJ8	92936CAJ8	250,000	253,282	0.14%	4.90	6/1/2044
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BN3	165183BN3	222,467	225,694	0.12%	3.23	8/15/2030
RYDER SYSTEM, INC.	78355HKM0	78355HKM0	202,000	209,304	0.12%	2.88	6/1/2022
NEW YORK LIFE GLOBAL FUNDING	64952WDP5	64952WDP5	200,000	203,370	0.11%	1.10	5/5/2023
BANC OF AMERICA FUNDING, SERIES 2004-C,	05946XMC4	05946XMC4	193,758	193,015	0.11%	1.06	12/20/2034
SOCIAL PROFESSIONAL LOAN PROGRAM, LLC SE	83402JAA6	83402JAA6	168,139	168,504	0.09%	1.35	6/25/2033
FNMA, SERIES 4030, CLASS PD	3137APML1	3137APML1	166,410	168,295	0.09%	3.00	6/1/2040
ASSURANT INC	04621XAL2	04621XAL2	142,000	141,950	0.08%	1.48	3/26/2021
FANNIE MAE REMICS, SERIES 2014-76, CLASS	3136ALNR8	3136ALNR8	124,157	124,193	0.07%	3.00	5/1/2037
GS MORTGAGE SECURITIES TRUST, CLASS 2010	36249KAC4	36249KAC4	114,831	114,834	0.06%	4.59	8/1/2043
FNMA, SERIES 2013-72, CLASS NA	3136AFEC4	3136AFEC4	99,366	103,254	0.06%	2.50	8/1/2042
DBUBS MORTGAGE TRUST, SERIES 2011-LC2A,	23305XAD3	23305XAD3	95,354	96,474	0.05%	4.54	7/1/2044
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36417JAY5	36417JAY5	70,856	71,502	0.04%	3.50	11/1/2057
COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERI	12667FRY3	12667FRY3	58,964	61,209	0.03%	6.00	10/1/2034
CHESAPEAKE FUNDING II, LLC	165183AL8	165183AL8	55,793	55,929	0.03%	1.99	5/15/2029
COUNTRYWIDE ASSET-BACKED CERTIFICATES, S	126673NW8	126673NW8	53,373	53,336	0.03%	1.57	3/25/2035
SOFI PROFESSIONAL LOAN PROGRAM, LLC, SER	78470RAA5	78470RAA5	47,736	47,636	0.03%	1.00	7/25/2039
CITICORP RESIDENTIAL MORTGAGE TRUST, SER	17312HAF6	17312HAF6	22,427	22,883	0.01%	5.02	6/1/2037
AMERIQUEST MORTGAGE SECURITIES, INC. ASS	03072SSM8	03072SSM8	10,881	10,883	0.01%	2.25	7/25/2034
JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	46641WAT4	46641WAT4	5,205	5,223	0.00%	3.05	4/1/2047
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAD5	98161PAD5	2,292	2,292	0.00%	1.30	2/15/2022
				<u>\$ 181,994,694</u>	<u>99.99%</u>		

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