

Sterling Capital Short Duration Bond Fund
Portfolio Holdings, October 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	7,125,000	\$ 7,258,037	4.03%	2.13	12/31/2022
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	TOIXX	5,791,572	5,791,572	3.22%	-	
U.S. TREASURY NOTES	912828L24	912828L24	3,561,300	3,596,774	2.00%	1.88	8/31/2022
ENTERPRISE FLEET FINANCING 2019-1, LLC,	29374AAC8	29374AAC8	2,966,000	3,048,665	1.69%	3.07	10/22/2024
BANK OF AMERICA CORP.	06051GHC6	06051GHC6	2,625,000	2,685,187	1.49%	3.00	12/20/2023
AT&T, INC.	00206RCS9	00206RCS9	2,000,000	2,088,241	1.16%	3.60	2/17/2023
ARI FLEET LEASE TRUST, SERIES 2019-A, CL	04033JAB7	04033JAB7	2,075,000	2,085,861	1.16%	2.41	11/15/2027
STATE OF CALIFORNIA	13063DRH3	13063DRH3	2,000,000	2,035,160	1.13%	2.50	10/1/2022
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	36256XAD4	36256XAD4	1,850,000	1,878,555	1.04%	2.97	11/16/2023
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDG6	05377RDG6	1,800,000	1,848,267	1.03%	3.45	3/20/2023
HERTZ FLEET LEASE FUNDING L.P., SERIES 2	428041BK2	428041BK2	1,800,000	1,813,417	1.01%	2.70	1/10/2033
COMM 2012-CCRE1 MORTGAGE TRUST	12624BAC0	12624BAC0	1,743,610	1,789,128	0.99%	3.39	5/1/2045
CAPITAL ONE MULTI-ASSET EXECUTION TRUST,	14041NFT3	14041NFT3	1,750,000	1,789,015	0.99%	2.84	12/16/2024
FORD CREDIT AUTO OWNER TRUST 2017-REV1	34531FAA1	34531FAA1	1,750,000	1,774,902	0.99%	2.62	8/15/2028
L3HARRIS TECHNOLOGIES, INC.	502431AA7	502431AA7	1,670,000	1,716,815	0.95%	4.95	2/15/2021
SEVEN & I HOLDINGS CO., LTD.	81783HAA3	81783HAA3	1,607,000	1,643,785	0.91%	3.35	9/17/2021
HERTZ VEHICLE FINANCING, LLC, SERIES 201	42806DAA7	42806DAA7	1,600,000	1,602,465	0.89%	2.73	3/25/2021
AMERICREDIT AUTOMOBILE RECEIVABLES, SERI	03066FAG6	03066FAG6	1,500,000	1,513,270	0.84%	2.60	9/18/2023
MORGAN STANLEY CAPITAL I TRUST 2016-BNK2	61690YBR2	61690YBR2	1,500,000	1,508,673	0.84%	2.45	11/1/2049
MONTGOMERY COUNTY,VA, ECONOMIC DEVELOPME	613741KM8	613741KM8	1,500,000	1,496,910	0.83%	1.94	6/1/2022
TORONTO-DOMINION BANK/THE	89114QCD8	89114QCD8	1,500,000	1,496,177	0.83%	1.90	12/1/2022
TEXAS STATE UNIVERSITY SYSTEM FINANCING	88278PYZ1	88278PYZ1	1,475,000	1,479,027	0.82%	2.04	3/15/2023
DISCOVER CARD EXECUTION NOTE TRUST	254683CM5	254683CM5	1,475,000	1,476,770	0.82%	1.89	10/15/2024
MITSUBISHI UFJ FINANCIAL GROUP, INC.	606822AP9	606822AP9	1,400,000	1,418,899	0.79%	2.67	7/25/2022
ENERGY TRANSFER OPERATING LP	29278NAL7	29278NAL7	1,300,000	1,362,691	0.76%	4.25	3/15/2023
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066MAF3	03066MAF3	1,290,000	1,347,221	0.75%	3.74	10/18/2024
CAPITAL ONE NA	14042RHC8	14042RHC8	1,300,000	1,318,390	0.73%	2.65	8/8/2022
WILLIAMS COS., INC. (THE)	96949LAA3	96949LAA3	1,260,000	1,296,755	0.72%	3.60	3/15/2022
PENSKE TRUCK LEASING CO. L.P. / PTL FINA	709599AY0	709599AY0	1,275,000	1,289,592	0.72%	2.70	3/14/2023
RELIANCE STANDARD LIFE GLOBAL FUNDING II	75951AAK4	75951AAK4	1,275,000	1,289,364	0.72%	2.63	7/22/2022
CONAGRA BRANDS, INC.	205887BZ4	205887BZ4	1,235,000	1,275,093	0.71%	3.80	10/22/2021
NBCUNIVERSAL MEDIA LLC	63946BAH3	63946BAH3	1,225,000	1,262,944	0.70%	2.88	1/15/2023
JONES LANG LASALLE, INC.	48020QAA5	48020QAA5	1,205,000	1,260,093	0.70%	4.40	11/15/2022
WHEELS SPV 2, LLC	96328DBN3	96328DBN3	1,250,000	1,259,102	0.70%	2.35	5/22/2028
DOMINION ENERGY, INC.	25746UDA4	25746UDA4	1,240,000	1,251,644	0.70%	2.72	8/15/2021
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	14043TAH9	14043TAH9	1,250,000	1,249,351	0.69%	1.96	2/18/2025
HOUSTON TX, TAXABLE REF, SERIES B	4423315S9	4423315S9	1,250,000	1,246,475	0.69%	1.82	3/1/2023
HOUSTON TX, COMBINED UTILITY SYSTEM REVE	44244CXM4	44244CXM4	1,250,000	1,241,913	0.69%	1.75	11/15/2023
GEORGIA-PACIFIC, LLC	37331NAB7	37331NAB7	1,200,000	1,240,185	0.69%	5.40	11/1/2020
DUKE ENERGY CORP.	26441CAJ4	26441CAJ4	1,200,000	1,232,065	0.68%	3.05	8/15/2022
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAG3	92935VAG3	1,200,000	1,227,633	0.68%	4.38	3/1/2044
TOYOTA INDUSTRIES CORP.	892330AD3	892330AD3	1,200,000	1,226,284	0.68%	3.11	3/12/2022
GOLDMAN SACHS GROUP, INC. (THE)	38141GWJ9	38141GWJ9	1,200,000	1,219,897	0.68%	2.91	6/5/2023
VMWARE INC	928563AB1	928563AB1	1,200,000	1,219,513	0.68%	2.95	8/21/2022
CONSTELLATION BRANDS INC	21036PAW8	21036PAW8	1,200,000	1,218,367	0.68%	2.65	11/7/2022
BAT CAPITAL CORP	05526DAV7	05526DAV7	1,200,000	1,211,482	0.67%	2.76	8/15/2022
MORGAN STANLEY	61746BEA0	61746BEA0	1,200,000	1,208,728	0.67%	2.50	4/21/2021
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTE1	46849LTE1	1,175,000	1,207,990	0.67%	3.30	2/1/2022
SUMITOMO MITSUI FINANCIAL GROUP, INC.	86562MAU4	86562MAU4	1,150,000	1,171,754	0.65%	2.78	10/18/2022
CHARTER COMMUNICATIONS OPERATING, LLC /	161175BB9	161175BB9	1,104,000	1,160,595	0.64%	4.46	7/23/2022
FORD CREDIT AUTO OWNER TRUST/FORD CREDIT	34529SAA7	34529SAA7	1,146,000	1,153,263	0.64%	2.36	3/15/2029
CIGNA CORP.	125523AF7	125523AF7	1,100,000	1,152,293	0.64%	3.75	7/15/2023
GALTON FUNDING MORTGAGE TRUST, SERIES 20	36418WAU3	36418WAU3	1,116,278	1,140,739	0.63%	4.50	2/1/2059
CHESAPEAKE FUNDING II, LLC, SERIES 2018	165183BT0	165183BT0	1,117,533	1,138,680	0.63%	3.39	1/15/2031
MIDWEST CONNECTOR CAPITAL CO., LLC	59833CAB8	59833CAB8	1,100,000	1,130,700	0.63%	3.63	4/1/2022
CITIGROUP MORTGAGE LOAN TRUST, INC., SER	17307GQR2	17307GQR2	1,096,408	1,109,233	0.62%	2.80	5/25/2035
SHIRE ACQUISITIONS INVESTMENTS IRELAND D	82481LAC3	82481LAC3	1,085,000	1,107,348	0.62%	2.88	9/23/2023
CVS HEALTH CORP.	126650CT5	126650CT5	1,100,000	1,101,691	0.61%	2.13	6/1/2021
ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	68327LAA4	68327LAA4	1,075,000	1,099,221	0.61%	3.13	3/20/2022
INTERPUBLIC GROUP OF COS., INC. (THE)	460690BN9	460690BN9	1,065,000	1,094,214	0.61%	3.75	10/1/2021
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	17401QAM3	1,075,000	1,079,853	0.60%	2.94	5/26/2022
KEYBANK NA (CLEVELAND, OH)	49327M2W3	49327M2W3	1,050,000	1,072,570	0.60%	3.35	6/15/2021
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066FAF8	03066FAF8	1,060,000	1,063,931	0.59%	2.36	12/19/2022
SAUDI ARABIAN OIL CO	80414L2A2	80414L2A2	1,050,000	1,061,876	0.59%	2.75	4/16/2022
MACQUARIE BANK, LTD.	55608XAA5	55608XAA5	1,000,000	1,059,173	0.59%	6.63	4/7/2021
VULCAN MATERIALS CO	929160AX7	929160AX7	1,055,000	1,057,477	0.59%	2.78	3/1/2021
WPP FINANCE 2010	92936MAB3	92936MAB3	1,000,000	1,049,199	0.58%	4.75	11/21/2021
REALTY INCOME CORP.	756109AL8	756109AL8	1,010,000	1,046,306	0.58%	5.75	1/15/2021
NATIONAL RETAIL PROPERTIES INC	637417AE6	637417AE6	1,000,000	1,040,427	0.58%	3.80	10/15/2022
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36418GAU8	36418GAU8	1,014,430	1,037,459	0.58%	4.50	10/1/2058
FMC CORP.	302491AR6	302491AR6	1,000,000	1,036,346	0.58%	3.95	2/1/2022
AMERICAN ELECTRIC POWER CO., INC.	025537AL5	025537AL5	1,000,000	1,032,938	0.57%	3.65	12/1/2021
CATERPILLAR FINANCIAL SERVICES CORP.	14913Q2T5	14913Q2T5	1,000,000	1,024,344	0.57%	2.95	2/26/2022
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RCU6	05377RCU6	1,000,000	1,021,421	0.57%	2.97	3/20/2024

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BALTIMORE GAS & ELECTRIC CO.	059165EE6	059165EE6	1,000,000	1,020,416	0.57%	2.80	8/15/2022
WEA FINANCE, LLC	92928QAC2	92928QAC2	1,000,000	1,020,315	0.57%	3.15	4/5/2022
BECTON DICKINSON AND CO	075887BT5	075887BT5	1,000,000	1,019,572	0.57%	2.89	6/6/2022
BPCE SA	05578DAW2	05578DAW2	1,000,000	1,014,064	0.56%	2.75	12/2/2021
CENTERPOINT ENERGY, INC.	15189TAT4	15189TAT4	985,000	1,013,967	0.56%	3.60	11/1/2021
PAYPAL HOLDINGS, INC.	70450YAB9	70450YAB9	1,000,000	1,005,167	0.56%	2.20	9/26/2022
NEW YORK STATE URBAN DEVELOPMENT CORPORA	64985TAX9	64985TAX9	1,000,000	1,004,640	0.56%	1.91	3/15/2023
DH EUROPE FINANCE II SARL	23291KAF2	23291KAF2	1,000,000	1,003,841	0.56%	2.05	11/15/2022
CITIGROUP, INC.	17308CC46	17308CC46	1,000,000	1,002,880	0.56%	2.31	11/4/2022
KOREA EAST-WEST POWER CO., LTD.	5006EPAF8	5006EPAF8	1,000,000	1,001,062	0.56%	2.50	6/2/2020
UNITED TECHNOLOGIES CORP.	913017DA4	913017DA4	975,000	1,000,570	0.56%	3.35	8/16/2021
MASSACHUSETTS WATER RESOURCES AUTHORITY	576051VW3	576051VW3	1,000,000	997,050	0.55%	1.77	8/1/2023
HAMPTON ROADS, VA, SANITATION DISTRICT W	409327LB7	409327LB7	1,000,000	995,710	0.55%	1.76	2/1/2023
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935JBC8	92935JBC8	964,439	987,116	0.55%	4.87	2/1/2044
GS MORTGAGE SECURITIES TRUST, SERIES 201	36248EAB1	36248EAB1	950,000	975,495	0.54%	5.16	12/1/2043
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34530RAA6	34530RAA6	975,000	975,098	0.54%	2.12	7/15/2026
SABINE PASS LIQUEFACTION, LLC	785592AE6	785592AE6	935,000	965,032	0.54%	5.63	2/1/2021
STARWOOD PROPERTY TRUST, INC.	85571BAP0	85571BAP0	915,000	921,863	0.51%	3.63	2/1/2021
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285HAE0	80285HAE0	900,000	909,557	0.51%	3.21	9/15/2023
JPMORGAN CHASE & CO	46625HQJ2	46625HQJ2	900,000	907,615	0.50%	2.55	3/1/2021
CHESAPEAKE FUNDING II, LLC	165183BY9	165183BY9	894,026	904,226	0.50%	2.94	4/15/2031
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAF0	13975WAF0	890,000	898,779	0.50%	2.70	9/20/2022
AVOLON HOLDINGS FUNDING LTD	05401AAE1	05401AAE1	875,000	893,200	0.50%	3.63	5/1/2022
CARMAX AUTO OWNER TRUST, SERIES 2018-3,	14313FAE9	14313FAE9	861,000	888,296	0.49%	3.27	3/15/2024
NEWFIELD EXPLORATION CO.	651290AP3	651290AP3	825,000	880,953	0.49%	5.75	1/30/2022
MURPHY OIL CORP.	626717AD4	626717AD4	854,000	860,405	0.48%	4.00	6/1/2022
MICROCHIP TECHNOLOGY, INC.	595017AN4	595017AN4	825,000	844,400	0.47%	3.92	6/1/2021
ALEXANDRIA REAL ESTATE EQUITIES INC	015271AM1	015271AM1	780,000	835,194	0.46%	4.00	1/15/2024
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066GAE9	03066GAE9	815,000	833,141	0.46%	3.13	2/18/2025
REGIONS BANK	759187CC9	759187CC9	825,000	824,746	0.46%	2.48	4/1/2021
CITIGROUP INC	172967KX8	172967KX8	800,000	816,541	0.45%	3.57	9/1/2023
COOPERATIVE RABOBANK UA/NY	21688AAL6	21688AAL6	800,000	816,056	0.45%	2.75	1/10/2023
REINSURANCE GROUP OF AMERICA, INC.	759351AJ8	759351AJ8	775,000	809,047	0.45%	5.00	6/1/2021
SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	806213AC8	806213AC8	800,000	802,780	0.45%	2.38	4/28/2021
ALLEGHANY CORP.	017175AB6	017175AB6	775,000	799,414	0.44%	5.63	9/15/2020
BANK OF NOVA SCOTIA/THE	064159SH0	064159SH0	800,000	798,409	0.44%	2.00	11/15/2022
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAE3	13975WAE3	795,000	798,389	0.44%	2.43	5/20/2022
NUSTAR LOGISTICS LP	67059TAB1	67059TAB1	777,000	783,037	0.44%	4.80	9/1/2020
FOX CORP.	35137LAA3	35137LAA3	750,000	776,401	0.43%	3.67	1/25/2022
DBUBS MORTGAGE TRUST, SERIES 2011-LC1A,	233050AF0	233050AF0	750,000	769,459	0.43%	5.47	11/1/2046
ZB NA	98920AAA6	98920AAA6	750,000	768,281	0.43%	3.50	8/27/2021
RYDER SYSTEM INC	78355HKJ7	78355HKJ7	750,000	766,651	0.43%	3.50	6/1/2021
ATHENE GLOBAL FUNDING	04685A2E0	04685A2E0	750,000	763,284	0.42%	3.00	7/1/2022
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	22822VAA9	750,000	762,421	0.42%	3.40	2/15/2021
GOLDMAN SACHS GROUP, INC. (THE)	38141GWC4	38141GWC4	750,000	759,946	0.42%	3.00	4/26/2022
MASSMUTUAL GLOBAL FUNDING II	57629WCD0	57629WCD0	750,000	759,942	0.42%	2.50	4/13/2022
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13976AAF7	13976AAF7	750,000	749,480	0.42%	1.89	5/20/2021
STATE OF NEW YORK, SERIES B, GROUP 1	649791PM6	649791PM6	725,000	726,653	0.40%	1.90	2/15/2022
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BG8	165183BG8	705,888	714,839	0.40%	3.04	4/15/2030
GS MORTGAGE SECURITIES TRUST 2014-GC24	36253GAF9	36253GAF9	678,555	703,525	0.39%	3.65	9/1/2047
FANNIE MAE REMICS, SERIES 2014-76, CLASS	3136ALNR8	3136ALNR8	651,421	655,242	0.36%	3.00	5/1/2037
VEREIT OPERATING PARTNERSHIP L.P.	92340LAB5	92340LAB5	630,000	647,048	0.36%	4.13	6/1/2021
DOWDUPONT, INC.	26078JAA8	26078JAA8	623,000	634,348	0.35%	3.77	11/15/2020
DBS GROUP HOLDINGS LTD	24023KAE8	24023KAE8	625,000	634,212	0.35%	2.85	4/16/2022
RANGE RESOURCES CORP	75281AAW9	75281AAW9	626,000	622,088	0.35%	5.75	6/1/2021
CARLYLE HOLDINGS FINANCE, LLC	14309UAA0	14309UAA0	590,000	611,695	0.34%	3.88	2/1/2023
GS MORTGAGE SECURITIES TRUST, CLASS 2010	36249KAC4	36249KAC4	600,000	606,049	0.34%	4.59	8/1/2043
ALLY FINANCIAL, INC.	02005NAZ3	02005NAZ3	600,000	603,900	0.34%	4.13	3/30/2020
EMC CORP.	268648AN2	268648AN2	600,000	603,000	0.34%	3.38	6/1/2023
FEDERAL REALTY INVESTMENT TRUST	313747AW7	313747AW7	575,000	579,344	0.32%	2.55	1/15/2021
UNIVERSITY OF CALIFORNIA, CA, COLLEGE AN	91412GD44	91412GD44	575,000	574,477	0.32%	1.49	5/15/2020
FAMILY DOLLAR STORES, INC.	307000AA7	307000AA7	550,000	567,756	0.32%	5.00	2/1/2021
TEXTRON, INC.	883203BT7	883203BT7	525,000	534,752	0.30%	3.65	3/1/2021
MARATHON PETROLEUM CORP.	56585AAZ5	56585AAZ5	515,000	521,149	0.29%	5.38	10/1/2022
NORTH CAROLINA STATE, EASTERN MUNICIPAL	65819WAP8	65819WAP8	500,000	519,775	0.29%	3.56	7/1/2022
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34531HAF6	34531HAF6	518,000	517,625	0.29%	2.15	10/15/2022
WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5	92936JBB9	92936JBB9	500,000	511,549	0.28%	3.67	11/1/2044
JPMORGAN CHASE & CO., SERIES 1	46625HHA1	46625HHA1	491,000	493,946	0.27%	5.41	10/30/2168
NATIONWIDE FINANCIAL SERVICES INC	638612AK7	638612AK7	466,000	486,216	0.27%	5.38	3/25/2021
AERCAP IRELAND CAPITAL, LTD.	00772BAN1	00772BAN1	474,000	480,352	0.27%	4.25	7/1/2020
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAH8	00774MAH8	450,000	469,135	0.26%	4.45	12/16/2021
COMM 2014-CCRE15 MORTGAGE TRUST	12591RAX8	12591RAX8	458,739	458,795	0.25%	2.93	2/1/2047
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46635TCG5	46635TCG5	434,041	445,050	0.25%	4.72	2/1/2046
RYDER SYSTEM, INC.	78355HKF5	78355HKF5	425,000	428,578	0.24%	2.50	9/1/2022

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NEW YORK LIFE GLOBAL FUNDING	64952WCE1	64952WCE1	425,000	425,844	0.24%	2.00	4/13/2021
EXPORT-IMPORT BANK OF KOREA	302154CP2	302154CP2	400,000	401,304	0.22%	2.50	11/1/2020
AVALONBAY COMMUNITIES, INC.	05348EBD0	05348EBD0	400,000	399,807	0.22%	2.43	1/15/2021
WALT DISNEY CO. (THE)	254687FJ0	254687FJ0	384,000	383,036	0.21%	1.65	9/1/2022
SPRINT SPECTRUM CO., LLC	85208NAA8	85208NAA8	380,000	382,375	0.21%	3.36	9/20/2021
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BN3	165183BN3	351,161	356,205	0.20%	3.23	8/15/2030
GUARDIAN LIFE GLOBAL FUNDING	40139LAA1	40139LAA1	350,000	350,517	0.19%	2.00	4/26/2021
BANC OF AMERICA FUNDING, SERIES 2004-C,	05946XMC4	05946XMC4	343,110	346,098	0.19%	2.75	12/20/2034
NEW JERSEY, ST, ECONOMIC DEVELOPMENT AUT	64577BTW4	64577BTW4	325,000	335,325	0.19%	4.52	6/15/2021
MASCO CORP.	574599BG0	574599BG0	325,000	330,860	0.18%	7.13	3/15/2020
LLOYDS BANKING GROUP PLC	539439AP4	539439AP4	326,000	330,554	0.18%	2.91	11/7/2023
FNMA, SERIES 4030, CLASS PD	3137APML1	3137APML1	321,475	325,834	0.18%	3.00	6/1/2040
WHEELS SPV, LLC, SERIES 2017-1A, CLASS A	96328DBB9	96328DBB9	305,000	306,341	0.17%	2.40	4/20/2026
GS MORTGAGE SECURITIES TRUST, SERIES 201	36249KAG5	36249KAG5	300,000	303,907	0.17%	5.15	8/1/2043
CARMAX AUTO OWNER TRUST, SERIES 2017-3,	14314WAF8	14314WAF8	300,000	301,972	0.17%	2.44	2/15/2023
GENERAL MOTORS FINANCIAL CO INC	37045XBX3	37045XBX3	300,000	301,185	0.17%	3.41	6/30/2022
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285CAH4	80285CAH4	284,389	284,643	0.16%	2.66	11/15/2021
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAD5	98161PAD5	283,685	283,001	0.16%	1.30	2/15/2022
COMMScope, INC.	203372AL1	203372AL1	278,000	278,000	0.15%	5.00	6/15/2021
WHEELS SPV 2 LLC	96328DAZ7	96328DAZ7	274,107	274,015	0.15%	1.88	4/20/2026
SOCIAL PROFESSIONAL LOAN PROGRAM, LLC SE	83402JAA6	83402JAA6	254,957	256,563	0.14%	3.02	6/25/2033
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	80285EAF4	80285EAF4	246,918	247,103	0.14%	3.09	4/15/2022
CHESAPEAKE FUNDING II, LLC	165183AL8	165183AL8	217,655	217,588	0.12%	1.99	5/15/2029
RYDER SYSTEM, INC.	78355HKM0	78355HKM0	202,000	205,639	0.11%	2.88	6/1/2022
GENERAL MOTORS FINANCIAL CO., INC.	37045XCP9	37045XCP9	180,000	186,084	0.10%	4.20	11/6/2021
CARMAX AUTO OWNER TRUST, SERIES 2016-3,	14314EAC5	14314EAC5	167,584	167,361	0.09%	1.39	5/17/2021
GMRP MORTGAGE ACQUISITION CO., LLC, SERI	36417JAY5	36417JAY5	157,893	159,795	0.09%	3.50	11/1/2057
COUNTRYWIDE ASSET-BACKED CERTIFICATES, S	126673NW8	126673NW8	147,961	147,980	0.08%	3.25	3/25/2035
CREDIT-BASED ASSET SERVICING & SECURITIZ	12498SAC6	12498SAC6	142,881	142,583	0.08%	2.22	5/25/2036
ASSURANT INC	04621XAL2	04621XAL2	142,000	142,010	0.08%	3.36	3/26/2021
IRON MOUNTAIN, INC.	46284VAB7	46284VAB7	138,000	139,553	0.08%	4.38	6/1/2021
FNMA, SERIES 2013-72, CLASS NA	3136AFEC4	3136AFEC4	131,043	132,982	0.07%	2.50	8/1/2042
NABORS INDUSTRIES, INC.	629568AV8	629568AV8	116,000	115,420	0.06%	5.00	9/15/2020
DBUBS MORTGAGE TRUST, SERIES 2011-LC2A,	23305XAD3	23305XAD3	104,906	107,718	0.06%	4.54	7/1/2044
ROYAL CARIBBEAN CRUISES, LTD.	780153AX0	780153AX0	100,000	100,637	0.06%	2.65	11/28/2020
SOFI PROFESSIONAL LOAN PROGRAM, LLC, SER	78470RAA5	78470RAA5	91,323	91,604	0.05%	2.67	7/25/2039
COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERI	12667FRY3	12667FRY3	69,965	71,739	0.04%	6.00	10/1/2034
PRIME SECURITY SERVICES BORROWER, LLC /	74166MAA4	74166MAA4	66,000	69,432	0.04%	9.25	5/15/2023
AMERIQUEST MORTGAGE SECURITIES, INC. ASS	03072SSM8	03072SSM8	59,807	59,974	0.03%	3.92	7/25/2034
WHEELS SPV, LLC, SERIES 2016-1A, CLASS A	96328DAU8	96328DAU8	55,696	55,669	0.03%	1.87	5/20/2025
CITICORP RESIDENTIAL MORTGAGE TRUST, SER	17312HAF6	17312HAF6	51,422	52,041	0.03%	4.96	6/1/2037
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03065NAF2	03065NAF2	37,626	37,633	0.02%	2.73	3/8/2021
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAE8	92935VAE8	31,025	31,134	0.02%	4.00	3/1/2044
FNMA, SERIES 2005-67, CLASS HG	31394EF29	31394EF29	27,883	28,191	0.02%	5.50	1/1/2035
WELLS FARGO MORTGAGE BACKED SECURITIES T	94986LAA2	94986LAA2	13,634	13,663	0.01%	6.00	12/4/2037
JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	46641WAT4	46641WAT4	5,205	5,264	0.00%	3.05	4/1/2047
JP MORGAN MORTGAGE ACQUISITION CORP., SE	46626LEL0	46626LEL0	3,854	3,854	0.00%	2.25	12/25/2035
				\$ 179,986,437	99.98%		

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