

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

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	TOIXX	6,352,319	\$ 6,352,319	3.58%	-	
U.S. TREASURY NOTES	912828L24	912828L24	3,161,300	3,184,516	1.80%	1.88	8/31/2022
ENTERPRISE FLEET FINANCING 2019-1, LLC,	29374AAC8	29374AAC8	2,966,000	3,035,920	1.71%	3.07	10/20/2024
BANK OF AMERICA CORP.	06051GHC6	06051GHC6	2,625,000	2,686,280	1.51%	3.00	12/20/2023
AT&T, INC.	00206RCS9	00206RCS9	2,000,000	2,087,594	1.18%	3.60	2/17/2023
ARI FLEET LEASE TRUST, SERIES 2019-A, CL	04033JAB7	04033JAB7	2,075,000	2,081,609	1.17%	2.41	11/15/2027
STATE OF CALIFORNIA	13063DRH3	13063DRH3	2,000,000	2,037,100	1.15%	2.50	10/1/2022
FLORIDA WATER POLLUTION CONTROL FINANCI	343246EL4	343246EL4	2,000,000	2,009,060	1.13%	2.00	1/15/2023
GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	36256XAD4	36256XAD4	1,850,000	1,875,416	1.06%	2.97	11/16/2023
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDG6	05377RDG6	1,800,000	1,841,605	1.04%	3.45	3/20/2023
HERTZ FLEET LEASE FUNDING L.P., SERIES 2	428041BK2	428041BK2	1,800,000	1,813,015	1.02%	2.70	1/10/2033
CAPITAL ONE MULTI-ASSET EXECUTION TRUST,	14041NFT3	14041NFT3	1,750,000	1,785,484	1.01%	2.84	12/16/2024
COMM 2012-CCRE1 MORTGAGE TRUST	12624BAC0	12624BAC0	1,743,610	1,783,618	1.01%	3.39	5/1/2045
FORD CREDIT AUTO OWNER TRUST 2017-REV1	34531FAA1	34531FAA1	1,750,000	1,770,208	1.00%	2.62	8/15/2028
L3HARRIS TECHNOLOGIES, INC.	502431AA7	502431AA7	1,670,000	1,711,060	0.96%	4.95	2/15/2021
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46635TCG5	46635TCG5	1,675,283	1,703,407	0.96%	4.72	2/1/2046
SEVEN & I HOLDINGS CO., LTD.	81783HAA3	81783HAA3	1,607,000	1,639,551	0.92%	3.35	9/17/2021
HERTZ VEHICLE FINANCING, LLC, SERIES 201	42806DAA7	42806DAA7	1,600,000	1,601,794	0.90%	2.73	3/25/2021
AMERICREDIT AUTOMOBILE RECEIVABLES, SERI	03066FAG6	03066FAG6	1,500,000	1,513,215	0.85%	2.60	9/18/2023
MORGAN STANLEY CAPITAL I TRUST 2016-BNK2	61690YBR2	61690YBR2	1,500,000	1,504,277	0.85%	2.45	11/1/2049
TORONTO-DOMINION BANK/THE	89114QCD8	89114QCD8	1,500,000	1,501,437	0.85%	1.90	12/1/2022
CITY OF COLUMBIA SC WATERWORKS & SEWER S	198504ZZ8	198504ZZ8	1,500,000	1,498,935	0.85%	1.93	2/1/2023
MONTGOMERY COUNTY, VA, ECONOMIC DEVELOPME	613741KM8	613741KM8	1,500,000	1,495,380	0.84%	1.94	6/1/2022
TEXAS STATE UNIVERSITY SYSTEM FINANCING	88278PYZ1	88278PYZ1	1,475,000	1,481,048	0.83%	2.04	3/15/2023
DISCOVER CARD EXECUTION NOTE TRUST	254683CM5	254683CM5	1,475,000	1,473,162	0.83%	1.89	10/15/2024
MITSUBISHI UFJ FINANCIAL GROUP, INC.	606822AP9	606822AP9	1,400,000	1,420,742	0.80%	2.67	7/25/2022
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066MAF3	03066MAF3	1,290,000	1,339,523	0.76%	3.74	10/18/2024
CAPITAL ONE NA	14042RHC8	14042RHC8	1,300,000	1,319,599	0.74%	2.65	8/8/2022
FANNIE MAE REMICS, SERIES 2013-35, CLASS	3136ADTK5	3136ADTK5	1,303,120	1,298,385	0.73%	2.00	2/1/2043
RELIANCE STANDARD LIFE GLOBAL FUNDING II	75951AAK4	75951AAK4	1,275,000	1,292,856	0.73%	2.63	7/22/2022
PENSKE TRUCK LEASING CO. L.P. / PTL FINA	709599AY0	709599AY0	1,275,000	1,288,688	0.73%	2.70	3/14/2023
CONAGRA BRANDS, INC.	205887BZ4	205887BZ4	1,235,000	1,274,474	0.72%	3.80	10/22/2021
NBCUNIVERSAL MEDIA LLC	63946BAH3	63946BAH3	1,225,000	1,258,962	0.71%	2.88	1/15/2023
JONES LANG LASALLE, INC.	48020QAA5	48020QAA5	1,205,000	1,258,262	0.71%	4.40	11/15/2022
WHEELS SPV 2, LLC	96328DBN3	96328DBN3	1,250,000	1,254,794	0.71%	2.35	5/22/2028
DOMINION ENERGY, INC.	25746UDA4	25746UDA4	1,240,000	1,249,504	0.70%	2.72	8/15/2021
CAPITAL ONE PRIME AUTO RECEIVABLES TRUST	14043TAH9	14043TAH9	1,250,000	1,245,697	0.70%	1.96	2/18/2025
HOUSTON TX, TAXABLE REF, SERIES B	4423315S9	4423315S9	1,250,000	1,243,188	0.70%	1.82	3/1/2023
HOUSTON TX, COMBINED UTILITY SYSTEM REVE	44244CXM4	44244CXM4	1,250,000	1,236,550	0.70%	1.75	11/15/2023
GEORGIA-PACIFIC, LLC	37331NAB7	37331NAB7	1,200,000	1,233,310	0.70%	5.40	11/1/2020
DUKE ENERGY CORP.	26441CAJ4	26441CAJ4	1,200,000	1,227,704	0.69%	3.05	8/15/2022
VMWARE INC	928563AB1	928563AB1	1,200,000	1,222,750	0.69%	2.95	8/21/2022
TOYOTA INDUSTRIES CORP.	892330AD3	892330AD3	1,200,000	1,222,038	0.69%	3.11	3/12/2022
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAG3	92935VAG3	1,200,000	1,220,553	0.69%	4.38	3/1/2044
GOLDMAN SACHS GROUP, INC. (THE)	38141GWJ9	38141GWJ9	1,200,000	1,219,785	0.69%	2.91	6/5/2023
BAT CAPITAL CORP	05526DAV7	05526DAV7	1,200,000	1,217,689	0.69%	2.76	8/15/2022
CONSTELLATION BRANDS INC	21036PAW8	21036PAW8	1,200,000	1,216,890	0.69%	2.65	11/7/2022
MORGAN STANLEY	61746BEA0	61746BEA0	1,200,000	1,209,099	0.68%	2.50	4/21/2021
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LTE1	46849LTE1	1,175,000	1,208,279	0.68%	3.30	2/1/2022
ABBVIE, INC.	00287YBG3	00287YBG3	1,200,000	1,201,738	0.68%	2.15	11/19/2021
SUMITOMO MITSUI FINANCIAL GROUP, INC.	86562MAU4	86562MAU4	1,150,000	1,171,401	0.66%	2.78	10/18/2022
CHARTER COMMUNICATIONS OPERATING, LLC /	161175BB9	161175BB9	1,104,000	1,160,491	0.65%	4.46	7/23/2022
CIGNA CORP.	125523AF7	125523AF7	1,100,000	1,153,675	0.65%	3.75	7/15/2023
FORD CREDIT AUTO OWNER TRUST/FORD CREDIT	34529SAA7	34529SAA7	1,146,000	1,153,310	0.65%	2.36	3/15/2029
MIDWEST CONNECTOR CAPITAL CO., LLC	59833CAB8	59833CAB8	1,100,000	1,126,294	0.63%	3.63	4/1/2022
SHIRE ACQUISITIONS INVESTMENTS IRELAND D	82481LAC3	82481LAC3	1,085,000	1,105,633	0.62%	2.88	9/23/2023
CVS HEALTH CORP.	126650CT5	126650CT5	1,100,000	1,101,901	0.62%	2.13	6/1/2021
ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	68327LAA4	68327LAA4	1,075,000	1,096,727	0.62%	3.13	3/20/2022
INTERPUBLIC GROUP OF COS., INC. (THE)	460690BN9	460690BN9	1,065,000	1,094,662	0.62%	3.75	10/1/2021
CITIZENS BANK NA/PROVIDENCE RI	17401QAM3	17401QAM3	1,075,000	1,083,982	0.61%	2.73	5/26/2022
KEYBANK NA (CLEVELAND, OH)	49327M2W3	49327M2W3	1,050,000	1,072,694	0.60%	3.35	6/15/2021
CHESAPEAKE FUNDING II, LLC, SERIES 2018	165183BT0	165183BT0	1,048,492	1,065,974	0.60%	3.39	1/15/2031
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066FAF8	03066FAF8	1,060,000	1,062,486	0.60%	2.36	12/19/2022
CITIGROUP MORTGAGE LOAN TRUST, INC., SER	17307GQR2	17307GQR2	1,058,647	1,062,319	0.60%	2.77	5/25/2035
SAUDI ARABIAN OIL CO	80414L2A2	80414L2A2	1,050,000	1,061,855	0.60%	2.75	4/16/2022
VULCAN MATERIALS CO	929160AX7	929160AX7	1,055,000	1,057,021	0.60%	2.56	3/1/2021
MACQUARIE BANK, LTD.	55608XAA5	55608XAA5	1,000,000	1,053,026	0.59%	6.63	4/7/2021
NATIONAL RETAIL PROPERTIES INC	637417AE6	637417AE6	1,000,000	1,040,950	0.59%	3.80	10/15/2022
REALTY INCOME CORP.	756109AL8	756109AL8	1,010,000	1,039,026	0.59%	5.75	1/15/2021
AMERICAN ELECTRIC POWER CO., INC.	025537AL5	025537AL5	1,000,000	1,031,735	0.58%	3.65	12/1/2021
FMC CORP.	302491AR6	302491AR6	1,000,000	1,030,433	0.58%	3.95	2/1/2022
CATERPILLAR FINANCIAL SERVICES CORP.	14913Q2T5	14913Q2T5	1,000,000	1,022,796	0.58%	2.95	2/26/2022
WEA FINANCE, LLC	92928QAC2	92928QAC2	1,000,000	1,022,302	0.58%	3.15	4/5/2022
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RCU6	05377RCU6	1,000,000	1,017,433	0.57%	2.97	3/20/2024

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GALTON FUNDING MORTGAGE TRUST, SERIES 20	36418WAU3	36418WAU3	999,520	1,017,335	0.57%	4.50	2/1/2059
BECTON DICKINSON AND CO	075887BT5	075887BT5	1,000,000	1,016,653	0.57%	2.89	6/6/2022
BALTIMORE GAS & ELECTRIC CO.	059165EE6	059165EE6	1,000,000	1,016,023	0.57%	2.80	8/15/2022
LLOYDS BANKING GROUP PLC	539439AP4	539439AP4	1,000,000	1,015,074	0.57%	2.91	11/7/2023
BPCE SA	05578DAW2	05578DAW2	1,000,000	1,013,614	0.57%	2.75	12/2/2021
CENTERPOINT ENERGY, INC.	15189TAT4	15189TAT4	985,000	1,010,807	0.57%	3.60	11/1/2021
PAYPAL HOLDINGS, INC.	70450YAB9	70450YAB9	1,000,000	1,005,687	0.57%	2.20	9/26/2022
CITIGROUP, INC.	17308CC46	17308CC46	1,000,000	1,003,113	0.57%	2.31	11/4/2022
DH EUROPE FINANCE II SARL	23291KAF2	23291KAF2	1,000,000	1,001,095	0.56%	2.05	11/15/2022
KOREA EAST-WEST POWER CO., LTD.	5006EPAF8	5006EPAF8	1,000,000	1,001,076	0.56%	2.50	6/2/2020
UNITED TECHNOLOGIES CORP.	913017DA4	913017DA4	975,000	998,398	0.56%	3.35	8/16/2021
NEW YORK STATE URBAN DEVELOPMENT CORPORA	64985TAX9	64985TAX9	1,000,000	997,210	0.56%	1.91	3/15/2023
HAMPTON ROADS, VA, SANITATION DISTRICT W	409327LB7	409327LB7	1,000,000	996,610	0.56%	1.76	2/1/2023
MASSACHUSETTS WATER RESOURCES AUTHORITY	576051VW3	576051VW3	1,000,000	986,550	0.56%	1.77	8/1/2023
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935JBC8	92935JBC8	959,098	977,592	0.55%	4.87	2/1/2044
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34530RAA6	34530RAA6	975,000	974,943	0.55%	2.12	7/15/2026
GS MORTGAGE SECURITIES TRUST, SERIES 201	36248EAB1	36248EAB1	950,000	970,106	0.55%	5.16	12/1/2043
SABINE PASS LIQUEFACTION, LLC	785592AE6	785592AE6	935,000	961,080	0.54%	5.63	2/1/2021
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36418GAU8	36418GAU8	923,962	941,441	0.53%	4.50	10/1/2058
ENERGY TRANSFER OPERATING LP	29278NAL7	29278NAL7	900,000	940,063	0.53%	4.25	3/15/2023
U.S. TREASURY NOTES	912828N30	912828N30	925,000	939,092	0.53%	2.13	12/31/2022
STARWOOD PROPERTY TRUST, INC.	85571BAP0	85571BAP0	915,000	920,719	0.52%	3.63	2/1/2021
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285HAE0	80285HAE0	900,000	907,501	0.51%	3.21	9/15/2023
JPMORGAN CHASE & CO	46625HQJ2	46625HQJ2	900,000	906,961	0.51%	2.55	3/1/2021
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAF0	13975WAF0	890,000	896,671	0.51%	2.70	9/20/2022
AVOLON HOLDINGS FUNDING LTD	05401AAE1	05401AAE1	875,000	896,525	0.51%	3.63	5/1/2022
CARMAX AUTO OWNER TRUST, SERIES 2018-3,	14313FAE9	14313FAE9	861,000	883,801	0.50%	3.27	3/15/2024
NEWFIELD EXPLORATION CO.	651290AP3	651290AP3	825,000	877,031	0.49%	5.75	1/30/2022
BARCLAYS PLC	06738EBE4	06738EBE4	825,000	861,715	0.49%	4.61	2/15/2023
CHESAPEAKE FUNDING II, LLC	165183BY9	165183BY9	838,794	849,650	0.48%	2.94	4/15/2031
MICROCHIP TECHNOLOGY, INC.	595017AN4	595017AN4	825,000	843,712	0.48%	3.92	6/1/2021
ALEXANDRIA REAL ESTATE EQUITIES INC	015271AM1	015271AM1	780,000	831,103	0.47%	4.00	1/15/2024
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066GAE9	03066GAE9	815,000	829,717	0.47%	3.13	2/18/2025
REGIONS BANK	759187CC9	759187CC9	825,000	825,157	0.47%	2.48	4/1/2021
WILLIAMS COS., INC. (THE)	96949LAA3	96949LAA3	795,000	817,461	0.46%	3.60	3/15/2022
CITIGROUP INC	172967KX8	172967KX8	800,000	816,980	0.46%	3.34	9/1/2023
COOPERATIVE RABOBANK UA/NY	21688AAL6	21688AAL6	800,000	815,698	0.46%	2.75	1/10/2023
REINSURANCE GROUP OF AMERICA, INC.	759351AJ8	759351AJ8	775,000	804,992	0.45%	5.00	6/1/2021
SCENTRE GROUP TRUST 1 / SCENTRE GROUP TR	806213AC8	806213AC8	800,000	801,375	0.45%	2.38	4/28/2021
BANK OF NOVA SCOTIA/THE	064159SH0	064159SH0	800,000	801,291	0.45%	2.00	11/15/2022
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13975WAE3	13975WAE3	795,000	797,246	0.45%	2.43	5/20/2022
ALLEGHANY CORP.	017175AB6	017175AB6	775,000	793,915	0.45%	5.63	9/15/2020
NUSTAR LOGISTICS LP	67059TAB1	67059TAB1	777,000	786,713	0.44%	4.80	9/1/2020
FOX CORP.	35137LAA3	35137LAA3	750,000	774,544	0.44%	3.67	1/25/2022
ZB NA	98920AAA6	98920AAA6	750,000	767,568	0.43%	3.50	8/27/2021
DBUBS MORTGAGE TRUST, SERIES 2011-LC1A,	233050AF0	233050AF0	750,000	765,640	0.43%	5.47	11/1/2046
RYDER SYSTEM INC	78355HKJ7	78355HKJ7	750,000	765,337	0.43%	3.50	6/1/2021
ATHENE GLOBAL FUNDING	04685A2E0	04685A2E0	750,000	763,128	0.43%	3.00	7/1/2022
MASSMUTUAL GLOBAL FUNDING II	57629WCD0	57629WCD0	750,000	760,569	0.43%	2.50	4/13/2022
CROWN CASTLE INTERNATIONAL CORP	22822VAA9	22822VAA9	750,000	760,206	0.43%	3.40	2/15/2021
GOLDMAN SACHS GROUP, INC. (THE)	38141GWC4	38141GWC4	750,000	759,473	0.43%	3.00	4/26/2022
STATE OF NEW YORK, SERIES B, GROUP 1	649791PM6	649791PM6	725,000	725,979	0.41%	1.90	2/15/2022
GS MORTGAGE SECURITIES TRUST 2014-GC24	36253GAF9	36253GAF9	656,068	677,232	0.38%	3.65	9/1/2047
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BG8	165183BG8	648,062	655,394	0.37%	3.04	4/15/2030
WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5	92936JBB9	92936JBB9	630,000	641,409	0.36%	3.67	11/1/2044
DBS GROUP HOLDINGS LTD	24023KAE8	24023KAE8	625,000	634,270	0.36%	2.85	4/16/2022
DOWDUPONT, INC.	26078JAA8	26078JAA8	623,000	631,634	0.36%	3.77	11/15/2020
RANGE RESOURCES CORP	75281AAW9	75281AAW9	626,000	624,435	0.35%	5.75	6/1/2021
EMC CORP.	268648AN2	268648AN2	600,000	612,000	0.35%	3.38	6/1/2023
CARLYLE HOLDINGS FINANCE, LLC	14309UAA0	14309UAA0	590,000	609,738	0.34%	3.88	2/1/2023
GS MORTGAGE SECURITIES TRUST, CLASS 2010	36249KAC4	36249KAC4	600,000	602,350	0.34%	4.59	8/1/2043
ALLY FINANCIAL, INC.	02005NAZ3	02005NAZ3	600,000	602,250	0.34%	4.13	3/30/2020
FANNIE MAE REMICS, SERIES 2014-76, CLASS	3136ALNR8	3136ALNR8	575,588	578,574	0.33%	3.00	5/1/2037
FEDERAL REALTY INVESTMENT TRUST	313747AW7	313747AW7	575,000	578,011	0.33%	2.55	1/15/2021
UNIVERSITY OF CALIFORNIA, CA, COLLEGE AN	91412GD44	91412GD44	575,000	574,552	0.32%	1.49	5/15/2020
FAMILY DOLLAR STORES, INC.	307000AA7	307000AA7	550,000	566,627	0.32%	5.00	2/1/2021
TEXTRON, INC.	883203BT7	883203BT7	525,000	534,562	0.30%	3.65	3/1/2021
CAPITAL AUTO RECEIVABLES ASSET TRUST, SE	13976AAF7	13976AAF7	520,969	520,786	0.29%	1.89	5/20/2021
MARATHON PETROLEUM CORP.	56585AAZ5	56585AAZ5	515,000	520,475	0.29%	5.38	10/1/2022
NORTH CAROLINA STATE, EASTERN MUNICIPAL	65819WAP8	65819WAP8	500,000	517,935	0.29%	3.56	7/1/2022
FORD CREDIT AUTO OWNER TRUST, SERIES 201	34531HAF6	34531HAF6	518,000	517,250	0.29%	2.15	10/15/2022
ALBEMARLE CORP.	012653AB7	012653AB7	515,000	515,955	0.29%	2.94	11/15/2022
JPMORGAN CHASE & CO., SERIES 1	46625HHA1	46625HHA1	491,000	495,419	0.28%	5.41	10/30/2168
NATIONWIDE FINANCIAL SERVICES INC	638612AK7	638612AK7	466,000	484,046	0.27%	5.38	3/25/2021

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AERCAP IRELAND CAPITAL, LTD.	00772BAN1	00772BAN1	474,000	478,772	0.27%	4.25	7/1/2020
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAH8	00774MAH8	450,000	469,041	0.26%	4.45	12/16/2021
COMM 2014-CCRE15 MORTGAGE TRUST	12591RAX8	12591RAX8	458,739	458,778	0.26%	2.93	2/1/2047
CREDIT SUISSE AG/NEW YORK NY	22550L2A8	22550L2A8	450,000	452,130	0.25%	2.10	11/12/2021
RYDER SYSTEM, INC.	78355HKF5	78355HKF5	425,000	427,171	0.24%	2.50	9/1/2022
NEW YORK LIFE GLOBAL FUNDING	64952WCE1	64952WCE1	425,000	426,279	0.24%	2.00	4/13/2021
EXPORT-IMPORT BANK OF KOREA	302154CP2	302154CP2	400,000	401,364	0.23%	2.50	11/1/2020
AVALONBAY COMMUNITIES, INC.	05348EBD0	05348EBD0	400,000	399,868	0.23%	2.43	1/15/2021
WALT DISNEY CO. (THE)	254687FJ0	254687FJ0	384,000	383,057	0.22%	1.65	9/1/2022
GUARDIAN LIFE GLOBAL FUNDING	40139LAA1	40139LAA1	350,000	350,482	0.20%	2.00	4/26/2021
NEW JERSEY, ST, ECONOMIC DEVELOPMENT AUT	64577BTW4	64577BTW4	325,000	335,530	0.19%	4.52	6/15/2021
CHESAPEAKE FUNDING II, LLC, SERIES 2018-	165183BN3	165183BN3	326,076	330,707	0.19%	3.23	8/15/2030
BANC OF AMERICA FUNDING, SERIES 2004-C,	05946XMC4	05946XMC4	314,958	314,120	0.18%	2.66	12/20/2034
FNMA, SERIES 4030, CLASS PD	3137APML1	3137APML1	304,856	308,313	0.17%	3.00	6/1/2040
WHEELS SPV, LLC, SERIES 2017-1A, CLASS A	96328DBB9	96328DBB9	305,000	305,895	0.17%	2.40	4/20/2026
GS MORTGAGE SECURITIES TRUST, SERIES 201	36249KAG5	36249KAG5	300,000	302,748	0.17%	5.15	8/1/2043
GENERAL MOTORS FINANCIAL CO INC	37045XBX3	37045XBX3	300,000	301,431	0.17%	3.27	6/30/2022
CARMAX AUTO OWNER TRUST, SERIES 2017-3,	14314WAF8	14314WAF8	300,000	301,267	0.17%	2.44	2/15/2023
SOCIAL PROFESSIONAL LOAN PROGRAM, LLC SE	83402JAA6	83402JAA6	233,084	234,631	0.13%	2.99	6/25/2033
WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	98161PAD5	98161PAD5	223,832	223,368	0.13%	1.30	2/15/2022
RYDER SYSTEM, INC.	78355HKM0	78355HKM0	202,000	205,108	0.12%	2.88	6/1/2022
CHESAPEAKE FUNDING II, LLC	165183AL8	165183AL8	187,135	186,981	0.11%	1.99	5/15/2029
GENERAL MOTORS FINANCIAL CO., INC.	37045XCP9	37045XCP9	180,000	186,622	0.11%	4.20	11/6/2021
COMMScope, INC.	203372AL1	203372AL1	166,000	166,083	0.09%	5.00	6/15/2021
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285CAH4	80285CAH4	164,408	164,478	0.09%	2.66	11/15/2021
WHEELS SPV 2 LLC	96328DAZ7	96328DAZ7	164,298	164,253	0.09%	1.88	4/20/2026
ASSURANT INC	04621XAL2	04621XAL2	142,000	142,016	0.08%	3.20	3/26/2021
IRON MOUNTAIN, INC.	46284VAB7	46284VAB7	138,000	139,387	0.08%	4.38	6/1/2021
GMRF MORTGAGE ACQUISITION CO., LLC, SERI	36417JAY5	36417JAY5	137,164	137,658	0.08%	3.50	11/1/2057
FNMA, SERIES 2013-72, CLASS NA	3136AFEC4	3136AFEC4	125,000	126,308	0.07%	2.50	8/1/2042
COUNTRYWIDE ASSET-BACKED CERTIFICATES, S	126673NW8	126673NW8	118,568	118,536	0.07%	3.13	3/25/2035
NABORS INDUSTRIES, INC.	629568AV8	629568AV8	116,000	116,290	0.07%	5.00	9/15/2020
DBUBS MORTGAGE TRUST, SERIES 2011-LC2A,	23305XAD3	23305XAD3	104,906	107,120	0.06%	4.54	7/1/2044
ROYAL CARIBBEAN CRUISES, LTD.	780153AX0	780153AX0	100,000	100,512	0.06%	2.65	11/28/2020
CARMAX AUTO OWNER TRUST, SERIES 2016-3,	14314EAC5	14314EAC5	93,825	93,754	0.05%	1.39	5/17/2021
SOFI PROFESSIONAL LOAN PROGRAM, LLC, SER	78470RAA5	78470RAA5	80,919	80,923	0.05%	2.64	7/25/2039
PRIME SECURITY SERVICES BORROWER, LLC /	74166MAA4	74166MAA4	66,000	69,218	0.04%	9.25	5/15/2023
COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERI	12667FRY3	12667FRY3	67,581	69,087	0.04%	6.00	10/1/2034
SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	80285EAF4	80285EAF4	54,709	54,731	0.03%	3.09	4/15/2022
AMERIQUEST MORTGAGE SECURITIES, INC. ASS	03072SSM8	03072SSM8	53,875	53,993	0.03%	3.89	7/25/2034
CITICORP RESIDENTIAL MORTGAGE TRUST, SER	17312HAF6	17312HAF6	45,340	45,823	0.03%	5.06	6/1/2037
FNMA, SERIES 2005-67, CLASS HG	31394EF29	31394EF29	15,781	15,860	0.01%	5.50	1/1/2035
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92935VAE8	92935VAE8	8,417	8,415	0.00%	4.00	3/1/2044
JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	46641WAT4	46641WAT4	5,205	5,228	0.00%	3.05	4/1/2047
				<u>\$ 177,386,374</u>	<u>100.03%</u>		

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