

**Sterling Capital Intermediate U.S. Government Fund**  
**Portfolio Holdings, March 31, 2020 (unaudited)**

| Security Name                            | Security ID | Ticker    | Shares or Par | Market Value         | % of Total<br>Market Value* | Coupon Rate<br>(%) | Maturity or<br>Expiration Date |
|------------------------------------------|-------------|-----------|---------------|----------------------|-----------------------------|--------------------|--------------------------------|
| FNMA                                     | 31359MEU3   | 31359MEU3 | 1,000,000     | \$ 1,431,720         | 10.26%                      | 6.25               | 5/15/2029                      |
| U.S. TREASURY NOTES                      | 9128285Z9   | 9128285Z9 | 1,250,000     | 1,353,467            | 9.70%                       | 2.50               | 1/31/2024                      |
| FNMA                                     | 31359MFJ7   | 31359MFJ7 | 500,000       | 772,173              | 5.54%                       | 7.13               | 1/15/2030                      |
| FNMA                                     | 3135G0Q22   | 3135G0Q22 | 500,000       | 531,917              | 3.81%                       | 1.88               | 9/24/2026                      |
| FANNIE MAE REMICS                        | 3136ATJR6   | 3136ATJR6 | 443,791       | 470,460              | 3.37%                       | 3.00               | 9/1/2045                       |
| FNMA, POOL #MA1689                       | 31418A2X5   | 31418A2X5 | 409,763       | 446,951              | 3.20%                       | 4.00               | 12/1/2033                      |
| FNMA, POOL #CA0833                       | 3140Q74T1   | 3140Q74T1 | 360,227       | 381,813              | 2.74%                       | 3.50               | 12/1/2047                      |
| FREDDIE MAC REMICS                       | 3137BVCC8   | 3137BVCC8 | 344,267       | 369,943              | 2.65%                       | 3.50               | 10/1/2045                      |
| FNMA, POOL #FN0000                       | 3138NJAA6   | 3138NJAA6 | 355,686       | 358,066              | 2.57%                       | 3.62               | 9/1/2020                       |
| FREDDIE MAC GOLD POOL                    | 3132FYBF3   | 3132FYBF3 | 326,168       | 348,750              | 2.50%                       | 3.50               | 1/1/2047                       |
| FNMA, SERIES 2016-49, CLASS DA           | 3136ATKQ6   | 3136ATKQ6 | 323,584       | 344,932              | 2.47%                       | 3.50               | 10/1/2042                      |
| FREDDIE MAC MULTIFAMILY STRUCTURED PASS  | 3137FGZT5   | 3137FGZT5 | 275,000       | 325,547              | 2.33%                       | 3.93               | 6/1/2028                       |
| FREDDIE MAC MULTIFAMILY STRUCTURED PASS  | 3137B4WB8   | 3137B4WB8 | 300,000       | 317,058              | 2.27%                       | 3.06               | 7/1/2023                       |
| FNMA, POOL # FN B06225                   | 3140K14K9   | 3140K14K9 | 295,768       | 310,006              | 2.22%                       | 3.00               | 12/1/2049                      |
| FREDDIE MAC POOL # FR RB5022             | 3133KYSK6   | 3133KYSK6 | 294,399       | 308,747              | 2.21%                       | 3.00               | 11/1/2039                      |
| FEDERATED TREASURY OBLIGATIONS FUND      | 60934N500   | 60934N500 | 306,595       | 306,595              | 2.20%                       | -                  |                                |
| FNMA, POOL #CA4431                       | 3140QB4R6   | 3140QB4R6 | 285,691       | 301,854              | 2.16%                       | 3.50               | 10/1/2049                      |
| FHLMC, POOL #QA3405                      | 31339SYA7   | 31339SYA7 | 283,338       | 297,027              | 2.13%                       | 3.00               | 10/1/2049                      |
| UNITED STATES TREASURY INFLATION INDEXED | 9128286N5   | 9128286N5 | 286,398       | 290,535              | 2.08%                       | 0.50               | 4/15/2024                      |
| FNMA, POOL #BJ9608                       | 3140HBVA3   | 3140HBVA3 | 274,776       | 289,980              | 2.08%                       | 3.50               | 9/1/2049                       |
| FREDDIE MAC GOLD POOL# FG C92039         | 3128P8HQ7   | 3128P8HQ7 | 268,265       | 288,519              | 2.07%                       | 4.00               | 3/1/2039                       |
| FNMA, POOL #CA2219                       | 3140Q9PD9   | 3140Q9PD9 | 259,555       | 280,217              | 2.01%                       | 5.00               | 8/1/2048                       |
| FREDDIE MAC POOL # FR ZA2414             | 31329KVF8   | 31329KVF8 | 258,928       | 276,105              | 1.98%                       | 3.50               | 6/1/2036                       |
| FHLMC, POOL #C91860                      | 3128P8B59   | 3128P8B59 | 246,886       | 268,933              | 1.93%                       | 4.00               | 12/1/2035                      |
| CITY OF DURHAM, NC, BUILD AMERICA BONDS- | 266778EH8   | 266778EH8 | 250,000       | 254,608              | 1.83%                       | 4.85               | 10/1/2029                      |
| FHLMC STRUCTURED PASS THROUGH CERTIFICAT | 3137BTUM1   | 3137BTUM1 | 210,000       | 233,821              | 1.68%                       | 3.35               | 11/1/2026                      |
| FHLMC STRUCTURED PASS THROUGH CERTIFICAT | 3137BTAC5   | 3137BTAC5 | 210,000       | 233,130              | 1.67%                       | 3.30               | 10/1/2026                      |
| WISCONSIN, ST, GEN FUND ANNUAL APPROP RE | 977100AC0   | 977100AC0 | 185,000       | 209,871              | 1.50%                       | 5.70               | 5/1/2026                       |
| FHLMC, SERIES 4281, CLASS GA             | 3137B6NA5   | 3137B6NA5 | 190,177       | 196,886              | 1.41%                       | 3.00               | 2/1/2039                       |
| FHLMC, SERIES K069, CLASS A2             | 3137FBU79   | 3137FBU79 | 160,000       | 179,889              | 1.29%                       | 3.19               | 9/1/2027                       |
| UNITED STATES SMALL BUSINESS ADMINISTRAT | 83162CXD0   | 83162CXD0 | 168,469       | 175,119              | 1.26%                       | 2.88               | 7/1/2035                       |
| FANNIE MAE POOL                          | 3140FVUY0   | 3140FVUY0 | 146,378       | 157,637              | 1.13%                       | 4.00               | 5/1/2047                       |
| FEDERAL HOME LOAN MORTGAGE CORP. (FHLMC) | 3137BLMZ8   | 3137BLMZ8 | 140,000       | 151,199              | 1.08%                       | 3.01               | 7/1/2025                       |
| CITIGROUP COMMERCIAL MORTGAGE TRUST 2015 | 17323VAY1   | 17323VAY1 | 145,000       | 145,888              | 1.05%                       | 2.94               | 4/1/2048                       |
| WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES | 92935JBC8   | 92935JBC8 | 136,711       | 138,228              | 0.99%                       | 4.87               | 2/1/2044                       |
| FNMA, POOL #2914                         | 31418CGY4   | 31418CGY4 | 124,976       | 135,688              | 0.97%                       | 4.00               | 2/1/2037                       |
| FNMA, POOL #MA2856                       | 31418CE67   | 31418CE67 | 118,047       | 128,765              | 0.92%                       | 4.00               | 12/1/2036                      |
| FHLMC, SERIES 4648, CLASS E              | 3137BUJG4   | 3137BUJG4 | 120,244       | 124,556              | 0.89%                       | 3.50               | 8/1/2043                       |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST, S | 94987MAB7   | 94987MAB7 | 115,588       | 115,877              | 0.83%                       | 4.39               | 11/1/2043                      |
| WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5  | 92936JBB9   | 92936JBB9 | 108,999       | 110,677              | 0.79%                       | 3.67               | 11/1/2044                      |
| FNMA, SERIES 2010-129, CLASS NA          | 31398SGU1   | 31398SGU1 | 108,187       | 109,726              | 0.79%                       | 3.50               | 3/1/2025                       |
| GNMA, SERIES 2011-71, CLASS QE           | 38377V2M7   | 38377V2M7 | 102,173       | 106,997              | 0.77%                       | 3.50               | 9/1/2040                       |
| COMM 2012-CCRE3 MORTGAGE TRUST           | 12624PAE5   | 12624PAE5 | 102,677       | 101,171              | 0.73%                       | 2.82               | 10/1/2045                      |
| FNMA, SERIES 2003-44, CLASS Q            | 31393CVL4   | 31393CVL4 | 83,063        | 88,947               | 0.64%                       | 3.50               | 6/1/2033                       |
| COMMERCIAL MORTGAGE TRUST, SERIES 2014-C | 12592LBJ0   | 12592LBJ0 | 60,000        | 63,105               | 0.45%                       | 3.59               | 11/1/2047                      |
| FRESB MORTGAGE TRUST, SERIES 2016-SB23,  | 30295LAB0   | 30295LAB0 | 49,417        | 49,393               | 0.35%                       | 1.98               | 9/1/2036                       |
| WFRBS COMMERCIAL MORTGAGE TRUST 2012-C8  | 92936YAC5   | 92936YAC5 | 35,000        | 35,474               | 0.25%                       | 3.00               | 8/1/2045                       |
| GNMA, POOL #4283                         | 36202EXL8   | 36202EXL8 | 30,183        | 31,183               | 0.22%                       | 5.00               | 11/1/2038                      |
|                                          |             |           |               | <u>\$ 13,949,148</u> | <u>99.97%</u>               |                    |                                |

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