

**Sterling Capital Quality Income Fund**  
**Portfolio Holdings, September 30, 2021 (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 TBA                                 | 01F0206A2   | FNCL   | 2,000,000     | \$ 2,004,063 | 3.02%                       | 2.00               | 10/1/2051                      |
| FNMA TBA                                 | 01F0226A8   | FNCL   | 1,500,000     | 1,545,703    | 2.33%                       | 2.50               | 10/1/2051                      |
| U.S. TREASURY NOTES                      | 91282CCJ8   | T      | 1,500,000     | 1,494,082    | 2.25%                       | 0.88               | 6/30/2026                      |
| FHLMC, POOL #SD8162                      | 3132DWB77   | FR     | 1,372,557     | 1,441,687    | 2.17%                       | 3.00               | 7/1/2051                       |
| FREDDIE MAC POOL                         | 3133ANVX9   | FR     | 994,939       | 1,029,607    | 1.55%                       | 2.50               | 7/1/2051                       |
| FNMA-ACES, SERIES 2017-M7, CLASS A2      | 3136AV7G8   | FNA    | 900,000       | 967,736      | 1.46%                       | 2.96               | 2/1/2027                       |
| FREDDIE MAC GOLD POOL                    | 3132HQR53   | FG     | 847,719       | 906,780      | 1.37%                       | 3.00               | 12/1/2042                      |
| FANNIE MAE REMICS                        | 3136AWCJ4   | FNR    | 890,156       | 905,750      | 1.37%                       | 3.50               | 1/1/2043                       |
| FEDERATED TREASURY OBLIGATIONS FUND      | 60934N500   | TOIXX  | 862,998       | 862,998      | 1.30%                       | 0.01               | 10/1/2021                      |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 38378XMJ7   | GNR    | 837,069       | 852,811      | 1.29%                       | 2.50               | 11/1/2046                      |
| FANNIE MAE REMICS                        | 31396YFD9   | FNR    | 682,000       | 815,334      | 1.23%                       | 5.50               | 2/1/2038                       |
| HERTZ VEHICLE FINANCING III LP           | 42806MAE9   | HERTZ  | 795,000       | 795,458      | 1.20%                       | 1.68               | 12/27/2027                     |
| CD 2017-CD3 MORTGAGE TRUST               | 12515GAD9   | CD     | 700,000       | 768,296      | 1.16%                       | 3.63               | 2/1/2050                       |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST, S | 95000AAU1   | WFCM   | 644,000       | 705,625      | 1.06%                       | 3.81               | 12/1/2048                      |
| FNMA, POOL #FM4053                       | 3140X7QF9   | FN     | 671,009       | 694,002      | 1.05%                       | 2.50               | 8/1/2050                       |
| ONEMAIN FINANCIAL ISSUANCE TRUST, SERIES | 68269BAA6   | OMFIT  | 630,000       | 673,498      | 1.02%                       | 3.14               | 10/14/2036                     |
| FNMA, POOL #PM6523                       | 3140XAG97   | FN     | 640,264       | 660,387      | 1.00%                       | 2.50               | 3/1/2051                       |
| CD, SERIES 2016-CD2, CLASS A4            | 12515ABE9   | CD     | 589,000       | 643,550      | 0.97%                       | 3.53               | 11/1/2049                      |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST 20 | 94989AAU9   | WFCM   | 600,000       | 642,581      | 0.97%                       | 3.41               | 12/1/2047                      |
| FORD CREDIT AUTO OWNER TRUST/FORD CREDIT | 34532JAA2   | FORDR  | 642,000       | 639,401      | 0.96%                       | 1.06               | 4/15/2033                      |
| CTIBANK CREDIT CARD ISSUANCE TRUST       | 17305EDT9   | CCCTT  | 450,000       | 623,898      | 0.94%                       | 6.15               | 6/15/2039                      |
| FANNIE MAE REMICS                        | 31397NZT5   | FNR    | 527,000       | 613,549      | 0.93%                       | 5.00               | 5/1/2039                       |
| FANNIE MAE REMICS, SERIES 2013-91, CLASS | 3136AGGY2   | FNR    | 578,443       | 606,891      | 0.92%                       | 3.00               | 10/1/2026                      |
| FNMA, SERIES 2013-30, CLASS PY           | 3136ADND7   | FNR    | 585,000       | 602,482      | 0.91%                       | 3.00               | 4/1/2043                       |
| FREDDIE MAC REMICS                       | 3137A0XA8   | FHR    | 500,000       | 590,956      | 0.89%                       | 4.75               | 8/1/2040                       |
| BENCHMARK 2020-B18 MORTGAGE TRUST        | 08163AAE3   | BMARK  | 589,492       | 582,085      | 0.88%                       | 1.93               | 7/1/2053                       |
| FNMA, POOL #CA4702                       | 3140X8GL5   | FN     | 560,035       | 580,619      | 0.88%                       | 2.50               | 10/1/2050                      |
| GS MORTGAGE SECURITIES TRUST, SERIES 201 | 36192KAV9   | GSMs   | 550,000       | 556,624      | 0.84%                       | 4.09               | 5/1/2045                       |
| COMM 2014-UBS2 MORTGAGE TRUST, CLASS A5  | 12591UAF0   | COMM   | 520,000       | 554,948      | 0.84%                       | 3.96               | 3/1/2047                       |
| MORGAN STANLEY BANK OF AMERICA MERRILL L | 61691GAS9   | MSBAM  | 500,000       | 550,323      | 0.83%                       | 3.72               | 12/1/2049                      |
| CITIGROUP COMMERCIAL MORTGAGE TRUST, SER | 29425AAD5   | CGCMT  | 500,000       | 545,808      | 0.82%                       | 3.78               | 9/1/2058                       |
| GS MORTGAGE SECURITIES TRUST, SERIES 201 | 36251XAR8   | GSMs   | 500,000       | 543,730      | 0.82%                       | 3.44               | 11/1/2049                      |
| CSAIL COMMERCIAL MORTGAGE TRUST, SERIES  | 12635FAT1   | CSAIL  | 500,000       | 541,530      | 0.82%                       | 3.72               | 8/1/2048                       |
| COMM 2014-CCRE18 MORTGAGE TRUST          | 12632QAX1   | COMM   | 500,000       | 536,790      | 0.81%                       | 3.83               | 7/1/2047                       |
| SANTANDER DRIVE AUTO RECEIVABLES TRUST,  | 80285WAF4   | SDART  | 530,000       | 533,315      | 0.80%                       | 1.12               | 1/15/2026                      |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECU | 46642CBJ8   | JPMCC  | 500,000       | 532,177      | 0.80%                       | 3.80               | 7/1/2047                       |
| SPRINT SPECTRUM CO., LLC / SPEC I        | 85208NAD2   | SPRNTS | 493,750       | 527,325      | 0.80%                       | 4.74               | 3/20/2025                      |
| ONEMAIN FINANCIAL ISSUANCE TRUST 2020-A  | 68269LAA4   | OMFIT  | 500,000       | 516,811      | 0.78%                       | 3.84               | 5/14/2032                      |
| ENTERPRISE FLEET FINANCING 2019-2 LLC    | 29374DAC2   | EFF    | 500,000       | 513,817      | 0.78%                       | 2.38               | 2/20/2025                      |
| SOFI PROFESSIONAL LOAN PROGRAM, SERIES 2 | 83406TAB8   | SOFI   | 500,000       | 513,152      | 0.77%                       | 2.54               | 5/15/2046                      |
| FREDDIE MAC REMICS, SERIES 4650, CLASS B | 3137BUQL5   | FHR    | 500,000       | 510,370      | 0.77%                       | 3.50               | 5/1/2043                       |
| FNMA, POOL #BL1146                       | 3140HSHY0   | FN     | 495,294       | 509,343      | 0.77%                       | 3.59               | 1/1/2024                       |
| CARVANA AUTO RECEIVABLES TRUST           | 14687TAE7   | CRVNA  | 509,000       | 507,717      | 0.77%                       | 1.27               | 3/10/2027                      |
| FNMA, POOL #CA3294                       | 3140QAUU2   | FN     | 455,879       | 500,884      | 0.76%                       | 4.50               | 3/1/2034                       |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST 20 | 95002XBD6   | WFCM   | 500,000       | 499,946      | 0.75%                       | 2.12               | 8/1/2053                       |
| FANNIE MAE POOL                          | 3140XBEU0   | FN     | 476,242       | 498,918      | 0.75%                       | 3.00               | 5/1/2051                       |
| AVIS BUDGET RENTAL CAR FUNDING AESOP, LL | 05377REH3   | AESOP  | 500,000       | 498,701      | 0.75%                       | 1.38               | 8/20/2027                      |
| TOYOTA AUTO LOAN EXTENDED NOTE TRUST, SE | 89237MAA7   | TALNT  | 500,000       | 498,744      | 0.75%                       | 1.07               | 2/27/2034                      |
| CARVANA AUTO RECEIVABLES TRUST 2021-P3   | 14687JAG4   | CRVNA  | 500,000       | 497,554      | 0.75%                       | 1.42               | 8/10/2027                      |
| UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2 | 90349DAD4   | UBSBB  | 487,155       | 494,860      | 0.75%                       | 3.09               | 8/1/2049                       |
| BENCHMARK 2020-B21 MORTGAGE TRUST, SERIE | 08163LAG4   | BMARK  | 500,000       | 493,629      | 0.74%                       | 1.98               | 12/1/2053                      |
| GS MORTGAGE SECURITIES TRUST, SERIES 20- | 36264KAV2   | GSMs   | 500,000       | 492,908      | 0.74%                       | 2.01               | 12/3/2053                      |
| MORGAN STANLEY CAPITAL I TRUST 2018-H3   | 61767YAZ3   | MSC    | 435,000       | 492,340      | 0.74%                       | 4.18               | 7/1/2051                       |
| GOVERNMENT NATIONAL MORTGAGE ASSOCIATION | 38380NEZ8   | GNR    | 472,774       | 490,335      | 0.74%                       | 2.80               | 3/1/2029                       |
| COMM MORTGAGE TRUST, SERIES 2014-UBS4, C | 12591QAR3   | COMM   | 455,000       | 485,388      | 0.73%                       | 3.69               | 8/1/2047                       |
| FHLMC, POOL #RA5552                      | 3133KMEZ4   | FR     | 456,994       | 483,369      | 0.73%                       | 3.00               | 7/1/2051                       |
| COMM 2012-CCRE3 MORTGAGE TRUST           | 12624PAE5   | COMM   | 476,228       | 482,877      | 0.73%                       | 2.82               | 10/1/2045                      |
| ONEMAIN FINANCIAL ISSUANCE TRUST, SERIES | 68269MAA2   | OMFIT  | 480,000       | 479,152      | 0.72%                       | 1.55               | 6/16/2036                      |
| FHLMC, POOL #RA5549                      | 3133KMEW1   | FR     | 447,677       | 477,969      | 0.72%                       | 3.50               | 7/1/2051                       |
| FREDDIE MAC REMICS, SERIES 5115, CLASS G | 3137H0WB0   | FHR    | 460,951       | 477,074      | 0.72%                       | 2.50               | 9/1/2050                       |
| FREDDIE MAC REMICS                       | 3137AWH81   | FHR    | 435,736       | 470,503      | 0.71%                       | 3.50               | 11/1/2027                      |
| FNMA, POOL #FM4055                       | 3140X7QH5   | FN     | 435,848       | 451,046      | 0.68%                       | 2.50               | 8/1/2050                       |
| FNMA, POOL #CA7051                       | 3140QEZR6   | FN     | 426,829       | 448,689      | 0.68%                       | 3.00               | 9/1/2050                       |
| CITIGROUP COMMERCIAL MORTGAGE TRUST, SER | 17321RAH9   | CGCMT  | 405,000       | 430,693      | 0.65%                       | 4.54               | 11/1/2046                      |
| FREDDIE MAC REMICS                       | 3137AKHT1   | FHR    | 400,000       | 430,621      | 0.65%                       | 3.50               | 1/1/2042                       |
| FANNIE MAE REMICS, SERIES 2011-131, CLAS | 3136A2M67   | FNR    | 380,000       | 429,427      | 0.65%                       | 4.50               | 12/1/2041                      |
| FNMA, POOL #CA7939                       | 3140QFZD4   | FN     | 400,401       | 419,245      | 0.63%                       | 2.50               | 11/1/2035                      |
| FNMA, POOL #MA4334                       | 31418DY89   | FN     | 399,046       | 413,130      | 0.62%                       | 2.50               | 5/1/2041                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | 03066RAD7   | AMCAR  | 405,000       | 404,159      | 0.61%                       | 0.69               | 1/19/2027                      |
| SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | 80285WAE7   | SDART  | 400,000       | 400,908      | 0.60%                       | 0.69               | 3/17/2025                      |
| CITIGROUP COMMERCIAL MORTGAGE TRUST 2013 | 17321JAD6   | CGCMT  | 365,000       | 388,702      | 0.59%                       | 4.37               | 9/1/2046                       |
| FANNIE MAE REMICS SERIES 2011-74 CLASS Q | 3136A0LG0   | FNR    | 367,213       | 385,293      | 0.58%                       | 4.50               | 11/1/2040                      |
| COMM 2012-CCRE1 MORTGAGE TRUST           | 12624BAC0   | COMM   | 376,163       | 379,166      | 0.57%                       | 3.39               | 5/1/2045                       |
| ENTERPRISE FLEET FUNDING 2021-1 LLC      | 29374EAC0   | EFF    | 375,000       | 374,151      | 0.56%                       | 0.70               | 12/21/2026                     |
| FRESB 2017-SB36 MORTGAGE TRUST           | 35802YAJ0   | FRESB  | 365,270       | 373,032      | 0.56%                       | 2.88               | 7/1/2027                       |
| FHLMC, POOL #QA396                       | 31339U3D0   | FR     | 355,897       | 367,063      | 0.55%                       | 2.50               | 11/1/2049                      |
| FORD CREDIT AUTO OWNER TRUST SERIES 20-1 | 34531NAA4   | FORDR  | 350,000       | 361,961      | 0.55%                       | 2.04               | 8/15/2031                      |
| FNMA, POOL #CA6421                       | 3140QED33   | FN     | 344,621       | 361,885      | 0.55%                       | 3.00               | 7/1/2050                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | 03066KAG5   | AMCAR  | 351,000       | 360,614      | 0.54%                       | 2.74               | 4/18/2025                      |
| WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES | 92936TAB8   | WFRBS  | 350,000       | 353,919      | 0.53%                       | 3.43               | 6/1/2045                       |
| CARVANA AUTO RECEIVABLES TRUST, SERIES 2 | 14687BAH9   | CRVNA  | 350,000       | 350,737      | 0.53%                       | 0.86               | 1/1/2027                       |
| FNMA, POOL #CA6422                       | 3140QED41   | FN     | 330,857       | 346,232      | 0.52%                       | 3.00               | 7/1/2050                       |
| FNMA POOL # FN CA6097                    | 3140QDX33   | FN     | 322,207       | 341,431      | 0.52%                       | 3.50               | 6/1/2050                       |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST, S | 95000YAY1   | WFCM   | 300,000       | 329,120      | 0.50%                       | 3.58               | 10/1/2050                      |
| WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES | 92939HAY1   | WFRBS  | 302,000       | 326,206      | 0.49%                       | 3.92               | 10/1/2057                      |
| MORGAN STANLEY BANK OF AMERICA MERRILL L | 61764PBU5   | MSBAM  | 300,167       | 320,967      | 0.48%                       | 3.53               | 12/1/2047                      |
| GS MORTGAGE SECURITIES TRUST, SERIES 201 | 36198FAE2   | GSMs   | 300,000       | 317,242      | 0.48%                       | 4.24               | 8/1/2046                       |
| FHLMC, SERIES 219, CLASS PO              | 3128CVVZ4   | FHS    | 330,858       | 313,582      | 0.47%                       | -                  | 3/1/2032                       |
| FHLMC, POOL #ZT1107                      | 3132ADGQ5   | FR     | 288,684       | 312,003      | 0.47%                       | 3.50               | 3/1/2043                       |
| AVIS BUDGET RENTAL CAR FUNDING AESOP, LL | 05377RCU6   | AESOP  | 300,000       | 309,713      | 0.47%                       | 2.97               | 3/20/2024                      |
| FREDDIE MAC REMICS                       | 3137ASTQ7   | FHR    | 300,000       | 307,820      | 0.46%                       | 2.50               | 8/1/2042                       |
| SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | 80286WAE6   | SDART  | 300,000       | 300,886      | 0.45%                       | 0.73               | 3/17/2025                      |
| ENTERPRISE FLEET FINANCING, LLC, SERIES  | 29374YAC6   | EFF    | 300,000       | 297,616      | 0.45%                       | 0.74               | 5/20/2027                      |
| FHLMC, POOL #ZA2378                      | 31329KUB8   | FR     | 270,025       | 292,231      | 0.44%                       | 3.50               | 5/1/2035                       |
| JP MORGAN MORTGAGE TRUST 2017-5          | 46590YAN4   | JPMMT  | 275,000       | 283,838      | 0.43%                       | 3.10               | 10/2/2048                      |
| GS MORTGAGE SECURITIES TRUST 2020-GC47   | 36258RBA0   | GSMs   | 272,000       | 278,032      | 0.42%                       | 2.38               | 5/1/2053                       |
| MORGAN STANLEY CAPITAL I TRUST 2020-HR8  | 61692BBP4   | MSC    | 279,333       | 277,633      | 0.42%                       | 2.04               | 7/1/2053                       |
| COMM 2017-COR2 MORTGAGE TRUST            | 12595EAD7   | COMM   | 250,000       | 274,308      | 0.41%                       | 3.51               | 9/1/2050                       |
| AEGIS ASSET BACKED SECURITIES TRUST, SER | 00764MHC4   | AABST  | 266,480       | 266,519      | 0.40%                       | 0.79               | 12/25/2035                     |
| AMERICAN TOWER TRUST #1                  | 03027WAK8   | AMETOW | 250,000       | 266,237      | 0.40%                       | 3.65               | 3/23/2028                      |
| AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | 03066KAF7   | AMCAR  | 230,000       | 233,343      | 0.35%                       | 2.54               | 7/18/2024                      |
| FREDDIE MAC REMICS, SERIES 3815, CLASS T | 3137A6ED0   | FHR    | 200,000       | 230,284      | 0.35%                       | 4.50               | 2/1/2041                       |

The coupon rate represents the rates of the underlying Bonds in the portfolio and does not represent the performance of the Fund itself.  
Holdings are subject to change.

**Sterling Capital Quality Income Fund**  
**Portfolio Holdings, September 30, 2021 (unaudited)**

| Security Name                                  | Security ID | Ticker | Shares or Par | Market Value  | % of Total<br>Market Value* | Coupon Rate<br>(%) | Maturity or<br>Expiration Date |
|------------------------------------------------|-------------|--------|---------------|---------------|-----------------------------|--------------------|--------------------------------|
| FHLMC, POOL #ZJ3508                            | 3131XJ3R1   | FR     | 209,756       | 228,690       | 0.35%                       | 3.50               | 8/1/2042                       |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST 20       | 95002RAX6   | WFCM   | 220,800       | 226,867       | 0.34%                       | 2.45               | 6/1/2053                       |
| AMERICREDIT AUTOMOBILE RECEIVABLES TRUST       | 03066PAD1   | AMCAR  | 225,000       | 225,596       | 0.34%                       | 0.76               | 12/18/2025                     |
| FHLMC, POOL #ZL8964                            | 3131XQ5Z5   | FR     | 208,153       | 225,375       | 0.34%                       | 3.50               | 1/1/2045                       |
| SAXON ASSET SECURITIES TRUST, SERIES 200       | 805564QV6   | SAST   | 218,078       | 218,366       | 0.33%                       | 0.98               | 12/26/2034                     |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES | 46635TAU6   | JPMCC  | 214,195       | 217,768       | 0.33%                       | 5.01               | 2/1/2046                       |
| FREDDIE MAC REMICS                             | 3137A6R38   | FHR    | 204,904       | 217,184       | 0.33%                       | 4.50               | 5/1/2040                       |
| WHEELS SPV 2 LLC                               | 96328DBU7   | WHL    | 215,000       | 215,213       | 0.32%                       | 0.62               | 8/20/2029                      |
| COMMERCIAL MORTGAGE TRUST, SERIES 2014-C       | 12592LBJ0   | COMM   | 201,000       | 214,638       | 0.32%                       | 3.59               | 11/1/2047                      |
| FNMA, POOL #AJ1717                             | 3138AS4B5   | FN     | 193,872       | 214,449       | 0.32%                       | 4.00               | 9/1/2041                       |
| ARI FLEET LEASE TRUST, SERIES 2018-A, CL       | 00217EAC2   | ARIFL  | 212,448       | 213,083       | 0.32%                       | 2.84               | 10/15/2026                     |
| FNMA, POOL #CA0833                             | 3140Q74T1   | FN     | 200,187       | 212,511       | 0.32%                       | 3.50               | 12/1/2047                      |
| FHLMC, SERIES 4173, CLASS NB                   | 3137B0HP2   | FHR    | 197,599       | 210,545       | 0.32%                       | 3.00               | 3/1/2043                       |
| FANNIE MAE REMICS, SERIES 2003-21, CLASS       | 31392JY60   | FNR    | 192,600       | 210,275       | 0.32%                       | 4.00               | 3/1/2033                       |
| FREDDIE MAC POOL # FR ZA2461                   | 31329KWW0   | FR     | 191,051       | 208,664       | 0.31%                       | 4.00               | 5/1/2037                       |
| WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES       | 92936YAE1   | WFRBS  | 200,000       | 203,901       | 0.31%                       | 3.66               | 8/1/2045                       |
| JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES | 46645UAT4   | JPMCC  | 185,000       | 202,854       | 0.31%                       | 3.65               | 12/1/2049                      |
| FNMA, POOL #AL7487                             | 3138EQJ94   | FN     | 183,579       | 200,997       | 0.30%                       | 4.00               | 10/1/2045                      |
| GREATAMERICA LEASING RECEIVABLES               | 39154TBJ6   | GALC   | 200,000       | 199,544       | 0.30%                       | 0.34               | 8/15/2024                      |
| FREDDIE MAC REMICS                             | 3137ATHV7   | FHR    | 195,000       | 195,422       | 0.29%                       | 1.50               | 8/1/2027                       |
| FNMA, POOL #AS4552                             | 3138WEBW8   | FN     | 178,165       | 193,409       | 0.29%                       | 3.50               | 3/1/2045                       |
| FANNIE MAE REMICS                              | 3136AUBX8   | FNR    | 177,935       | 185,923       | 0.28%                       | 2.50               | 10/1/2045                      |
| MASTR ALTERNATIVE LOANS TRUST, SERIES 20       | 576434FK5   | MALT   | 179,088       | 185,309       | 0.28%                       | 5.50               | 6/1/2033                       |
| FHLMC, POOL #ZT1164                            | 3132ADJH2   | FR     | 171,856       | 185,166       | 0.28%                       | 3.50               | 3/1/2045                       |
| FNMA, POOL #MA2158                             | 31418BMG8   | FN     | 167,252       | 184,702       | 0.28%                       | 4.50               | 1/1/2045                       |
| FREDDIE MAC REMICS, SERIES 4215, CLASS L       | 3137B34U9   | FHR    | 179,845       | 183,343       | 0.28%                       | 2.00               | 7/1/2041                       |
| FNMA, POOL #AB4701                             | 31417B6K8   | FN     | 167,224       | 182,078       | 0.27%                       | 3.50               | 6/1/2042                       |
| FNMA POOL # FN BA6574                          | 3140EBJU6   | FN     | 171,891       | 181,615       | 0.27%                       | 3.00               | 1/1/2031                       |
| FREDDIE MAC REMICS                             | 31394TAD7   | FHR    | 165,756       | 176,797       | 0.27%                       | 4.00               | 3/1/2034                       |
| GS MORTGAGE SECURITIES TRUST, SERIES 201       | 36249KAG5   | GSMS   | 175,000       | 175,785       | 0.27%                       | 5.15               | 8/1/2043                       |
| FREDDIE MAC REMICS, SERIES 4160, CLASS H       | 3137AXUF8   | FHR    | 171,000       | 175,363       | 0.26%                       | 2.50               | 12/1/2032                      |
| FREDDIE MAC POOL # FR QA6230                   | 3133A04P6   | FR     | 163,520       | 171,274       | 0.26%                       | 3.00               | 1/1/2050                       |
| FNMA, POOL #MA2127                             | 31418BLH7   | FN     | 154,073       | 169,851       | 0.26%                       | 4.00               | 12/1/2044                      |
| ARI FLEET LEASE TRUST 2021-A                   | 00217FAC9   | ARIFL  | 170,000       | 169,356       | 0.26%                       | 0.68               | 3/15/2030                      |
| FNMA, POOL #BJ9608                             | 3140HBVA3   | FN     | 156,602       | 165,622       | 0.25%                       | 3.50               | 9/1/2049                       |
| WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10       | 92890NAU3   | WFRBS  | 162,000       | 165,142       | 0.25%                       | 2.88               | 12/1/2045                      |
| FNMA, POOL #AH4008                             | 3138ASN24   | FN     | 149,304       | 165,060       | 0.25%                       | 4.00               | 3/1/2041                       |
| FHLMC, POOL #ZM1015                            | 3131XUDU8   | FR     | 149,186       | 162,526       | 0.25%                       | 4.00               | 4/1/2046                       |
| FNMA, POOL # BE2329                            | 3140FMST4   | FN     | 151,313       | 160,089       | 0.24%                       | 3.00               | 2/1/2047                       |
| MORGAN STANLEY CAPITAL I TRUST, SERIES 2       | 61690YBU5   | MSC    | 149,000       | 159,419       | 0.24%                       | 3.05               | 11/1/2049                      |
| FHLMC, SERIES 3440, CLASS EM                   | 31397T2X9   | FHR    | 136,010       | 152,524       | 0.23%                       | 5.00               | 4/1/2038                       |
| FNMA, POOL #AI5595                             | 3138AKGD5   | FN     | 133,088       | 151,371       | 0.23%                       | 5.00               | 7/1/2041                       |
| GREATAMERICA LEASING RECEIVABLES               | 39154TBK3   | GALC   | 145,000       | 143,864       | 0.22%                       | 0.55               | 12/15/2026                     |
| FHLMC, POOL #ZM5123                            | 3131XYVQ9   | FR     | 133,993       | 142,624       | 0.22%                       | 3.50               | 12/1/2047                      |
| FNMA, POOL #MA2808                             | 31418CDN1   | FN     | 131,024       | 142,378       | 0.21%                       | 4.00               | 11/1/2046                      |
| FHLMC, POOL #ZS4646                            | 3132ASET8   | FR     | 128,776       | 136,167       | 0.21%                       | 3.00               | 1/1/2046                       |
| COMMERCIAL MORTGAGE TRUST, 2012-CR1, CLA       | 12624BAF3   | COMM   | 125,000       | 126,697       | 0.19%                       | 3.91               | 5/1/2045                       |
| FNMA, POOL #CA1711                             | 3140Q83V5   | FN     | 107,638       | 116,620       | 0.18%                       | 4.50               | 5/1/2048                       |
| FHLMC, SERIES 2485, CLASS WG                   | 31392TAU1   | FHR    | 95,164        | 109,212       | 0.16%                       | 6.00               | 8/1/2032                       |
| FNMA, POOL #AH5646                             | 3138A7HY7   | FN     | 98,503        | 108,244       | 0.16%                       | 3.50               | 2/1/2041                       |
| MORGAN STANLEY BAML TRUST, SERIES 2014-C       | 61763XAE6   | MSBAM  | 100,000       | 107,782       | 0.16%                       | 3.92               | 10/1/2047                      |
| FANNIE MAE POOL                                | 3140J7UL7   | FN     | 96,053        | 106,075       | 0.16%                       | 4.50               | 11/1/2047                      |
| FANNIE MAE POOL                                | 3140FVUY0   | FN     | 96,277        | 104,053       | 0.16%                       | 4.00               | 5/1/2047                       |
| FHLMC, POOL #ZJ0811                            | 3131WQ3U9   | FR     | 91,572        | 100,807       | 0.15%                       | 4.00               | 12/1/2040                      |
| FHLMC, POOL #ZJ0654                            | 3131WQWP8   | FR     | 91,373        | 100,590       | 0.15%                       | 4.00               | 11/1/2040                      |
| FNMA, POOL # 984277                            | 31415MM28   | FN     | 80,660        | 94,076        | 0.14%                       | 5.50               | 6/1/2038                       |
| GS MORTGAGE SECURITIES TRUST, SERIES 201       | 36253GAE2   | GSMS   | 85,000        | 91,806        | 0.14%                       | 3.93               | 9/1/2047                       |
| FHLMC, POOL #ZA1042                            | 31329JEP8   | FR     | 79,024        | 91,639        | 0.14%                       | 5.50               | 4/1/2040                       |
| WFRBS COMMERCIAL MORTGAGE TRUST 2013-UBS       | 92938JAE2   | WFRBS  | 84,650        | 89,686        | 0.14%                       | 4.08               | 3/1/2046                       |
| UNITED STATES SMALL BUSINESS ADMINISTRATION    | 83162CTE3   | SBAP   | 81,978        | 88,796        | 0.13%                       | 4.36               | 4/1/2030                       |
| PARK PLACE SECURITIES INC ASSET-BACKED P       | 70069FHV2   | PPSI   | 87,980        | 88,032        | 0.13%                       | 0.78               | 5/25/2035                      |
| GNMA SERIES 04-69 CLASS GC                     | 38374H6M7   | GNR    | 71,324        | 80,252        | 0.12%                       | 5.50               | 4/1/2034                       |
| COMM 2013-CRE13 MORTGAGE TRUST, SERIES         | 12630BBA5   | COMM   | 75,000        | 80,103        | 0.12%                       | 4.19               | 11/1/2046                      |
| COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES  | 12626LAE2   | COMM   | 75,000        | 79,698        | 0.12%                       | 4.26               | 8/1/2050                       |
| PARK PLACE SECURITIES, INC., SERIES 2005       | 70069FLW5   | PPSI   | 76,942        | 78,038        | 0.12%                       | 0.81               | 8/25/2035                      |
| CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES | 22541SAL2   | CSFB   | 71,158        | 73,648        | 0.11%                       | 6.50               | 2/1/2034                       |
| COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERIES     | 12667FRY3   | CWALT  | 67,955        | 70,562        | 0.11%                       | 6.00               | 10/1/2034                      |
| FREDDIE MAC POOL # FR ZS8993                   | 3132A97E1   | FR     | 60,920        | 66,264        | 0.10%                       | 4.00               | 11/1/2032                      |
| FANNIE MAE REMICS, SERIES 2003-19, CLASS       | 31392JKC2   | FNR    | 54,086        | 61,209        | 0.09%                       | 5.50               | 3/1/2033                       |
| FREDDIE MAC REMICS                             | 3137B7HJ1   | FHR    | 57,516        | 60,546        | 0.09%                       | 3.00               | 12/1/2041                      |
| FNMA, POOL # AC1830                            | 31417LA88   | FN     | 53,489        | 59,940        | 0.09%                       | 4.50               | 9/1/2039                       |
| WELLS FARGO COMMERCIAL MORTGAGE TRUST, SERIES  | 95000PAE4   | WFCM   | 50,000        | 55,263        | 0.08%                       | 3.79               | 12/1/2049                      |
| FNMA, POOL #AE4855                             | 31419FMD5   | FN     | 48,865        | 54,770        | 0.08%                       | 4.50               | 10/1/2040                      |
| FNMA, POOL #MA2066                             | 31418BJL1   | FN     | 48,400        | 53,574        | 0.08%                       | 4.50               | 10/1/2044                      |
| HOME EQUITY ASSET TRUST, SERIES 2005-7,        | 437084NZ5   | HEAT   | 52,158        | 52,138        | 0.08%                       | 0.76               | 1/25/2036                      |
| JP MORGAN MORTGAGE ACQUISITION CORP 2005       | 46626LAF7   | JPMAC  | 50,521        | 50,525        | 0.08%                       | 0.79               | 6/25/2035                      |
| FHLMC, POOL #ZJ9910                            | 3131WPAK5   | FR     | 43,294        | 49,543        | 0.07%                       | 5.00               | 4/1/2040                       |
| FNMA, POOL #995072                             | 31416BMV7   | FN     | 41,471        | 48,426        | 0.07%                       | 5.50               | 8/1/2038                       |
| FNMA, POOL # AC9298                            | 31417WKL4   | FN     | 41,286        | 46,407        | 0.07%                       | 4.50               | 6/1/2041                       |
| COUNTRYWIDE HOME LOAN MORTGAGE PASS THROUGH    | 12669FPC1   | CWHL   | 41,487        | 43,482        | 0.07%                       | 5.75               | 4/1/2034                       |
| FHLMC, POOL #ZA1056                            | 31329JES2   | FR     | 35,340        | 40,078        | 0.06%                       | 5.00               | 8/1/2040                       |
| CITICORP MORTGAGE SECURITIES, INC., SERIES     | 172973M97   | CMSI   | 34,900        | 35,967        | 0.05%                       | 5.50               | 2/1/2035                       |
| CHESAPEAKE FUNDING II, LLC, SERIES 2018        | 165183BT0   | CFII   | 34,258        | 34,955        | 0.05%                       | 3.39               | 1/15/2031                      |
| FHLMC, POOL #ZJ9359                            | 3131WVMG6   | FR     | 25,641        | 29,833        | 0.05%                       | 5.50               | 10/1/2039                      |
| FIRSTKEY MORTGAGE TRUST, SERIES 2014-1,        | 33766WAM6   | FKMT   | 26,862        | 27,334        | 0.04%                       | 3.50               | 11/1/2044                      |
| FHLMC, SERIES 3803, CLASS PJ                   | 3137A7SD8   | FHR    | 23,512        | 24,619        | 0.04%                       | 4.25               | 1/1/2041                       |
| MASTR ALTERNATIVE LOANS TRUST, SERIES 20       | 576434ZS6   | MALT   | 26,837        | 24,447        | 0.04%                       | 6.50               | 1/1/2035                       |
| RBSGC MORTGAGE PASS THROUGH CERTIFICATES       | 74927XAG7   | RBSGC  | 19,584        | 19,639        | 0.03%                       | 3.82               | 7/1/2035                       |
| BEAR STEARNS ASSET BACKED SECURITIES I TRUST   | 073879NZ7   | BSABS  | 16,400        | 16,429        | 0.02%                       | 1.66               | 12/25/2034                     |
| ARGENT SECURITIES, INC., SERIES 2005-W3,       | 040104PB1   | ARSI   | 15,150        | 15,143        | 0.02%                       | 0.77               | 11/25/2035                     |
| GNMA, SERIES 2010-85, CLASS DQ                 | 38374YTU7   | GNR    | 11,698        | 11,882        | 0.02%                       | 3.00               | 12/1/2039                      |
| GNMA, POOL # 755678                            | 36230QJX7   | G2     | 9,750         | 10,657        | 0.02%                       | 4.00               | 12/1/2040                      |
| HOME EQUITY ASSET TRUST, SERIES 2005-8,        | 437084PZ3   | HEAT   | 10,480        | 10,479        | 0.02%                       | 0.73               | 2/25/2036                      |
| CITIGROUP MORTGAGE LOAN TRUST, INC., SERIES    | 17307GHE1   | CMLTI  | 9,815         | 9,805         | 0.01%                       | 6.50               | 11/25/2063                     |
| CITICORP RESIDENTIAL MORTGAGE TRUST, SERIES    | 17312HAF6   | CRMSI  | 3,716         | 3,750         | 0.01%                       | 4.90               | 6/1/2037                       |
|                                                |             |        |               | \$ 66,300,658 | 100.01%                     |                    |                                |

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