

Sterling Capital Behavioral International Equity Fund
Portfolio Holdings, May 31, 2020 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
ROCHE HOLDING AG	7110388	ROG	6,525	\$ 2,257,088	2.91%	-	
NESTLE SA	7123870	NESN	18,450	1,992,324	2.57%	-	
NOVARTIS AG	7103065	NOVN	21,950	1,894,893	2.44%	-	
TOYOTA MOTOR CORP.	6900643	7203	25,000	1,565,905	2.02%	-	
LVMH MOET HENNESSY LOUIS VUITTON SE	4061412	MC	3,550	1,477,755	1.90%	-	
GLAXOSMITHKLINE PLC	0925288	GSK	67,150	1,386,422	1.79%	-	
SANOFI	5671735	SAN	14,000	1,360,278	1.75%	-	
BRITISH AMERICAN TOBACCO PLC	0287580	BATS	33,175	1,306,769	1.68%	-	
RIO TINTO PLC	0718875	RIO	22,375	1,191,812	1.54%	-	
KDDI CORP	6248990	9433	34,400	1,000,310	1.29%	-	
TEVA PHARMACEUTICAL INDUSTRIES, LTD., AD	881624209	TEVA	78,175	979,533	1.26%	-	
FORTESCUE METALS GROUP, LTD.	6086253	FMG	105,650	978,854	1.26%	-	
PANDORA A/S	B44XTX8	PNDORA	19,475	967,783	1.25%	-	
SONY CORP.	6821506	6758	14,700	936,973	1.21%	-	
SUMITOMO MITSUI FINANCIAL GROUP INC	6563024	8316	32,200	931,261	1.20%	-	
FRESENIUS SE & CO., KGAA	4352097	FRE	19,050	913,527	1.18%	-	
ITOCHU CORP.	6467803	8001	42,500	910,334	1.17%	-	
ESSITY AB	BF1K7P7	ESSITYB	27,400	903,781	1.17%	-	
DEUTSCHE POST AG	4617859	DPW	28,450	883,635	1.14%	-	
RIO TINTO, LTD.	6220103	RIO	14,075	876,251	1.13%	-	
SEKISUI HOUSE, LTD.	6793906	1928	46,000	875,469	1.13%	-	
DANONE SA	B1Y9TB3	BN	12,650	864,434	1.11%	-	
WOLTERS KLUWER	5671519	WKL	10,825	861,328	1.11%	-	
SKF AB	B1Q3J35	SKFB	46,700	856,431	1.10%	-	
UNITED INTERNET AG-REG SHARE	4354134	UTDI	20,850	853,571	1.10%	-	
FRESENIUS MEDICAL CARE AG & CO KGAA	5129074	FME	10,125	849,688	1.10%	-	
SMURFIT KAPPA GROUP PLC	B1RR840	SKG	25,925	844,615	1.09%	-	
HENKEL AG & CO. KGAA	5002465	HEN	10,500	839,781	1.08%	-	
ATOS SE	5654781	ATO	11,150	839,412	1.08%	-	
E.ON SE	4942904	EOAN	79,425	838,104	1.08%	-	
DAI-ICHI LIFE HOLDINGS, INC.	B601QS4	8750	63,900	831,301	1.07%	-	
NEXON CO., LTD.	B63QM77	3659	39,600	824,717	1.06%	-	
NIPPON TELEGRAPH & TELEPHONE CORP.	6641373	9432	36,300	822,636	1.06%	-	
SWEDISH MATCH AB	5048566	SWMA	11,825	820,247	1.06%	-	
MITSUMI & CO., LTD.	6597302	8031	53,900	817,409	1.05%	-	
UPM-KYMMENE OYJ	5051252	UPM	28,200	812,950	1.05%	-	
BRENNTAG AG	B4YVF56	BNR	15,300	805,201	1.04%	-	
SHIMIZU CORP.	6804400	1803	94,400	798,301	1.03%	-	
GVC HOLDINGS PLC	B5VQMV6	GVC	81,375	796,746	1.03%	-	
OBAYASHI CORP.	6656407	1802	86,000	795,048	1.02%	-	
MEDIBANK PVT, LTD.	BR1NNQ5	MPL	417,175	792,495	1.02%	-	
ANDRITZ AG	B1WVF68	ANDR	20,850	780,897	1.01%	-	
ARKEMA SA	B0Z5Y22	AKE	8,975	780,677	1.01%	-	
FUJIFILM HOLDINGS CORP.	6356525	4901	16,900	780,555	1.01%	-	
SSE PLC	0790873	SSE	50,175	769,306	0.99%	-	
CHECK POINT SOFTWARE TECHNOLOGIES, LTD.	2181334	CHKP	7,000	767,690	0.99%	-	
BROTHER INDUSTRIES, LTD.	6146500	6448	40,600	763,850	0.98%	-	
ADVANTEST CORP.	6870490	6857	15,400	759,683	0.98%	-	
UCB SA	5596991	UCB	7,600	759,274	0.98%	-	
RESONA HOLDINGS, INC.	6421553	8308	210,800	758,016	0.98%	-	
FUKUOKA FINANCIAL GROUP, INC.	B1TK1Y8	8354	46,300	752,598	0.97%	-	
MEBUKI FINANCIAL GROUP, INC.	BH0VTS2	7167	328,200	742,555	0.96%	-	
ENDESA SA	5271782	ELE	31,100	737,057	0.95%	-	
ANTOFAGASTA PLC	0045614	ANTO	67,675	732,480	0.94%	-	
IPSEN SA	B0R7JF1	IPN	9,325	731,831	0.94%	-	
TAISEI CORP.	6870100	1801	21,000	728,267	0.94%	-	
SBI HOLDINGS INC/JAPAN	6309466	8473	33,800	723,670	0.93%	-	
ADMIRAL GROUP PLC	B02J639	ADM	24,900	717,429	0.92%	-	
IMPERIAL BRANDS PLC	0454492	IMB	39,550	716,298	0.92%	-	
WILMAR INTERNATIONAL LTD	B17KC69	WIL	252,800	712,163	0.92%	-	
DEUTSCHE TELEKOM AG	5842359	DTE	45,150	710,434	0.92%	-	
KONINKLIJKE VOPAK NV	5809428	VPK	12,950	708,839	0.91%	-	
YAMADA DENKI CO, LTD.	6985026	9831	144,600	702,586	0.91%	-	
ZURICH INSURANCE GROUP AG	5983816	ZURN	2,175	699,899	0.90%	-	
OMV AG	4651459	OMV	20,925	690,330	0.89%	-	
AUSNET SERVICES	BPXR7J0	AST	588,775	688,747	0.89%	-	
ENAGAS SA	7383072	ENG	30,225	678,071	0.87%	-	
SUN HUNG KAI PROPERTIES, LTD.	6859927	16	58,000	665,936	0.86%	-	
TELENET GROUP HOLDING NV	B0LKS84	TNET	16,200	662,847	0.85%	-	
VENTURE CORP LTD	6927374	VMS	61,100	661,686	0.85%	-	
BOC HONG KONG HOLDINGS, LTD.	6536112	2388	237,000	660,414	0.85%	-	
KONINKLIJKE AHOLD DELHAIZE NV	BD0Q398	AD	26,075	660,226	0.85%	-	
J SAINSBURY PLC	B019KW7	SBRY	275,175	659,289	0.85%	-	
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	TOIXX	658,150	658,150	0.85%	-	
BENESSE HOLDINGS, INC.	6121927	9783	24,300	657,268	0.85%	-	
MITSUBISHI UFJ LEASE & FINANCE CO., LTD.	6268976	8593	134,000	653,568	0.84%	-	
HONDA MOTOR CO., LTD.	6435145	7267	24,900	642,789	0.83%	-	
JAPAN POST BANK CO, LTD.	BYT8165	7182	76,700	632,973	0.82%	-	
WHEELLOCK & CO., LTD.	6981488	20	93,000	628,078	0.81%	-	
YANGZIJANG SHIPBUILDING HOLDINGS LTD	B1VT035	YZJSGD	943,900	628,020	0.81%	-	
SUMITOMO CORP	6858946	8053	50,600	609,011	0.79%	-	

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 Behavioral International Equity Fund
Portfolio Holdings, May 31, 2020 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
WM MORRISON SUPERMARKETS PLC	0604316	MRW	254,225	586,176	0.76%	-	
CHEUNG KONG PROPERTY HOLDINGS, LTD.	BYZQ077	1113	105,000	570,954	0.74%	-	
KERRY PROPERTIES, LTD.	6486314	683	241,500	570,141	0.73%	-	
ROYAL DUTCH SHELL PLC	B03MLX2	RDSA	32,850	510,852	0.66%	-	
SWISSCOM AG	5533976	SCMN	900	467,686	0.60%	-	
UBISOFT ENTERTAINMENT SA	B1L3CS6	UBI	5,475	423,360	0.55%	-	
HANG LUNG PROPERTIES, LTD.	6030506	101	188,000	395,330	0.51%	-	
HENKEL AG & CO. KGAA	5076705	HEN3	4,425	394,333	0.51%	-	
UBS GROUP AG	BRJL176	UBSG	34,825	372,944	0.48%	-	
CK HUTCHISON HOLDINGS LTD.	BW9P816	1	51,500	314,920	0.41%	-	
HANKYU HANSHIN HOLDINGS, INC.	6408664	9042	7,700	284,167	0.37%	-	
FUJITSU, LTD.	6356945	6702	2,700	277,899	0.36%	-	
MEDIPAL HOLDINGS CORP.	6782090	7459	13,400	265,527	0.34%	-	
OCADO GROUP PLC	B3MBS74	OCDO	8,925	241,499	0.31%	-	
SEVEN BANK, LTD.	B2NT8S1	8410	82,300	234,282	0.30%	-	
KEPPEL CORP LTD	B1VQ5C0	KEP	52,500	219,617	0.28%	-	
RAIFFEISEN BANK INTERNATIONAL AG	B0704T9	RBI	11,900	218,487	0.28%	-	
STORA ENSO OYJ	5072673	STERV	15,675	191,835	0.25%	-	
TOKYO ELECTRON, LTD.	6895675	8035	600	119,616	0.15%	-	
VALEO SA	BDC5ST8	FR	4,850	119,250	0.15%	-	
AGL ENERGY LTD.	BSS7GP5	AGL	9,100	101,660	0.13%	-	
MACQUARIE GROUP, LTD.	B28YTC2	MQG	1,250	91,626	0.12%	-	
MITSUBISHI CORP.	6596785	8058	3,600	83,954	0.11%	-	
SOLVAY SA	4821100	SOLB	650	49,411	0.06%	-	
EURO	CASHEUR	EUR	30,964	34,372	0.04%	-	
SINGAPORE DOLLAR	CASHSGD	SGD	42,784	30,283	0.04%	-	
HONG KONG DOLLAR	CASHHKD	HKD	229,540	29,612	0.04%	-	
JAPANESE YEN	CASHJPY	JPY	2,540,908	23,561	0.03%	-	
LEND LEASE GROUP	6512004	LLC	1,175	10,127	0.01%	-	
CAP GEMINI	4163437	CAP	75	7,668	0.01%	-	
SWISS FRANC	CASHCHF	CHF	5,449	5,666	0.01%	-	
AUSTRALIAN DOLLAR	CASHAUD	AUD	772	514	0.00%	-	
BRITISH POUND STERLING	CASHGBP	GBP	118	145	0.00%	-	
SWEDISH KRONA	CASHSEK	SEK	1,261	134	0.00%	-	
DANISH KRONE	CASHDKK	DKK	481	72	0.00%	-	
NEW ISRAELI SHEQEL	CASHILS	ILS	209	59	0.00%	-	
NORWEGIAN KRONE	CASHNOK	NOK	398	41	0.00%	-	
				\$ 77,576,606	99.99%		

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