

Sterling Capital Total Return Bond Fund
Portfolio Holdings, March 31, 2022 (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	912810RK6	T	54,541,900	\$ 53,263,574	3.95%	2.50	2/15/2045
FEDERATED TREASURY OBLIGATIONS FUND	60934N500	TOIXX	21,879,010	21,879,010	1.62%	0.01	4/1/2022
U.S. TREASURY NOTES	912810SP4	T	25,366,700	19,566,049	1.45%	1.38	8/15/2050
ONEMAIN FINANCIAL ISSUANCE TRUST, SERIES	68269MAA2	OMFIT	20,805,000	18,993,785	1.41%	1.55	6/16/2036
FORD CREDIT AUTO OWNER TRUST/FORD CREDIT	34532JAA2	FORDR	19,805,000	18,385,096	1.36%	1.06	4/15/2033
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03063FAD6	AMCAR	16,500,000	15,918,515	1.18%	0.68	10/19/2026
ONEMAIN DIRECT AUTO RECEIVABLES TRUST SE	682687AA6	ODART	16,000,000	15,249,122	1.13%	0.87	7/14/2028
HERTZ VEHICLE FINANCING III L.P., SERIES	42806MAE9	HERTZ	15,735,000	14,364,861	1.06%	1.68	12/27/2027
FNMA, POOL #FS1185	3140XGJ75	FN	14,110,000	14,204,163	1.05%	3.50	4/1/2052
FNMA, POOL #MA4202	31418DU42	FN	13,508,484	12,253,969	0.91%	1.50	12/1/2040
FHLMC, POOL #QB5838	3133ACPX0	FR	12,454,689	11,922,258	0.88%	2.50	11/1/2050
CAPITAL ONE MULTI-ASSET EXECUTION TRUST,	14041NFV8	COMET	12,034,000	11,634,037	0.86%	2.06	8/15/2028
FNMA, POOL #AL9500	3138ERRW2	FN	11,350,535	11,348,882	0.84%	3.00	8/1/2043
WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	95002XBD6	WFCM	11,997,000	10,926,548	0.81%	2.12	8/1/2053
FREDDIE MAC GOLD POOL # FR RA2970	3133KJJP8	FR	11,240,986	10,793,124	0.80%	2.50	7/1/2050
ARI FLEET LEASE TRUST, SERIES 2019-A, CL	04033JAD3	ARIFL	10,215,000	10,221,823	0.76%	2.53	11/15/2027
MORGAN STANLEY CAPITAL I TRUST 2018-H3	61767YAZ3	MSC	9,850,000	10,190,256	0.76%	4.18	7/1/2051
FNMA, POOL #BQ0538	3140KKS47	FN	10,296,778	9,861,771	0.73%	2.50	9/1/2050
FORD CREDIT AUTO OWNER TRUST, SERIES 202	345285AA8	FORDR	10,559,000	9,846,464	0.73%	1.53	5/15/2034
FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3137FG6T7	FHMS	8,536,000	9,132,201	0.68%	3.75	4/1/2033
MORGAN STANLEY CAPITAL I TRUST, SERIES 2	61691NAE5	MSC	8,910,000	8,937,285	0.66%	3.59	12/1/2050
U.S. TREASURY NOTES	912828Z78	T	9,098,200	8,707,262	0.65%	1.50	1/31/2027
WELLS FARGO COMMERCIAL MORTGAGE TRUST, S	95000YAY1	WFCM	8,591,000	8,679,852	0.64%	3.58	10/1/2050
BANK 2020-BNK27	06539XAH7	BANK	9,468,000	8,674,410	0.64%	2.14	4/1/2063
FHLMC, POOL #QA7838	3133A2V72	FR	8,497,216	8,651,975	0.64%	3.50	3/1/2050
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80285VAD1	SDART	8,858,000	8,552,675	0.63%	0.88	6/15/2026
FNMA, POOL #CA6799	3140QERV6	FN	9,087,641	8,496,776	0.63%	2.00	8/1/2050
WHEELS SPV 2, LLC	96328DBN3	WHL5	8,242,000	8,259,367	0.61%	2.35	5/22/2028
CARVANA AUTO RECEIVABLES TRUST, SERIES 2	14687TAE7	CRVNA	8,720,000	8,112,792	0.60%	1.27	3/10/2027
AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	05377RDL5	AESOP	8,000,000	8,029,740	0.60%	3.35	9/22/2025
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	03066PAD1	AMCAR	8,200,000	7,971,835	0.59%	0.76	12/18/2025
FNMA, POOL #FM4673	3140X8FP7	FN	7,362,277	7,704,169	0.57%	4.00	8/1/2040
CITIGROUP, INC.	172967MW8	C	7,766,000	7,690,460	0.57%	-	5/1/2025
FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3137FPIG1	FHMS	7,569,000	7,467,687	0.55%	2.60	9/1/2029
FNMA, POOL #FNCA6301	3140QEA88	FR	7,934,685	7,419,313	0.55%	2.00	7/1/2050
FHLMC, POOL #QA4396	31339U3D0	FN	7,668,110	7,350,108	0.54%	2.50	11/1/2049
FREDDIE MAC POOL # FR FM2714	3140X6AQ4	FN	7,326,396	7,201,243	0.53%	3.00	3/1/2050
COMM 2017-COR2 MORTGAGE TRUST	12595EAD7	COMM	7,155,000	7,185,929	0.53%	3.51	9/1/2050
OPG TRUST 2021-PORT	67118AAJ4	OPG	7,431,000	7,039,123	0.52%	1.23	10/15/2036
GREATAMERICA LEASING RECEIVABLES	39154TBJ6	GALC	7,200,000	7,023,724	0.52%	0.34	8/15/2024
ENTERPRISE FLEET FINANCING, LLC, SERIES	29375JAC8	EFF	7,000,000	6,964,216	0.52%	3.27	1/20/2028
BX COMMERCIAL MORTGAGE TRUST, SERIES 202	05609QAE6	BX	6,834,000	6,727,694	0.50%	1.90	11/15/2038
FANNIE MAE POOL	3140QEAH5	FN	6,962,988	6,681,768	0.50%	2.50	7/1/2050
SALES TAX SECURITIZATION CORP.	79467BDH5	STSGEN	7,155,000	6,649,857	0.49%	3.06	1/1/2034
BX TRUST, SERIES 2021-RISE, CLASS C	12434EAE0	BX	6,776,000	6,597,692	0.49%	1.85	11/15/2036
U.S. TREASURY NOTES	9128286B1	T	6,509,400	6,595,090	0.49%	2.63	2/15/2029
MED TRUST, SERIES 2021-MDLN, CLASS C	58403YAN6	MED	6,719,000	6,586,022	0.49%	2.20	11/15/2038
FREDDIE MAC POOL # FR RB5090	3133KYUP2	FR	7,005,939	6,578,141	0.49%	2.00	12/1/2040
NEW YORK CITY TRANSITIONAL FINANCE AUTHO	64971XMN5	NYCGEN	7,130,000	6,557,675	0.49%	3.00	11/1/2033
HERTZ VEHICLE FINANCING LLC	42806MAN9	HERTZ	7,000,000	6,547,948	0.49%	2.33	6/26/2028
ENTERPRISE FLEET FINANCING 2021-1 LLC	29374EAC0	EFF	6,943,000	6,538,486	0.48%	0.70	12/21/2026
BX MORTGAGE TRUST, SERIES 2021-PAC, CLAS	05609PAJ7	BX	6,730,000	6,468,770	0.48%	1.50	10/15/2036
MORGAN STANLEY CAPITAL I TRUST 2020-HR8	61692BBP4	MSC	7,147,000	6,461,500	0.48%	2.04	7/1/2053
BX COMMERCIAL MORTGAGE TRUST, SERIES 202	05609CAJ6	BX	6,612,000	6,350,318	0.47%	1.57	10/15/2036
GS MORTGAGE SECURITIES TRUST 2020-GC47	36258RBA0	GSMS	6,706,000	6,227,215	0.46%	2.38	5/1/2053
BANK OF AMERICA CORP.	06051GHD4	BAC	6,181,000	6,128,843	0.45%	3.42	12/20/2028
ELP COMMERCIAL MORTGAGE TRUST, SERIES 20	26863LAG9	ELP	6,168,000	6,036,659	0.45%	1.72	11/15/2036
FREDDIE MAC REMICS, SERIES 4655, CLASS G	3137BVEF9	FHR	5,975,445	5,988,386	0.44%	3.50	12/1/2036
CITIGROUP COMMERCIAL MORTGAGE TRUST, SER	17327FAD8	CGCMT	5,806,000	5,987,825	0.44%	4.01	3/1/2051
ENTERPRISE FLEET FINANCING 2020-1, LLC	29373KAC7	EFF	6,041,000	5,963,722	0.44%	1.86	12/22/2025
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377REH3	AESOP	6,250,000	5,798,834	0.43%	1.38	8/20/2027
TIME WARNER CABLE LLC	88732JAJ7	TWC	4,937,000	5,678,724	0.42%	6.55	5/1/2037
FRESB MORTGAGE TRUST, SERIES 2018-SB52,	30297CAJ1	FRESB	5,468,331	5,494,677	0.41%	3.46	6/1/2028
COMMONWEALTH BANK OF AUSTRALIA	2027A0KG3	CBAAU	5,484,000	5,430,586	0.40%	-	7/7/2025
BX COMMERCIAL MORTGAGE TRUST SERIES 2021	05609KAE9	BX	5,525,907	5,394,085	0.40%	1.59	10/15/2036
SANTANDER DRIVE AUTO RECEIVABLES TRUST,	80286NAF3	SDART	5,500,000	5,393,997	0.40%	0.75	2/17/2026
METROPOLITAN TRANSPORTATION AUTHORITY	59261AG76	MTATRN	4,630,000	5,297,553	0.39%	5.18	11/15/2049
MORGAN STANLEY BANK OF AMERICA MERRILL L	61691GAS9	MSBAM	5,198,000	5,278,146	0.39%	3.72	12/1/2049
BOEING CO. (THE)	097023CV5	BA	4,610,000	5,187,623	0.38%	5.71	5/1/2040
SABINE PASS LIQUEFACTION, LLC	785592AM8	SPLLLC	4,846,000	5,128,619	0.38%	5.63	3/1/2025
FNMA, POOL #CA4431	3140QB4R6	FN	5,073,455	5,105,175	0.38%	3.50	10/1/2049
SBA TOWER TRUST	78403DAH3	SBATOW	5,037,000	5,087,881	0.38%	3.87	10/15/2024
FNMA, POOL #CB2170	3140QMMU5	FN	5,147,670	5,045,941	0.37%	3.00	11/1/2051
SMR 2022-IND MORTGAGE TRUST	78458MAA2	SMR	5,035,162	4,985,526	0.37%	1.95	2/15/2039
CHARLES SCHWAB CORP. (THE)	808513BQ7	SCHW	5,000,000	4,940,656	0.37%	-	5/13/2026
TOYOTA AUTO LOAN EXTENDED NOTE TRUST 202	89237JAA4	TALNT	5,150,000	4,884,850	0.36%	1.35	5/25/2033
BENCHMARK 2020-B18 MORTGAGE TRUST	08163AAE3	BMARK	5,389,000	4,844,257	0.36%	1.93	7/1/2053
BANK OF AMERICA CORP.	06051GJF7	BAC	5,536,000	4,835,092	0.36%	1.90	7/23/2031
FNMA, POOL #CA7381	3140QFFX2	FN	4,792,886	4,703,980	0.35%	3.00	10/1/2050

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BX COMMERCIAL MORTGAGE TRUST, SERIES 202	12434FAG2	BX	4,687,000	4,581,066	0.34%	1.87	12/15/2038
JPMORGAN CHASE & CO.	46647PBK1	JPM	4,660,000	4,502,067	0.33%	2.08	4/22/2026
BX COMMERCIAL MORTGAGE TRUST, SERIES 202	05610HAC7	BX	4,533,000	4,439,401	0.33%	1.62	2/15/2039
WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	95002RAX6	WFCM	4,724,000	4,418,988	0.33%	2.45	6/1/2053
BANK OF AMERICA CORP.	06051GU4	BAC	4,441,000	4,414,574	0.33%	-	4/22/2025
ROYAL BANK OF CANADA	78016EZR1	RY	4,449,000	4,406,011	0.33%	-	4/27/2026
JPMORGAN CHASE & CO.	46647PCF1	JPM	4,487,000	4,400,647	0.33%	-	4/22/2027
MITSUBISHI UFJ FINANCIAL GROUP, INC.	606822BA1	MUFG	4,305,000	4,373,265	0.32%	3.76	7/26/2023
ATHENE GLOBAL FUNDING	04685A2L4	ATH	4,489,000	4,361,313	0.32%	2.50	1/14/2025
CD, SERIES 2016-CD2, CLASS A4	12515ABE9	CD	4,314,000	4,336,849	0.32%	3.53	11/1/2049
SUMITOMO MITSUI FINANCIAL GROUP INC.	86562MCB4	SUMIBK	4,847,000	4,332,697	0.32%	2.13	7/8/2030
BRIGHTHOUSE FINANCIAL GLOBAL FUNDING	10921U2C1	BHF	4,657,000	4,308,822	0.32%	1.55	5/24/2026
FNMA, POOL # FN BM3900	3140J8KN2	FN	4,184,334	4,308,671	0.32%	4.00	4/1/2048
TARRANT REGIONAL WATER DISTRICT	876448EB3	TARWTR	4,605,000	4,178,853	0.31%	1.45	9/1/2029
SEMPRA ENERGY	816851BH1	SRE	4,120,000	4,044,087	0.30%	3.80	2/1/2038
FNMA, POOL #BQ2883	3140KNFZ6	FN	4,067,836	3,897,082	0.29%	2.50	9/1/2050
GOLDMAN SACHS GROUP, INC. (THE)	38141GXM1	GS	4,203,000	3,853,775	0.29%	1.09	12/9/2026
DEVON ENERGY CORP.	25179MBE2	DVN	3,606,000	3,819,081	0.28%	5.88	6/15/2028
BPCE SA	05583JAG7	BPCEGP	3,951,000	3,809,985	0.28%	2.38	1/14/2025
JPMCC, SERIES 2017-JP5, CLASS A5	46647TAS7	JPMCC	3,742,000	3,805,937	0.28%	3.72	3/1/2050
TSMC GLOBAL LTD.	872882AH8	TAISEM	4,110,000	3,805,146	0.28%	1.25	4/23/2026
DUKE ENERGY PROGRESS, LLC	26442UAE4	DUK	3,857,000	3,792,696	0.28%	3.60	9/15/2047
F&G GLOBAL FUNDING	30321L2C5	FNF	4,249,000	3,779,639	0.28%	2.00	9/20/2028
DOMINION ENERGY, INC.	25746UDB2	D	3,771,000	3,766,478	0.28%	3.07	8/15/2024
MAGALLANES, INC.	55903VAQ6	MGLLNS	3,678,000	3,763,862	0.28%	5.14	3/15/2052
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92936TAB8	WFRBS	3,766,045	3,761,593	0.28%	3.43	6/1/2045
ATHENE HOLDING, LTD.	04686JAD3	ATH	4,117,000	3,754,400	0.28%	3.95	5/25/2051
PLAINS ALL AMERICAN PIPELINE L.P. / PAA	72650RBH4	PAA	3,905,000	3,747,466	0.28%	4.90	2/15/2045
PNC FINANCIAL SERVICES GROUP, INC. (THE)	693475AK1	PNC	3,758,000	3,739,143	0.28%	3.99	2/1/2170
GENERAL MOTORS FINANCIAL CO., INC.	37045XCX2	GM	3,844,000	3,737,958	0.28%	2.75	6/20/2025
VERIZON COMMUNICATIONS, INC.	92343VGG3	VZ	3,961,000	3,728,540	0.28%	1.45	3/20/2026
SAMMONS FINANCIAL GROUP, INC.	79588TAD2	SAMMON	4,042,000	3,723,998	0.28%	3.35	4/16/2031
MEIJI YASUDA LIFE INSURANCE CO.	585270AA9	MYLIFE	3,564,000	3,711,478	0.28%	5.20	10/20/2045
AT&T, INC.	00206RLJ9	T	4,208,000	3,709,092	0.27%	3.55	9/15/2055
SBL HOLDINGS, INC.	78397DAB4	SECBEN	3,846,000	3,708,192	0.27%	5.00	2/18/2031
FNMA-ACES, SERIES 2017-M8, CLASS A2	3136AWJ70	FNA	3,646,736	3,700,149	0.27%	3.06	5/1/2027
DEVON ENERGY CORP.	25179MAL7	DVN	3,197,000	3,692,578	0.27%	5.60	7/15/2041
MORGAN STANLEY	6174468Q5	MS	3,818,000	3,692,299	0.27%	2.19	4/28/2026
ENSTAR GROUP, LTD.	29359UAC3	ESGR	4,090,000	3,658,591	0.27%	3.10	9/1/2031
WELLS FARGO & CO.	95000U2Q5	WFC	4,074,000	3,654,470	0.27%	3.07	4/30/2041
BARCLAYS PLC	06738EBB0	BACR	3,593,000	3,649,440	0.27%	4.34	5/16/2024
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46642CBJ8	JPMCC	3,600,000	3,636,720	0.27%	3.80	7/1/2047
HCA, INC.	404119BN8	HCA	3,497,000	3,627,904	0.27%	5.00	3/15/2024
OWL ROCK CAPITAL CORP.	69121KAE4	ORCC	3,857,000	3,624,040	0.27%	3.40	7/15/2026
FNMA, POOL # FN BM5822	3140JAPG7	FN	3,636,842	3,615,373	0.27%	3.00	11/1/2048
BAIN CAPITAL SPECIALTY FINANCE, INC.	05684BAB3	BCSF	3,830,000	3,590,078	0.27%	2.95	3/10/2026
AVOLON HOLDINGS FUNDING, LTD	05401AAH4	AVOL	3,733,000	3,588,146	0.27%	2.88	2/15/2025
HOLLYFRONTIER CORP.	436106AA6	HFC	3,439,000	3,582,406	0.27%	5.88	4/1/2026
T-MOBILE USA, INC	87264ABB0	TMUS	3,553,000	3,580,404	0.27%	3.50	4/15/2025
CHENIERE CORPUS CHRISTI HOLDINGS, LLC	16412XAJ4	CHCOCH	3,589,000	3,578,230	0.27%	3.70	11/15/2029
INDIANA MICHIGAN POWER CO.	454889AQ9	AEP	3,386,000	3,575,432	0.27%	4.55	3/15/2046
FHLMC, SERIES K069, CLASS A2	3137FBU79	FHMS	3,493,000	3,564,643	0.26%	3.19	9/1/2027
LEHIGH UNIVERSITY	525015AA1	LEHIGH	3,898,000	3,559,174	0.26%	3.48	11/15/2046
AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	05377RCY8	AESOP	3,500,000	3,553,946	0.26%	3.70	9/20/2024
CVS HEALTH CORP.	126650DP2	CVS	4,164,000	3,553,814	0.26%	2.70	8/21/2040
DELL INTERNATIONAL, LLC / EMC CORP.	24703TAD8	DELL	3,275,000	3,551,668	0.26%	6.02	6/15/2026
L3HARRIS TECHNOLOGIES, INC.	413875AR6	LHX	3,499,000	3,551,348	0.26%	3.83	4/27/2025
ALBEMARLE CORP	012725AD9	ALB	3,186,000	3,546,616	0.26%	5.45	12/1/2044
AXIS SPECIALTY FINANCE, LLC	05463HAB7	AXS	3,564,000	3,531,970	0.26%	3.90	7/15/2029
BACARDI, LTD.	067316AE9	BACARD	3,445,000	3,529,692	0.26%	4.45	5/15/2025
HUNTINGTON BANCSHARES, INC/OH	446150AQ7	HBAN	3,558,000	3,528,463	0.26%	2.63	8/6/2024
SABRA HEALTH CARE L.P.	14162VAB2	SBRA	3,439,000	3,522,069	0.26%	5.13	8/15/2026
OMNICOM GROUP, INC.	681919BD7	OMC	3,790,000	3,504,077	0.26%	2.60	8/1/2031
CFCRE COMMERCIAL MORTGAGE TRUST, SERIES	12532BAD9	CFCRE	3,447,000	3,502,081	0.26%	3.84	12/1/2054
VONTIER CORP.	928881AF8	VNT	3,939,000	3,498,029	0.26%	2.95	4/1/2031
KANSAS CITY SOUTHERN	485170BC7	KSU	3,474,000	3,477,719	0.26%	4.20	11/15/2069
U.S. TREASURY NOTES	91282CAB7	T	3,733,000	3,464,691	0.26%	0.25	7/31/2025
COMCAST CORP.	20030NCR0	CMCSA	3,389,000	3,462,088	0.26%	3.70	4/15/2024
AT&T, INC.	00206RKB7	T	3,858,000	3,451,238	0.26%	3.85	6/1/2060
BAT CAPITAL CORP.	05526DBP9	BATSLN	3,355,000	3,445,885	0.26%	4.70	4/2/2027
FHLMC, SERIES K153, CLASS A3	3137BHC9	FHMS	3,386,000	3,443,517	0.26%	3.12	10/1/2031
GM FINANCIAL REVOLVING RECEIVABLES TRUST	36263HAA6	GMREV	3,750,000	3,436,407	0.25%	1.17	6/12/2034
GNMA, SERIES 2014-2, CLASS AG	38378YP37	GNR	3,574,879	3,421,410	0.25%	2.31	3/1/2040
ABBVIE INC	00287YBD0	ABBV	3,028,000	3,420,573	0.25%	4.88	11/14/2048
HALLIBURTON CO.	406216AY7	HAL	2,545,000	3,409,262	0.25%	7.45	9/15/2039
WESTLAKE CHEMICAL CORP.	960413AY8	WLK	4,064,000	3,402,444	0.25%	2.88	8/15/2041
REINSURANCE GROUP OF AMERICA, INC.	759351AN9	RGA	3,355,000	3,388,215	0.25%	3.90	5/15/2029
DEERE & CO	244199BK0	DE	3,131,000	3,340,556	0.25%	3.75	4/15/2050
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92890KBA2	WFRBS	3,311,000	3,336,557	0.25%	3.75	9/1/2057

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Sterling Capital Total Return Bond Fund
Portfolio Holdings, March 31, 2022 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
ERAC USA FINANCE, LLC	26884TAS1	ENTERP	3,331,000	3,333,734	0.25%	4.20	11/1/2046
FNMA, POOL #FM3287	3140X6UM1	FN	3,478,981	3,333,654	0.25%	2.50	5/1/2050
AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	00774MAG0	AER	3,315,000	3,327,232	0.25%	4.45	10/1/2025
FANNIE MAE REMICS SERIES 2013-16 CLASS A	3136ACRN3	FNR	3,390,474	3,325,729	0.25%	1.75	1/1/2040
AMERICAN TOWER TRUST #1	03027WAK8	AMETOW	3,279,000	3,319,453	0.25%	3.65	3/23/2028
DAIMLER TRUCKS FINANCE NORTH AMERICA, LL	233853AF7	DTRGR	3,545,000	3,305,344	0.24%	2.00	12/14/2026
FREDDIE MAC POOL # FR QA4336	31339UY95	FR	3,329,439	3,299,133	0.24%	3.00	11/1/2049
DBJPM 20-C9 MORTGAGE TRUST	233063AT3	DBJPM	3,639,000	3,274,805	0.24%	1.93	8/1/2053
FIRST CITIZENS BANCSHARES INC.	31946MAA1	FCNCA	3,336,000	3,255,093	0.24%	3.38	3/15/2030
DISCOVERY COMMUNICATIONS, LLC	25470DAT6	DISCA	3,126,000	3,250,258	0.24%	5.20	9/20/2047
BARINGS BDC, INC.	06759LAA1	BBDC	3,508,000	3,243,519	0.24%	3.30	11/23/2026
WASTE CONNECTIONS, INC.	94106BAD3	WCNCN	3,802,000	3,237,962	0.24%	2.95	1/15/2052
BENCHMARK 2020-B21 MORTGAGE TRUST, SERIE	08163LAG4	BMARK	3,603,000	3,232,754	0.24%	1.98	12/1/2053
NATIONWIDE MUTUAL INSURANCE CO.	638671AN7	NATMUT	3,239,000	3,220,844	0.24%	4.35	4/30/2050
FNMA POOL # FN FM2472	3140X5XA6	FN	3,182,792	3,218,208	0.24%	3.50	8/1/2038
CAPITAL ONE FINANCIAL CORP.	14040HBT1	COF	3,195,000	3,215,296	0.24%	3.30	10/30/2024
COMMERCIAL MORTGAGE TRUST, SERIES 2013-C	12591KAE5	COMM	3,159,000	3,195,071	0.24%	4.05	10/1/2046
ANHEUSER-BUSCH COS, LLC / ANHEUSER-BUSCH	03522AAH3	ABIBB	2,936,000	3,185,571	0.24%	4.70	2/1/2036
PUGET SOUND ENERGY, INC.	745332CH7	PSD	3,056,000	3,179,925	0.24%	4.22	6/15/2048
BLACKROCK, INC.	09247XAR2	BLK	3,509,000	3,169,102	0.23%	1.90	1/28/2031
KEYSIGHT TECHNOLOGIES, INC.	49338LAB9	KEYS	3,080,000	3,167,508	0.23%	4.55	10/30/2024
SPRINT SPECTRUM CO., LLC / SPEC I	85208NAD2	SPRNTS	3,099,000	3,165,946	0.23%	4.74	3/20/2025
BROADCOM, INC.	11135FAQ4	AVGO	3,086,000	3,128,027	0.23%	4.15	11/15/2030
T-MOBILE USA, INC.	87264ACM5	TMUS	3,646,000	3,115,677	0.23%	3.40	10/15/2052
FHLMC, POOL# RA2794	3133KJC75	FR	3,094,051	3,108,650	0.23%	3.50	6/1/2050
LLOYDS BANKING GROUP PLC	539439AM1	LLOYDS	3,010,000	3,075,644	0.23%	4.58	12/10/2025
FREDDIE MAC MULTIFAMILY STRUCTURED PASS	3137FBBX3	FHMS	2,985,000	3,055,479	0.23%	3.24	8/1/2027
DELL INTERNATIONAL, LLC / EMC CORP.	24703DBG5	DELL	3,736,000	3,040,425	0.23%	3.45	12/15/2051
BLUE OWL FINANCE, LLC	09581JAC0	OWL	3,807,000	3,016,187	0.22%	4.13	10/7/2051
TORONTO-DOMINION BANK (THE)	891160MJ9	TD	2,994,000	3,009,233	0.22%	3.63	9/15/2031
CITIBANK CREDIT CARD ISSUANCE TRUST	17305EDT9	CCCIT	2,361,000	2,996,101	0.22%	6.15	6/15/2039
SC JOHNSON & SON, INC.	478165AH6	SCJOHN	2,559,000	2,974,271	0.22%	4.75	10/15/2046
MORGAN STANLEY	61744YAL2	MS	2,912,000	2,938,438	0.22%	3.97	7/22/2038
AMAZON.COM, INC.	023135BU9	AMZN	3,517,000	2,919,062	0.22%	2.70	6/3/2060
BX COMMERCIAL MORTGAGE TRUST, SERIES 202	12434FAE7	BX	2,972,000	2,916,028	0.22%	1.67	12/15/2038
PNC FINANCIAL SERVICES GROUP, INC. (THE)	693475AZ8	PNC	3,039,000	2,901,852	0.22%	2.55	1/22/2030
BBCMS MORTGAGE TRUST 2020-C7	05492VAF2	BBCMS	3,186,000	2,899,771	0.21%	2.04	4/1/2053
ANHEUSER-BUSCH INBEV WORLDWIDE, INC.	03523TBW7	ABIBB	2,298,000	2,898,586	0.21%	5.80	1/23/2059
ALABAMA ECONOMIC SETTLEMENT AUTHORITY B	01026CAD3	ABMGEN	2,675,000	2,875,625	0.21%	4.26	9/15/2032
TANGER PROPERTIES L.P.	875484AL1	SKT	3,308,000	2,869,937	0.21%	2.75	9/1/2031
ENTERGY MISSISSIPPI, LLC	29364NAR9	ETR	2,834,000	2,853,866	0.21%	3.10	7/1/2023
WELLS FARGO COMMERCIAL MORTGAGE TRUST, S	95000AAU1	WFMC	2,812,000	2,851,820	0.21%	3.81	12/1/2048
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDY7	AESOP	3,000,000	2,845,521	0.21%	2.02	2/20/2027
BAT CAPITAL CORP.	05526DBF1	BATSLN	3,178,000	2,834,694	0.21%	4.54	8/15/2047
SPIRIT REALTY LP	84861TAH1	SRC	3,119,000	2,828,917	0.21%	2.10	3/15/2028
CENTERPOINT ENERGY, INC.	15189TAX5	CNP	2,929,000	2,792,153	0.21%	2.95	3/1/2030
FHLMC, POOL #ZM4305	3131XXYA3	FR	2,752,784	2,788,283	0.21%	3.50	9/1/2047
TRANSATLANTIC HOLDINGS, INC.	893521AB0	Y	1,930,000	2,783,429	0.21%	8.00	11/30/2039
SCHLUMBERGER INVESTMENT SA	806854AJ4	SLB	2,917,000	2,762,309	0.20%	2.65	6/26/2030
SEMPRA INFRASTRUCTURE PARTNERS L.P.	81685VAA1	SMPINF	2,990,000	2,761,794	0.20%	3.25	1/15/2032
JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	46652JAW2	JPMDB	2,998,000	2,743,729	0.20%	2.18	5/1/2053
JP MORGAN CHASE COMMERCIAL MORTGAGE SECUR	46635TAU6	JPMCC	2,804,028	2,739,649	0.20%	5.01	2/1/2046
NEW YORK CITY, NY, TRANSITIONAL FIN AUTH	64971W5E6	NYCGEN	2,695,000	2,704,163	0.20%	3.33	2/1/2028
ILLINOIS STATE, SALES TAX REVENUE, TAXAB	452227LE9	ILSGEN	2,790,000	2,697,344	0.20%	2.62	6/15/2026
BURLINGTON NORTHERN SANTA FE, LLC	12189LAG6	BNSF	2,334,000	2,687,833	0.20%	4.95	9/15/2041
CITIGROUP, INC.	172967MM0	C	2,292,000	2,685,189	0.20%	5.32	3/26/2041
KKR GROUP FINANCE CO. III, LLC	48250AAA1	KKR	2,388,000	2,667,652	0.20%	5.13	6/1/2044
TECK RESOURCES, LTD.	878742AS4	TCKBCN	2,311,000	2,652,392	0.20%	6.00	8/15/2040
BANK OF MONTREAL	06368EDC3	BMO	2,845,000	2,623,339	0.19%	0.95	1/22/2027
AUSTRALIA & NEW ZEALAND BANKING GROUP, L	052528AL0	ANZ	2,672,000	2,575,812	0.19%	2.95	7/22/2030
MPLX LP	55336VAK6	MPLX	2,514,000	2,574,288	0.19%	4.13	3/1/2027
JONES LANG LASALLE, INC.	48020QAA5	JLL	2,542,000	2,562,736	0.19%	4.40	11/15/2022
MORGAN STANLEY CAPITAL I TRUST, SERIES 2	61690YBU5	MSC	2,562,000	2,531,632	0.19%	3.05	11/1/2049
NEXTERA ENERGY CAPITAL HOLDINGS, INC.	65339KBZ2	NEE	2,741,000	2,506,837	0.19%	2.44	1/15/2032
MORGAN STANLEY	61747YEA9	MS	2,633,000	2,503,448	0.19%	0.79	5/30/2025
SAXON ASSET SECURITIES TRUST, SERIES 200	805564QV6	SAST	2,520,527	2,498,584	0.19%	1.36	12/26/2034
CMS ENERGY CORP.	125896BL3	CMS	2,400,000	2,468,777	0.18%	4.70	3/31/2043
MUNICIPAL IMPROVEMENT CORP OF LOS ANGELE	5445872V9	LOSGEN	2,675,000	2,449,765	0.18%	1.45	11/1/2027
FREDDIE MAC POOL # FR ZA2439	31329KV84	FR	2,416,142	2,435,480	0.18%	3.50	11/1/2036
GENERAL MOTORS FINANCIAL CO. INC.	37045XCK0	GM	2,382,000	2,425,117	0.18%	4.35	4/9/2025
PHILIP MORRIS INTERNATIONAL, INC.	718172BL2	PM	2,359,000	2,286,073	0.17%	4.25	11/10/2044
ENTERPRISE PRODUCTS OPERATING, LLC	29379VAT0	EPD	1,919,000	2,275,769	0.17%	5.95	2/1/2041
VIATRIS, INC.	92556VAE6	VTRS	2,633,000	2,275,236	0.17%	3.85	6/22/2040
GS MORTGAGE SECURITIES TRUST, SERIES 201	36253GAE2	GSMS	2,249,000	2,267,857	0.17%	3.93	9/1/2047
FNMA-ACES, SERIES 2019-M9, CLASS A2	3136B4VT2	FNA	2,228,000	2,264,355	0.17%	2.94	6/1/2029
DUKE UNIVERSITY	26442TAE7	DUKUNI	2,317,000	2,250,730	0.17%	3.30	10/1/2046
ASPEN INSURANCE HOLDINGS, LTD.	04530DAD4	AHL	2,160,000	2,216,589	0.16%	4.65	11/15/2023
FHLMC, POOL #ZL8964	3131XQ5Z5	FR	2,161,119	2,205,907	0.16%	3.50	1/1/2045
GS MORTGAGE SECURITIES TRUST, SERIES 201	36251XAR8	GSMS	2,209,000	2,205,198	0.16%	3.44	11/1/2049

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Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
CITY OF PITTSBURGH PA	725209PA2	PIT	2,320,000	2,159,827	0.16%	1.19	9/1/2026
FNMA, POOL #CA2219	3140Q9PD9	FN	2,035,889	2,154,541	0.16%	5.00	8/1/2048
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RCU6	AESOP	2,143,000	2,150,979	0.16%	2.97	3/20/2024
SAN DIEGO COUNTY WATER AUTHORITY	797412DS9	SDGWTR	2,370,000	2,128,142	0.16%	1.53	5/1/2030
JEFFERIES GROUP LLC / JEFFERIES GROUP CA	47233JBH0	JEF	2,088,000	2,121,475	0.16%	4.15	1/23/2030
FEDEX CORP.	31428XBE5	FDX	1,919,000	2,049,104	0.15%	4.75	11/15/2045
SOUTHERN COPPER CORP.	84265VAF2	SCCO	2,015,000	2,028,158	0.15%	3.50	11/8/2022
MUNICIPAL IMPROVEMENT CORP OF LOS ANGELE	5445872W7	LOSGEN	2,230,000	2,026,334	0.15%	1.65	11/1/2028
LEXINGTON REALTY TRUST	529043AE1	LXP	2,154,000	1,987,678	0.15%	2.70	9/15/2030
AVIS BUDGET RENTAL CAR FUNDING AESOP, LL	05377RDQ4	AESOP	2,030,000	1,975,123	0.15%	2.36	3/20/2026
ANTHEM, INC.	036752AS2	ANTM	2,031,000	1,940,586	0.14%	3.60	3/15/2051
HESS CORP	023551AF1	HES	1,557,000	1,929,581	0.14%	7.88	10/1/2029
FREDDIE MAC POOL # FR ZS4663	3132A5FC4	FR	1,868,749	1,914,735	0.14%	3.50	5/1/2046
FREDDIE MAC REMICS	3137BGAW9	FHR	1,988,897	1,912,943	0.14%	2.25	7/1/2044
RAYTHEON TECHNOLOGIES CORP.	913017BT5	RTX	1,730,000	1,909,534	0.14%	4.50	6/1/2042
WESTPAC BANKING CORP.	961214DF7	WSTP	1,882,000	1,895,380	0.14%	4.32	11/23/2031
VULCAN MATERIALS CO.	929160AV1	VMC	1,811,000	1,895,175	0.14%	4.50	6/15/2047
FIDELITY NATIONAL FINANCIAL, INC.	31620RAL9	FNF	2,369,000	1,864,368	0.14%	3.20	9/17/2051
VIACOMCBS, INC.	92556HAC1	PARA	1,786,000	1,861,163	0.14%	4.95	5/19/2050
MACQUARIE GROUP, LTD.	55608JAR9	MQGAU	2,018,000	1,843,886	0.14%	1.34	1/12/2027
REEDY CREEK IMPROVEMENT DISTRICT,SERIES	758449SA1	REEGEN	1,905,000	1,789,138	0.13%	2.15	6/1/2029
HESS CORP.	42809HAH0	HES	1,503,000	1,787,422	0.13%	5.80	4/1/2047
FREDDIE MAC POOL # FR ZA2461	31329KWW0	FR	1,709,598	1,772,647	0.13%	4.00	5/1/2037
BANK 2020-BNK29, SERIES 20-BN29, CLASS A	06541TBF5	BANK	1,880,000	1,689,838	0.13%	2.00	11/1/2053
REEDY CREEK IMPROVEMENT DISTRICT,SERIES	758449SB9	REEGEN	1,810,000	1,688,259	0.13%	2.20	6/1/2030
CALIFORNIA STATE, BUILD AMERICA BONDS	13063BFR8	CAS	1,145,000	1,685,451	0.12%	7.63	3/1/2040
HOLLYFRONTIER CORP.	436106AC2	HFC	1,725,000	1,683,762	0.12%	4.50	10/1/2030
COMMERCIAL MORTGAGE TRUST, SERIES 2014-C	12592LBJ0	COMM	1,643,000	1,650,543	0.12%	3.59	11/1/2047
ILLINOIS, ST, TXBL - BLDG, PUBLIC IMPS,	452227FR7	ILSGEN	1,605,000	1,605,225	0.12%	3.48	6/15/2026
BX TRUST, SERIES 2021-ARIA, CLASS A	05608RAA3	BX	1,637,000	1,605,137	0.12%	1.30	10/15/2036
AT&T, INC.	00206RKG6	T	1,694,000	1,546,259	0.11%	1.65	2/1/2028
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46645UAT4	JPMCC	1,517,000	1,540,200	0.11%	3.65	12/1/2049
FREDDIE MAC POOL # FR ZA2414	31329KVF8	FR	1,511,227	1,528,372	0.11%	3.50	6/1/2036
JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	46639IAH3	JPMCC	1,497,000	1,505,367	0.11%	3.37	12/1/2047
FANNIE MAE POOL	3140GTVK3	FN	1,432,937	1,480,966	0.11%	4.00	8/1/2047
FANNIE MAE POOL	3140FVUY0	FN	1,428,297	1,476,507	0.11%	4.00	5/1/2047
FHLMC, POOL #SD8184	3132DWCV3	FR	1,497,298	1,467,959	0.11%	3.00	12/1/2051
FREDDIE MAC REMICS, SERIES 4654, CLASS K	3137BVUA2	FHR	1,468,894	1,459,999	0.11%	3.00	6/1/2045
FREDDIE MAC REMICS, SERIES 4100, CLASS P	3137ASZE7	FHR	1,463,119	1,456,269	0.11%	3.00	1/1/2042
DALLAS TX AREA RAPID TRANSIT SALES TAX R	235241TU0	DALTRN	1,580,000	1,429,742	0.11%	1.85	12/1/2030
GOLDMAN SACHS GROUP, INC. (THE)	38141GZP2	GS	1,398,000	1,397,508	0.10%	3.00	3/15/2024
CITIGROUP COMMERCIAL MORTGAGE TRUST, SER	17325HBP8	CGCMT	1,337,000	1,354,974	0.10%	3.71	4/1/2050
CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST	12635RAX6	CSAIL	1,337,000	1,351,935	0.10%	3.81	11/1/2048
U.S. TREASURY NOTES	91282CAG6	T	1,351,700	1,347,370	0.10%	0.13	8/31/2022
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92936YAE1	WFRBS	1,337,000	1,337,154	0.10%	3.66	8/1/2045
FACTSET RESEARCH SYSTEMS, INC.	303075AA3	FDS	1,353,000	1,316,704	0.10%	2.90	3/1/2027
FNMA, POOL #MA1689	31418A2X5	FN	1,265,571	1,313,301	0.10%	4.00	12/1/2033
FREDDIE MAC POOL # FR ZS4678	3132A5FT7	FR	1,278,890	1,303,704	0.10%	3.50	9/1/2046
FMC CORP.	302491AU9	FMC	1,317,000	1,293,810	0.10%	3.45	10/1/2029
STORE CAPITAL CORP	862121AC4	STOR	1,428,000	1,292,343	0.10%	2.75	11/18/2030
FREDDIE MAC POOL # FR ZA2413	31329KVE1	FR	1,221,237	1,272,343	0.09%	4.00	4/1/2036
JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	46643ABE2	JPMBB	1,245,000	1,261,921	0.09%	3.93	9/1/2047
FNMA, POOL #AU0613	3138WZVF6	FN	1,212,552	1,237,759	0.09%	3.50	8/1/2043
COMMERCIAL MORTGAGE TRUST, SERIES 2014-L	12592MBK5	COMM	1,208,000	1,224,602	0.09%	3.92	10/1/2047
INVITATION HOMES OPERATING PARTNERSHIP L	46188BAD4	INVH	1,170,000	1,195,058	0.09%	4.15	4/15/2032
FNMA, POOL #MA2808	31418CDN1	FN	1,077,228	1,120,615	0.08%	4.00	11/1/2046
VISA INC.	92826CAK8	V	1,194,000	1,086,644	0.08%	2.70	4/15/2040
COMM MORTGAGE TRUST, SERIES 2014-UBS4, C	12591QAR3	COMM	1,070,000	1,073,998	0.08%	3.69	8/1/2047
FNMA, SERIES 2014-39, CLASS VP	3136AKMW0	FNR	1,062,148	1,055,212	0.08%	3.00	8/1/2027
ONEOK, INC.	682680AU7	OKE	981,000	1,009,718	0.07%	4.55	7/15/2028
HCA, INC.	404119CD9	HCA	1,004,000	982,459	0.07%	3.13	3/15/2027
FHLMC, SERIES 4657, CLASS VT	3137BVQX7	FHR	973,328	976,918	0.07%	3.50	6/1/2037
FREDDIE MAC POOL # FR ZA2425	31329KVS0	FR	949,932	962,563	0.07%	3.50	8/1/2036
KOREA EAST-WEST POWER CO, LTD.	5006EPAK7	KOEWPW	1,000,000	959,070	0.07%	1.75	5/6/2025
FNMA, POOL #MA2217	31418BPB6	FN	905,987	946,216	0.07%	4.00	3/1/2045
FNMA, POOL #AL3605	3138ELAF0	FN	923,657	933,794	0.07%	3.50	5/1/2043
FNMA, SERIES 2011-38, CLASS D	31397UBQ1	FNR	877,025	919,036	0.07%	4.50	5/1/2041
CHESAPEAKE FUNDING II LLC	165183CJ1	CFII	923,247	915,900	0.07%	0.87	8/15/2032
WF-RBS COMMERCIAL MORTGAGE TRUST, SERIES	92939HAY1	WFRBS	899,000	911,514	0.07%	3.92	10/1/2057
FNMA, POOL #MA2653	31418B5P7	FN	861,883	898,616	0.07%	4.00	6/1/2046
FHLMC, SERIES 4287, CLASS V	3137B6Z87	FHR	877,261	898,143	0.07%	4.50	10/1/2026
FNMA, SERIES 2013-70, CLASS CY	3136AE2J5	FNR	891,000	876,854	0.06%	3.50	7/1/2043
FNMA, POOL #MA2158	31418BMG8	FN	783,627	832,014	0.06%	4.50	1/1/2045
FNMA, POOL #AS7568	3138WHMS8	FN	780,786	822,164	0.06%	4.50	7/1/2046
COMMERCIAL MORTGAGE TRUST, SERIES 2014-C	12591VAE1	COMM	795,000	805,995	0.06%	4.05	4/1/2047
FNMA, POOL #MA1922	31418BD45	FN	768,557	800,733	0.06%	4.00	6/1/2034
FREDDIE MAC REMICS, SERIES 3762, CLASS L	3137A3QD4	FHR	730,000	778,703	0.06%	4.00	11/1/2040
FREDDIE MAC POOL # FR ZT1639	3132ADZC5	FR	724,335	748,039	0.06%	4.00	2/1/2048
FNMA, POOL #MA2211	31418BN51	FN	710,969	739,413	0.05%	4.00	3/1/2035

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 Total Return Bond Fund
Portfolio Holdings, March 31, 2022 (unaudited)

Security Name	Security ID	Ticker	Shares or Par	Market Value	% of Total Market Value*	Coupon Rate (%)	Maturity or Expiration Date
WELLS FARGO COMMERCIAL MORTGAGE TRUST, S	95000PAE4	WFCM	723,000	736,409	0.05%	3.79	12/1/2049
FHLMC, POOL #ZM5375	3131XY6L8	FR	701,543	710,225	0.05%	3.50	1/1/2048
FHLMC, SERIES 4077, CLASS PJ	3137ASCR3	FHR	672,402	680,649	0.05%	3.50	11/1/2040
FHLMC, POOL #ZT0541	3132ACS68	FR	644,476	667,526	0.05%	4.00	6/1/2048
MORGAN STANLEY BAML TRUST, SERIES 2014-C	61763XAE6	MSBAM	589,000	596,991	0.04%	3.92	10/1/2047
FREDDIE MAC POOL # FR ZS4673	3132A5FN0	FR	544,027	565,266	0.04%	4.00	8/1/2046
CD COMMERCIAL MORTGAGE TRUST, SERIES 201	12515GAD9	CD	530,000	535,277	0.04%	3.63	2/1/2050
FNMA, POOL #AB4701	31417B6K8	FN	492,995	501,094	0.04%	3.50	6/1/2042
NEW CENTURY HOME EQUITY LOAN TRUST, SERI	64352VDK4	NCHET	496,878	490,141	0.04%	1.58	10/25/2033
FREDDIE MAC REMICS, SERIES 4710, CLASS G	3137FA4K1	FHR	487,712	486,819	0.04%	3.00	3/1/2044
GS MORTGAGE SECURITIES TRUST, SERIES 201	36249KAG5	GSMS	488,671	485,141	0.04%	5.15	8/1/2043
FREDDIE MAC POOL # FR ZS3671	3132A4CG1	FR	451,949	473,181	0.04%	4.00	12/1/2042
FNMA, POOL #AB9368	31417GMS2	FN	461,882	470,237	0.03%	3.50	5/1/2043
FREDDIE MAC REMICS	3137AVJR9	FHR	507,000	464,586	0.03%	2.00	10/1/2032
WASTE MANAGEMENT, INC.	94106LBB4	WM	446,000	443,071	0.03%	3.90	3/1/2035
FHLMC, SERIES 3632, CLASS PK	31398WSD7	FHR	407,660	426,488	0.03%	5.00	2/1/2040
FHLMC, SERIES 4328, CLASS KD	3137B9S55	FHR	427,905	424,108	0.03%	3.00	8/1/2043
FREDDIE MAC REMICS	3137AWH81	FHR	407,671	408,146	0.03%	3.50	11/1/2027
AEGIS ASSET BACKED SECURITIES TRUST, SER	00764MHCH4	AABST	408,408	407,348	0.03%	1.16	12/25/2035
MASTR ALTERNATIVE LOANS TRUST, SERIES 20	576434FK5	MALT	370,125	368,895	0.03%	5.50	6/1/2033
FHLMC, POOL #ZL5915	3131XMSC0	FR	345,694	352,299	0.03%	3.50	5/1/2043
FNMA, POOL #995082	31416BM70	FN	312,046	341,784	0.03%	5.50	8/1/2037
FHLMC, SERIES 3768, CLASS V	3137A4DK0	FHR	330,613	333,967	0.02%	4.00	11/1/2023
FREDDIE MAC POOL # FR ZS8575	3132A9Q42	FR	320,824	329,678	0.02%	3.50	7/1/2030
FHLMC, POOL #ZJ0194	3131WQGB7	FR	302,302	325,639	0.02%	5.00	7/1/2040
FREDDIE MAC REMICS, SERIES 4160, CLASS H	3137AXUF8	FHR	324,000	319,447	0.02%	2.50	12/1/2032
FNMA, POOL #MA2100	31418BKN5	FN	273,471	291,229	0.02%	4.50	11/1/2044
FNMA, POOL #AI1023	3138AED59	FN	268,760	284,111	0.02%	4.50	5/1/2041
FHLMC, POOL #SD8123	3132DWAY9	FR	286,896	281,299	0.02%	3.00	1/1/2051
FNMA, POOL #AH1100	3138A2GJ2	FN	264,339	279,718	0.02%	4.50	12/1/2040
FNMA, POOL #AJ7696	3138EORS0	FN	238,494	253,341	0.02%	4.50	12/1/2041
BANC OF AMERICA FUNDING CORP., SERIES 20	05949QBE4	BAFC	246,688	240,837	0.02%	6.00	3/1/2036
NUSTAR LOGISTICS L.P.	67059TAF2	NSUS	228,000	232,592	0.02%	6.00	6/1/2026
FHLMC, POOL #ZA4468	31329M6D7	FR	213,931	223,421	0.02%	4.00	5/1/2044
MASTR ALTERNATIVE LOANS TRUST, SERIES 20	576434ZS6	MALT	242,219	210,114	0.02%	6.50	1/1/2035
COUNTRYWIDE ALTERNATIVE LOAN TRUST, SERI	12667FRY3	CWALT	208,679	207,758	0.02%	6.00	10/1/2034
BANC OF AMERICA FUNDING, SERIES 2004-C,	05946XMA8	BAFC	200,458	200,312	0.01%	1.11	12/20/2034
FNMA, POOL #AJ4994	3138AWRQ8	FN	181,097	192,862	0.01%	4.50	11/1/2041
FANNIE MAE REMICS	3136AXWH4	FNR	197,109	189,984	0.01%	2.50	7/1/2047
GNMA, SERIES 2008-51, CLASS PG	38375QX87	GNR	181,861	187,974	0.01%	5.00	6/1/2038
COMMERCIAL MORTGAGE TRUST, 2012-CR1, CLA	12624BAF3	COMM	182,521	182,257	0.01%	3.91	5/1/2045
FHLMC, POOL #ZL8439	3131XQLU8	FR	155,883	162,802	0.01%	4.00	9/1/2044
FNMA, POOL #AB2467	31416XW55	FN	149,923	159,710	0.01%	4.50	3/1/2041
CREDIT SUISSE FIRST BOSTON MORTGAGE SECU	22541SAL2	CSFB	159,918	158,982	0.01%	6.50	2/1/2034
BROADCOM, INC.	11135FBQ3	AVGO	167,000	146,470	0.01%	3.19	11/15/2036
FREDDIE MAC POOL # FR ZS4257	3132A4WS3	FR	123,991	140,678	0.01%	6.50	9/1/2036
FHLMC, SERIES 4331, CLASS V	3137B9QY4	FHR	140,568	140,634	0.01%	4.00	11/1/2048
FHLMC, POOL #ZA1049	31329JEW3	FR	124,787	135,092	0.01%	5.00	6/1/2020
FNMA, POOL #AC2645	31417L5F8	FN	126,507	134,718	0.01%	4.50	10/1/2039
FNMA, POOL #AD4927	31418SPM5	FN	113,343	120,887	0.01%	5.00	6/1/2040
FNMA, POOL #AD8718	31418WVL1	FN	108,496	117,460	0.01%	5.00	6/1/2040
FHLMC, POOL #ZK4918	3131X8PB6	FR	108,954	107,974	0.01%	2.50	1/1/2028
RESIDENTIAL ASSET SECURITIZATION TRUST,	45660LAS8	RAST	109,257	106,008	0.01%	3.27	12/1/2034
FREDDIE MAC POOL # FR ZS4573	3132A5CJ2	FR	94,533	98,622	0.01%	4.00	7/1/2044
RAAC SERIES, SERIES 2004-SP1, CLASS AI3	7609855T4	RAAC	96,647	96,193	0.01%	6.12	3/1/2034
FNMA, POOL #809198	31406F7K1	FN	61,235	67,068	0.00%	6.50	1/1/2035
GNMA, POOL #737037	3620AQZA4	GN	59,348	65,208	0.00%	5.00	2/1/2040
COUNTRYWIDE HOME LOAN MORTGAGE PASS THRO	12669FPC1	CWHL	60,377	59,297	0.00%	5.75	4/1/2034
FHLMC, POOL #Z19349	3131WNL69	FR	43,677	46,519	0.00%	4.50	10/1/2039
FREDDIE MAC POOL # FR Z15759	3131WJMG5	FR	42,876	46,410	0.00%	5.00	2/1/2037
FREDDIE MAC POOL # FR ZS4230	3132A4VX3	FR	38,537	41,710	0.00%	5.00	3/1/2036
SOFI PROFESSIONAL LOAN PROGRAM, LLC, SER	78470RAA5	SOFI	39,513	39,519	0.00%	1.31	7/25/2039
FHLMC, POOL #ZA1066	31329JFF9	FR	34,416	37,078	0.00%	5.00	9/1/2040
FNMA, POOL #866062	31409BFB8	FN	30,065	32,360	0.00%	6.50	3/1/2036
FREDDIE MAC POOL # FR ZA1892	31329KC51	FR	23,149	24,350	0.00%	5.00	7/1/2025
ADJUSTABLE RATE MORTGAGE TRUST, SERIES 2	007036ER3	ARMT	19,954	20,023	0.00%	2.88	4/1/2035
FNMA, POOL #255892	31371MF93	FN	16,484	17,339	0.00%	5.00	9/1/2025
CITICORP RESIDENTIAL MORTGAGE TRUST, SER	17312HAF6	CRMSI	14,301	14,291	0.00%	4.89	6/1/2037
FREDDIE MAC POOL # FR ZS1139	3132A1HQ0	FR	11,741	12,701	0.00%	5.00	7/1/2036
CITIGROUP MORTGAGE LOAN TRUST, INC., SER	17307GHE1	CMLTI	9,813	9,794	0.00%	6.50	11/25/2063
RAAC, SERIES 2004-SP3, CLASS AI5	76112BFB1	RAAC	27	27	0.00%	4.89	12/1/2032
				\$ 1,349,126,671	99.92%		

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

The coupon rate represents the rates of the underlying Bonds in the portfolio and does not represent the performance of the Fund itself.

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