

# Portfolio Holdings Listing

## Fidelity Series Short Term Credit Fund

### as of July 31, 2017

The portfolio holdings listing (listing) provides information on a fund's investments as of the date indicated. Top 10 holdings information (top 10 holdings) is also provided for certain equity and high income funds. The listing and top 10 holdings are not part of a fund's annual/semiannual report or Form N-Q and have not been audited.

The information provided in this listing and top 10 holdings may differ from a fund's holdings disclosed in its annual/semiannual report and Form N-Q as follows, where applicable:

With certain exceptions, the listing and top 10 holdings provide information on the direct holdings of a fund as well as a fund's pro rata share of any securities and other investments held indirectly through investment in underlying non-money market Fidelity Central Funds. A fund's pro rata share of the underlying holdings of any investment in high income and floating rate central funds is provided at a fund's fiscal quarter end. For certain funds, direct holdings in high income or convertible securities are presented at a fund's fiscal quarter end and are presented collectively for other periods.

For the annual/semiannual report, a fund's investments include trades executed through the end of the last business day of the period. This listing and the top 10 holdings include trades executed through the end of the prior business day.

The listing includes any investment in derivative instruments, and excludes the value of any cash collateral held for securities on loan and a fund's net other assets. Therefore, the holdings as a percent of fund net assets may not total to 100%.

The presentation of investment holdings by category is similar to that used in other marketing materials.

The top 10 holdings is presented to illustrate examples of the securities that the fund has bought and the diversity of the areas in which the fund may invest, may not be representative of the fund's current or future investments, and may change at any time. The top 10 holdings do not include cash, cash equivalents, money market instruments, options, interest rate swaps, fixed income total return swaps and/or futures contracts. Depository receipts, credit default swaps and equity total return swaps are normally combined with the underlying security.

The most recent annual/semiannual report can be viewed at [www.fidelity.com](http://www.fidelity.com) or [www.institutional.fidelity.com](http://www.institutional.fidelity.com). Forms N-Q are available on the SEC's web site at [www.sec.gov](http://www.sec.gov).

Before investing, consider the fund's investment objectives, risks, charges and expenses. Contact Fidelity for a prospectus containing this information. Read it carefully.

## FULL HOLDINGS LISTING

Security Name	Market Value	% of Net Assets
<b>U.S. Treasury</b>		
U.S. Treasury Notes 1.375% 3/31/20	\$155,648,330	7.371%
U.S. Treasury Notes 1.75% 12/31/20	\$85,408,425	4.045%
U.S. Treasury Notes 1.5% 5/15/20	\$23,043,598	1.091%
U.S. Treasury Notes 1.375% 4/30/20	\$18,454,026	0.874%
U.S. Treasury Notes 0.875% 9/15/19	\$6,954,812	0.329%
<b>U.S. Treasury Total:</b>	<b>\$289,509,190</b>	<b>13.7%</b>
<b>Other Government Related (U.S. &amp; Non-U.S.)</b>		
Alberta Province 1.9% 12/6/19	\$7,021,560	0.333%
Petroleos Mexicanos 5.5% 2/4/19	\$6,419,370	0.304%
Port Arthur Navigation District Envir. Facilities Rev. (Motiva Enterprises LLC Proj.) Series 2010 D, 1.26% 8/1/17, VRDN	\$5,300,000	0.251%
Ontario Province 1.25% 6/17/19	\$3,034,449	0.144%
Illinois Gen. Oblig. Series 2011, 5.877% 3/1/19	\$2,972,892	0.141%
<b>Other Government Related (U.S. &amp; Non-U.S.) Total:</b>	<b>\$24,748,271</b>	<b>1.2%</b>
<b>Corporate</b>		
Bank of America Corp. 2.6% 1/15/19	\$47,275,397	2.239%
JPMorgan Chase & Co. 1.7% 3/1/18	\$44,193,206	2.093%
AT&T, Inc. 2.45% 6/30/20	\$17,571,097	0.832%
Ford Motor Credit Co. LLC 2.425% 6/12/20	\$15,027,945	0.712%
Anheuser-Busch InBev Finance, Inc. 1.9% 2/1/19	\$14,823,158	0.702%
Morgan Stanley 2.65% 1/27/20	\$14,689,602	0.696%
Credit Suisse Group Funding Guernsey Ltd. 3.45% 4/16/21	\$14,442,820	0.684%
Goldman Sachs Group, Inc. 2.625% 1/31/19	\$13,194,314	0.625%
Toyota Motor Credit Corp. 1.95% 4/17/20	\$12,793,835	0.606%
Shell International Finance BV 2.125% 5/11/20	\$12,609,197	0.597%
Citigroup, Inc. 2.5% 7/29/19	\$12,568,114	0.595%
JPMorgan Chase & Co. 2.35% 1/28/19	\$11,190,586	0.530%
Chevron Phillips Chemical Co. LLC / Chevron Phillips Chemical Co. LP 1.7% 5/1/18	\$10,861,512	0.514%
Goldman Sachs Group, Inc. 2.375% 1/22/18	\$10,709,011	0.507%
ABN AMRO Bank NV 2.1% 1/18/19	\$10,543,964	0.499%
Wells Fargo Bank NA 2.15% 12/6/19	\$10,239,682	0.485%
Tyco Electronics Group SA 6.55% 10/1/17	\$10,146,927	0.481%
Wisconsin Energy Corp. 2.45% 6/15/20	\$10,136,370	0.480%
Abbott Laboratories 2.35% 11/22/19	\$10,106,450	0.479%
Morgan Stanley 2.45% 2/1/19	\$10,084,820	0.478%
Wells Fargo & Co. 2.15% 1/15/19	\$10,068,460	0.477%
Becton, Dickinson & Co. 2.404% 6/5/20	\$10,061,070	0.476%
NBCUniversal Enterprise, Inc. 1.974% 4/15/19	\$10,045,910	0.476%
Morgan Stanley 2.625% 11/17/21	\$10,037,780	0.475%

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Fidelity Distributors Corporation

82 Devonshire Street

Not Part of Annual or Semiannual Report

Boston, MA 02109

Security Name	Market Value	% of Net Assets
Berkshire Hathaway Finance Corp. 1.5552% 1/11/19	\$10,034,910	0.475%
PNC Bank NA 1.7% 12/7/18	\$10,002,280	0.474%
Shire Acquisitions Investments Ireland DAC 1.9% 9/23/19	\$9,990,330	0.473%
General Motors Financial Co., Inc. 2.4% 4/10/18	\$9,893,626	0.469%
Charter Communications Operating LLC/Charter Communications Operating Capital Corp. 3.579% 7/23/20	\$9,801,359	0.464%
Verizon Communications, Inc. 1.75% 8/15/21	\$9,759,600	0.462%
21st Century Fox America, Inc. 4.5% 2/15/21	\$9,271,437	0.439%
Diamond 1 Finance Corp./Diamond 2 Finance Corp. 3.48% 6/1/19	\$9,212,706	0.436%
ConocoPhillips Co. 1.5% 5/15/18	\$9,137,773	0.433%
Citigroup, Inc. 2.5% 9/26/18	\$9,073,737	0.430%
American International Group, Inc. 2.3% 7/16/19	\$8,770,351	0.415%
Ford Motor Credit Co. LLC 3.336% 3/18/21	\$8,190,232	0.388%
Bank of America Corp. 2.65% 4/1/19	\$8,098,880	0.384%
The J.M. Smucker Co. 1.75% 3/15/18	\$8,052,197	0.381%
Discover Bank 2% 2/21/18	\$8,032,638	0.380%
Citigroup, Inc. 2.05% 6/7/19	\$8,014,752	0.380%
BAT International Finance PLC 1.85% 6/15/18	\$8,003,088	0.379%
Cisco Systems, Inc. 1.4% 9/20/19	\$7,968,736	0.377%
Mizuho Bank Ltd. 1.55% 10/17/17	\$7,882,370	0.373%
Goldman Sachs Group, Inc. 1.748% 9/15/17	\$7,621,024	0.361%
Goldman Sachs Group, Inc. 2% 4/25/19	\$7,519,845	0.356%
Verizon Communications, Inc. 4.5% 9/15/20	\$7,483,868	0.354%
BMW U.S. Capital LLC 2.15% 4/6/20	\$7,478,130	0.354%
Actavis Funding SCS 3% 3/12/20	\$7,301,883	0.346%
Mylan N.V. 2.5% 6/7/19	\$7,155,216	0.339%
Bank of America Corp. 2.625% 10/19/20	\$7,100,625	0.336%
Exelon Corp. 2.85% 6/15/20	\$6,896,779	0.327%
Zoetis, Inc. 1.875% 2/1/18	\$6,888,012	0.326%
Amphenol Corp. 2.2% 4/1/20	\$6,704,821	0.318%
Ecolab, Inc. 1.55% 1/12/18	\$6,598,040	0.312%
Actavis Funding SCS 2.3081% 3/12/18	\$6,124,043	0.290%
American Express Credit Corp. 2.6% 9/14/20	\$6,106,380	0.289%
Credit Suisse New York Branch 1.75% 1/29/18	\$6,100,150	0.289%
SunTrust Bank 2.25% 1/31/20	\$6,085,036	0.288%
Metropolitan Life Global Funding I 1.5% 1/10/18	\$6,073,364	0.288%
Fifth Third Bank 2.375% 4/25/19	\$6,064,836	0.287%
Australia & New Zealand Banking Group Ltd. 2.25% 6/13/19	\$6,057,918	0.287%
Ford Motor Credit Co. LLC 2.262% 3/28/19	\$6,019,908	0.285%
Barclays PLC 2% 3/16/18	\$6,005,760	0.284%
Verizon Communications, Inc. 1.375% 8/15/19	\$5,956,212	0.282%
Select Income REIT 2.85% 2/1/18	\$5,804,423	0.275%
Principal Life Global Funding II 2.2% 4/8/20	\$5,784,352	0.274%
BNP Paribas 2.375% 9/14/17	\$5,591,865	0.265%
CVS Health Corp. 1.9% 7/20/18	\$5,554,767	0.263%
Duke Energy Corp. 1.625% 8/15/17	\$5,505,567	0.261%
Enterprise Products Operating LP 1.65% 5/7/18	\$5,503,908	0.261%
Schlumberger Holdings Corp. 2.35% 12/21/18	\$5,486,075	0.260%
NBCUniversal, Inc. 5.15% 4/30/20	\$5,450,185	0.258%
ING Bank NV 1.8% 3/16/18	\$5,445,820	0.258%
Dominion Resources, Inc. 1.875% 1/15/19	\$5,354,424	0.254%

Security Name	Market Value	% of Net Assets
Boston Properties, Inc. 3.7% 11/15/18	\$5,322,618	0.252%
Imperial Tobacco Finance PLC 2.05% 7/20/18	\$5,302,862	0.251%
Time Warner, Inc. 6.875% 6/15/18	\$5,222,600	0.247%
Imperial Tobacco Finance PLC 2.05% 2/11/18	\$5,190,683	0.246%
Kinder Morgan, Inc. 3.05% 12/1/19	\$5,189,068	0.246%
Daimler Finance North America LLC 1.375% 8/1/17	\$5,176,000	0.245%
AIA Group Ltd. 2.25% 3/11/19	\$5,167,006	0.245%
Deutsche Bank AG London Branch 2.85% 5/10/19	\$5,158,823	0.244%
Duke Energy Corp. 2.1% 6/15/18	\$5,148,916	0.244%
Anheuser-Busch InBev Finance, Inc. 2.65% 2/1/21	\$5,084,395	0.241%
Delta Air Lines, Inc. 2.875% 3/13/20	\$5,078,978	0.241%
Barclays PLC 2.75% 11/8/19	\$5,060,555	0.240%
Metropolitan Life Global Funding I 1.55% 9/13/19	\$5,060,195	0.240%
GE Capital International Funding Co. 2.342% 11/15/20	\$5,053,270	0.239%
The Toronto-Dominion Bank 2.25% 11/5/19	\$5,049,280	0.239%
Royal Bank of Canada 2.15% 3/15/19	\$5,037,365	0.239%
Bayer U.S. Finance LLC 1.5% 10/6/17	\$5,036,050	0.239%
EOG Resources, Inc. 2.45% 4/1/20	\$5,034,021	0.238%
UBS AG London Branch 2.2% 6/8/20	\$5,026,785	0.238%
Citibank NA 2.1% 6/12/20	\$5,019,855	0.238%
General Motors Financial Co., Inc. 2.4% 5/9/19	\$5,019,555	0.238%
Edison International 2.125% 4/15/20	\$5,016,605	0.238%
Lockheed Martin Corp. 1.85% 11/23/18	\$5,015,125	0.238%
Daimler Finance North America LLC 2.2% 5/5/20	\$5,015,010	0.238%
Mizuho Bank Ltd. 2.4% 3/26/20	\$5,011,840	0.237%
AIG Global Funding 2.15% 7/2/20	\$5,010,460	0.237%
American Express Credit Corp. 2.25% 5/5/21	\$5,008,375	0.237%
Metropolitan Life Global Funding I 2.05% 6/12/20	\$5,007,510	0.237%
Citigroup, Inc. 1.7% 4/27/18	\$5,000,450	0.237%
Goldman Sachs Group, Inc. 1.95% 7/23/19	\$5,000,395	0.237%
Southern California Gas Co. 1.55% 6/15/18	\$4,999,645	0.237%
Southern Co. 1.85% 7/1/19	\$4,995,120	0.237%
Vodafone Group PLC yankee 1.6% 9/5/17	\$4,992,680	0.236%
Teva Pharmaceutical Finance Netherlands III BV 1.4% 7/20/18	\$4,983,235	0.236%
Honeywell International, Inc. 1.4% 10/30/19	\$4,974,830	0.236%
MassMutual Global Funding II 1.55% 10/11/19	\$4,965,785	0.235%
Teva Pharmaceutical Finance Netherlands III BV 2.2% 7/21/21	\$4,929,400	0.233%
TIAA Asset Management Finance LLC 2.95% 11/1/19	\$4,902,672	0.232%
Comcast Corp. 5.15% 3/1/20	\$4,883,742	0.231%
TransCanada PipeLines Ltd. 1.875% 1/12/18	\$4,758,877	0.225%
Synchrony Financial 1.875% 8/15/17	\$4,700,296	0.223%
Petrofac Ltd. 3.4% 10/10/18	\$4,657,080	0.221%
Ford Motor Credit Co. LLC 1.684% 9/8/17	\$4,639,595	0.220%
Dominion Resources, Inc. 2.5% 12/1/19	\$4,633,219	0.219%
Zimmer Biomet Holdings, Inc. 2% 4/1/18	\$4,529,520	0.215%
Citizens Bank NA 2.25% 3/2/20	\$4,515,606	0.214%
Teva Pharmaceutical Finance Netherlands III BV 1.7% 7/19/19	\$4,491,587	0.213%
New York Life Global Funding 1.5% 10/24/19	\$4,471,272	0.212%
Vodafone Group PLC 1.5% 2/19/18	\$4,434,450	0.210%
AbbVie, Inc. 1.8% 5/14/18	\$4,374,281	0.207%

Security Name	Market Value	% of Net Assets
ING Groep NV 3.15% 3/29/22	\$4,349,896	0.206%
Daimler Finance North America LLC 2.3% 1/6/20	\$4,324,497	0.205%
Pacific Gas & Electric Co. 5.625% 11/30/17	\$4,269,391	0.202%
International Lease Finance Corp. 5.875% 4/1/19	\$4,248,008	0.201%
Huntington National Bank 2.375% 3/10/20	\$4,234,079	0.201%
Abbott Laboratories 2.8% 9/15/20	\$4,212,050	0.199%
AbbVie, Inc. 2.5% 5/14/20	\$4,179,400	0.198%
Amphenol Corp. 1.55% 9/15/17	\$4,124,293	0.195%
Kroger Co. 2.3% 1/15/19	\$4,104,790	0.194%
Hewlett Packard Enterprise Co. 2.85% 10/5/18	\$4,048,304	0.192%
American Express Credit Corp. 2.2% 3/3/20	\$4,032,392	0.191%
Deutsche Bank AG London Branch 2.5% 2/13/19	\$4,025,268	0.191%
ConocoPhillips Co. 2.2% 5/15/20	\$4,021,640	0.190%
Capital One NA 2.35% 1/31/20	\$4,018,344	0.190%
General Motors Financial Co., Inc. 2.35% 10/4/19	\$4,014,544	0.190%
Exxon Mobil Corp. 1.708% 3/1/19	\$4,009,600	0.190%
Philip Morris International, Inc. 1.375% 2/25/19	\$3,979,956	0.188%
Westpac Banking Corp. 1.6% 8/19/19	\$3,978,436	0.188%
Hyundai Capital America 2% 7/1/19	\$3,973,160	0.188%
BP Capital Markets PLC 1.674% 2/13/18	\$3,920,797	0.186%
American Express Credit Corp. 1.875% 11/5/18	\$3,914,264	0.185%
CBOE Holdings, Inc. 1.95% 6/28/19	\$3,869,694	0.183%
Time Warner Cable, Inc. 6.75% 7/1/18	\$3,823,659	0.181%
Tyson Foods, Inc. 1.6358% 5/30/19	\$3,789,791	0.179%
American Electric Power Co., Inc. 1.65% 12/15/17	\$3,772,539	0.179%
Assurant, Inc. 2.5% 3/15/18	\$3,769,152	0.179%
The Western Union Co. 2.875% 12/10/17	\$3,765,394	0.178%
Synchrony Financial 2.6% 1/15/19	\$3,748,283	0.178%
Medtronic, Inc. 1.5% 3/15/18	\$3,718,703	0.176%
Danaher Corp. 1.65% 9/15/18	\$3,664,210	0.174%
BP Capital Markets PLC 2.315% 2/13/20	\$3,655,486	0.173%
Washington Prime Group LP 3.85% 4/1/20	\$3,627,411	0.172%
Amgen, Inc. 2.2% 5/22/19	\$3,627,012	0.172%
BAT International Finance PLC 2.75% 6/15/20	\$3,558,254	0.169%
Mitsubishi UFJ Trust & Banking Corp. 1.6% 10/16/17	\$3,480,811	0.165%
Sempra Energy 1.625% 10/7/19	\$3,444,474	0.163%
CBS Corp. 2.3% 8/15/19	\$3,416,724	0.162%
Sunoco Logistics Partner Operations LP 5.5% 2/15/20	\$3,399,829	0.161%
The Toronto-Dominion Bank 2.5% 12/14/20	\$3,344,948	0.158%
TransCanada PipeLines Ltd. 1.625% 11/9/17	\$3,319,244	0.157%
Moody's Corp. 2.75% 7/15/19	\$3,309,610	0.157%
Cisco Systems, Inc. 1.65% 6/15/18	\$3,306,009	0.157%
TECO Finance, Inc. 1.9041% 4/10/18	\$3,266,875	0.155%
Pacific LifeCorp 6% 2/10/20	\$3,250,722	0.154%
Digital Realty Trust LP 3.4% 10/1/20	\$3,163,587	0.150%
Petro-Canada 6.05% 5/15/18	\$3,146,174	0.149%
Wisconsin Energy Corp. 1.65% 6/15/18	\$3,139,939	0.149%
New York Life Global Funding 1.55% 11/2/18	\$3,119,647	0.148%
Philip Morris International, Inc. 1.875% 1/15/19	\$3,108,469	0.147%
American Honda Finance Corp. 1.5% 11/19/18	\$3,102,532	0.147%
Mitsubishi UFJ Financial Group, Inc. 2.95% 3/1/21	\$3,098,046	0.147%
Hyundai Capital America 2% 3/19/18	\$3,050,833	0.144%
Sumitomo Mitsui Banking Corp. 1.75% 1/16/18	\$3,050,166	0.144%

Security Name	Market Value	% of Net Assets
La Caisse Centrale 1.75% 1/29/18	\$3,049,404	0.144%
HSBC U.S.A., Inc. 1.7% 3/5/18	\$3,048,956	0.144%
Mylan N.V. 3% 12/15/18	\$3,042,324	0.144%
General Motors Financial Co., Inc. 2.65% 4/13/20	\$3,038,706	0.144%
AFLAC, Inc. 2.4% 3/16/20	\$3,037,752	0.144%
Credit Agricole SA 2.625% 10/3/18	\$3,030,444	0.144%
BPCE SA 2.5% 12/10/18	\$3,028,791	0.143%
Capital One Financial Corp. 2.5% 5/12/20	\$3,021,189	0.143%
Bank of Montreal 2.1% 12/12/19	\$3,015,324	0.143%
Daimler Finance North America LLC 2.25% 3/2/20	\$3,012,540	0.143%
Citigroup, Inc. 2.75% 4/25/22	\$3,008,937	0.143%
Daimler Finance North America LLC 1.65% 5/18/18	\$2,999,700	0.142%
Capital One NA 1.85% 9/13/19	\$2,983,401	0.141%
Hyundai Capital America 2.125% 10/2/17	\$2,970,814	0.141%
Citigroup, Inc. 2.4% 2/18/20	\$2,957,098	0.140%
Caterpillar Financial Services Corp. 2.1% 1/10/20	\$2,955,031	0.140%
UnitedHealth Group, Inc. 1.9% 7/16/18	\$2,939,181	0.139%
Marathon Petroleum Corp. 2.7% 12/14/18	\$2,859,341	0.135%
Marsh & McLennan Companies, Inc. 2.55% 10/15/18	\$2,828,244	0.134%
Volkswagen International Finance NV 1.6% 11/20/17	\$2,783,524	0.132%
Royal Bank of Canada 2.2% 7/27/18	\$2,758,644	0.131%
Thermo Fisher Scientific, Inc. 2.15% 12/14/18	\$2,744,764	0.130%
BP Capital Markets PLC 1.375% 5/10/18	\$2,740,987	0.130%
HSBC Bank PLC 1.5% 5/15/18	\$2,726,817	0.129%
CVS Health Corp. 2.25% 8/12/19	\$2,701,327	0.128%
Citizens Bank NA 2.55% 5/13/21	\$2,693,507	0.128%
John Deere Capital Corp. 1.65% 10/15/18	\$2,679,929	0.127%
Hartford Financial Services Group, Inc. 5.5% 3/30/20	\$2,677,863	0.127%
Dominion Resources, Inc. 1.9% 6/15/18	\$2,661,453	0.126%
Sherwin-Williams Co. 1.35% 12/15/17	\$2,618,213	0.124%
Berkshire Hathaway Energy Co. 2% 11/15/18	\$2,561,026	0.121%
IntercontinentalExchange, Inc. 2.75% 12/1/20	\$2,546,293	0.121%
Ford Motor Credit Co. LLC 2.597% 11/4/19	\$2,523,625	0.120%
Principal Life Global Funding II 2.25% 10/15/18	\$2,517,373	0.119%
British Telecommunications PLC 2.35% 2/14/19	\$2,516,466	0.119%
Capital One Financial Corp. 2.45% 4/24/19	\$2,510,453	0.119%
Tyson Foods, Inc. 2.65% 8/15/19	\$2,507,188	0.119%
Royal Bank of Canada 1.625% 4/15/19	\$2,494,783	0.118%
Deutsche Telekom International Financial BV 6.75% 8/20/18	\$2,492,252	0.118%
Southern Power Co. 1.5% 6/1/18	\$2,488,205	0.118%
Fifth Third Bancorp 2.875% 7/27/20	\$2,445,380	0.116%
Reynolds American, Inc. 3.25% 6/12/20	\$2,436,488	0.115%
AT&T, Inc. 2.3% 3/11/19	\$2,287,006	0.108%
UBS AG Stamford Branch 1.9956% 3/26/18	\$2,282,538	0.108%
HSBC U.S.A., Inc. 2.625% 9/24/18	\$2,261,342	0.107%
Columbia Pipeline Group, Inc. 2.45% 6/1/18	\$2,235,346	0.106%
Fifth Third Bancorp 4.5% 6/1/18	\$2,180,886	0.103%
Westpac Banking Corp. 4.875% 11/19/19	\$2,131,498	0.101%
American International Group, Inc. 5.85% 1/16/18	\$2,118,372	0.100%
Unum Group 5.625% 9/15/20	\$2,086,156	0.099%
Synchrony Financial 3% 8/15/19	\$2,055,769	0.097%
Kinder Morgan Finance Co. LLC 6% 1/15/18	\$2,036,446	0.096%

Security Name	Market Value	% of Net Assets
Air Lease Corp. 2.125% 1/15/20	\$2,025,184	0.096%
Dominion Resources, Inc. 3.5964% 9/30/66	\$2,017,530	0.096%
Daimler Finance North America LLC 2.45% 5/18/20	\$2,017,360	0.096%
Time Warner, Inc. 4.75% 3/29/21	\$2,015,513	0.095%
CVS Health Corp. 2.25% 12/5/18	\$2,013,648	0.095%
Westpac Banking Corp. 2.15% 3/6/20	\$2,009,936	0.095%
Deutsche Bank AG 2.7% 7/13/20	\$2,009,316	0.095%
Pricoa Global Funding I 1.9% 9/21/18	\$2,006,466	0.095%
Volkswagen Group of America Finance LLC 1.65% 5/22/18	\$1,998,186	0.095%
Ford Motor Credit Co. LLC 1.897% 8/12/19	\$1,990,744	0.094%
Daimler Finance North America LLC 1.5% 7/5/19	\$1,983,498	0.094%
Public Service Enterprise Group, Inc. 1.6% 11/15/19	\$1,943,188	0.092%
Exelon Corp. 3.497% 6/1/22	\$1,936,439	0.092%
IntercontinentalExchange, Inc. 2.5% 10/15/18	\$1,901,937	0.090%
Ford Motor Credit Co. LLC 2.24% 6/15/18	\$1,890,784	0.090%
Mack-Cali Realty LP 2.5% 12/15/17	\$1,850,007	0.088%
Toyota Motor Credit Corp. 1.55% 10/18/19	\$1,825,096	0.086%
KeyBank NA 2.5% 12/15/19	\$1,773,928	0.084%
Southern Co. 1.3% 8/15/17	\$1,769,982	0.084%
KeyBank NA 1.65% 2/1/18	\$1,764,130	0.084%
Rockwell Collins, Inc. 1.95% 7/15/19	\$1,732,965	0.082%
Bank of America Corp. 2.25% 4/21/20	\$1,707,288	0.081%
Aon Corp. 5% 9/30/20	\$1,667,287	0.079%
Air Lease Corp. 2.625% 9/4/18	\$1,656,151	0.078%
Ventas Realty LP/Ventas Capital Corp. 2% 2/15/18	\$1,654,443	0.078%
Dominion Resources, Inc. 1.4% 9/15/17	\$1,648,081	0.078%
ERP Operating LP 2.375% 7/1/19	\$1,581,065	0.075%
21st Century Fox America, Inc. 8.25% 8/10/18	\$1,549,709	0.073%
American Honda Finance Corp. 1.7% 2/22/19	\$1,548,883	0.073%
Celgene Corp. 2.125% 8/15/18	\$1,525,937	0.072%
JPMorgan Chase & Co. 2.25% 1/23/20	\$1,511,292	0.072%
Freeport-McMoRan, Inc. 2.3% 11/14/17	\$1,511,000	0.072%
JPMorgan Chase & Co. 2.2% 10/22/19	\$1,468,287	0.070%
The Western Union Co. 3.65% 8/22/18	\$1,439,112	0.068%
Ecolab, Inc. 1.45% 12/8/17	\$1,408,667	0.067%
WellPoint, Inc. 1.875% 1/15/18	\$1,385,988	0.066%
Health Care REIT, Inc. 4.7% 9/15/17	\$1,379,670	0.065%
MUFG Americas Holdings Corp. 2.25% 2/10/20	\$1,369,712	0.065%
Citizens Bank NA 2.3% 12/3/18	\$1,358,502	0.064%
Dominion Resources, Inc. 1.6% 8/15/19	\$1,257,819	0.060%
Air Lease Corp. 2.125% 1/15/18	\$1,200,086	0.057%
Duke Energy Corp. 1.8% 9/1/21	\$1,163,549	0.055%
Consolidated Edison, Inc. 2% 3/15/20	\$1,109,687	0.053%
Energy Transfer Partners LP 2.5% 6/15/18	\$1,107,054	0.052%
Health Care REIT, Inc. 2.25% 3/15/18	\$1,084,496	0.051%
S&P Global, Inc. 2.5% 8/15/18	\$1,065,959	0.050%
ACE INA Holdings, Inc. 2.3% 11/3/20	\$1,060,931	0.050%
Canadian Natural Resources Ltd. 1.75% 1/15/18	\$934,821	0.044%
BP Capital Markets PLC 1.676% 5/3/19	\$911,010	0.043%
Fortive Corp. 1.8% 6/15/19	\$852,662	0.040%
Kinder Morgan, Inc. 2% 12/1/17	\$832,789	0.039%
NextEra Energy Capital Holdings, Inc. 1.649%		

Security Name	Market Value	% of Net Assets
9/1/18	\$806,589	0.038%
Reynolds American, Inc. 2.3% 6/12/18	\$739,492	0.035%
Eversource Energy 1.45% 5/1/18	\$724,817	0.034%
MUFG Americas Holdings Corp. 1.625% 2/9/18	\$680,279	0.032%
McDonald's Corp. 2.1% 12/7/18	\$656,038	0.031%
COX Communications, Inc. 6.25% 6/1/18	\$633,963	0.030%
Walgreens Boots Alliance, Inc. 1.75% 11/17/17	\$586,320	0.028%
Moody's Corp. 2.75% 12/15/21	\$533,818	0.025%
Tyco Electronics Group SA 2.375% 12/17/18	\$529,291	0.025%
Emera U.S. Finance LP 2.15% 6/15/19	\$523,272	0.025%
Emera U.S. Finance LP 2.7% 6/15/21	\$517,235	0.024%
Anadarko Petroleum Corp. 4.85% 3/15/21	\$490,906	0.023%
Cardinal Health, Inc. 1.95% 6/15/18	\$483,222	0.023%
Enterprise Products Operating LP 2.55% 10/15/19	\$480,441	0.023%
Zoetis, Inc. 3.45% 11/13/20	\$452,958	0.021%
DCP Midstream Operating LP 2.7% 4/1/19	\$236,513	0.011%
Noble Holding International Ltd. 5.75% 3/16/18	\$171,539	0.008%
Continental Airlines, Inc. 6.795% 8/2/18	\$2,030	0.000%
<b>Corporate Total:</b>	<b>\$1,388,689,938</b>	<b>65.8%</b>

#### MBS Pass-Through

Freddie Mac 3.5% 15 Year	\$4,046,246	0.192%
Fannie Mae 5.5% 30 Year	\$2,726,481	0.129%
Freddie Mac 4% 15 Year	\$1,423,189	0.067%
Fannie Mae 2.982% 30 Year	\$1,257,523	0.060%
Fannie Mae 2.695% 30 Year	\$1,147,447	0.054%
Fannie Mae 3.127% 30 Year	\$1,115,056	0.053%
Fannie Mae 2.759% 30 Year	\$811,658	0.038%
Fannie Mae 3.05% 30 Year	\$747,791	0.035%
Freddie Mac 3.207% 30 Year	\$689,653	0.033%
Fannie Mae 3.353% 30 Year	\$636,026	0.030%
Fannie Mae 3.231% 30 Year	\$472,326	0.022%
Fannie Mae 3.347% 30 Year	\$390,012	0.018%
Freddie Mac 4.5% 15 Year	\$351,050	0.017%
Fannie Mae 3.31% 30 Year	\$350,949	0.017%
Fannie Mae 3.3% 30 Year	\$335,114	0.016%
Fannie Mae 3.314% 30 Year	\$330,922	0.016%
Freddie Mac 3.137% 30 Year	\$317,564	0.015%
Fannie Mae 3.301% 30 Year	\$299,258	0.014%
Fannie Mae 3.572% 30 Year	\$294,157	0.014%
Fannie Mae 2.962% 30 Year	\$289,397	0.014%
Fannie Mae 2.994% 30 Year	\$280,595	0.013%
Ginnie Mae 7% 30 Year	\$279,012	0.013%
Fannie Mae 3.332% 30 Year	\$268,503	0.013%
Freddie Mac 3.613% 30 Year	\$246,270	0.012%
Freddie Mac 3.655% 30 Year	\$231,243	0.011%
Fannie Mae 3.558% 30 Year	\$227,968	0.011%
Fannie Mae 2.583% 30 Year	\$221,765	0.011%
Freddie Mac 3.529% 30 Year	\$219,512	0.010%
Fannie Mae 3.439% 30 Year	\$195,396	0.009%
Freddie Mac 3.13% 30 Year	\$192,897	0.009%

Security Name	Market Value	% of Net Assets
Freddie Mac 3.625% 30 Year	\$179,076	0.008%
Fannie Mae 3.249% 30 Year	\$177,287	0.008%
Freddie Mac 3.667% 30 Year	\$174,941	0.008%
Fannie Mae 3.041% 30 Year	\$170,250	0.008%
Freddie Mac 3.282% 30 Year	\$164,499	0.008%
Freddie Mac 5% 15 Year	\$164,341	0.008%
Fannie Mae 3.105% 30 Year	\$154,646	0.007%
Freddie Mac 3.222% 30 Year	\$138,865	0.007%
Freddie Mac 3.04% 30 Year	\$134,349	0.006%
Fannie Mae 3.023% 30 Year	\$133,993	0.006%
Freddie Mac 3.421% 30 Year	\$133,016	0.006%
Freddie Mac 3.275% 30 Year	\$132,366	0.006%
Fannie Mae 5.5% 15 Year	\$130,323	0.006%
Fannie Mae 2.913% 30 Year	\$129,140	0.006%
Fannie Mae 3.38% 30 Year	\$123,482	0.006%
Freddie Mac 3.215% 30 Year	\$116,996	0.006%
Fannie Mae 2.944% 30 Year	\$86,233	0.004%
Fannie Mae 3.435% 30 Year	\$72,034	0.003%
Fannie Mae 3.029% 30 Year	\$69,148	0.003%
Freddie Mac 8.5% 30 Year	\$41,772	0.002%
Fannie Mae 7.5% 30 Year	\$641	0.000%
Fannie Mae 6.5% 15 Year	\$20	0.000%
Fannie Mae 7% 15 Year	\$2	0.000%
<b>MBS Pass-Through Total:</b>	<b>\$23,022,396</b>	<b>1.1%</b>

#### ABS

Ford Credit Auto Owner Trust Series 2014-2 Class A, 2.31% 4/15/26	\$10,994,471	0.521%
Ally Master Owner Trust Series 2014-5 Class A2, 1.6% 10/15/19	\$9,143,807	0.433%
Ford Credit Floorplan Master Owner Trust Series 2015-5 Class A, 2.39% 8/15/22	\$8,739,412	0.414%
Ally Master Owner Trust Series 2012-5 Class A, 1.54% 9/15/19	\$7,047,020	0.334%
Securitized Term Auto Receivables Trust Series 2017-1A Class A3, 1.89% 8/25/20	\$7,004,020	0.332%
Ford Credit Auto Owner Trust Series 2015-2 Class A, 2.44% 1/15/27	\$6,284,737	0.298%
Citibank Credit Card Issuance Trust Series 2014-A8 Class A8, 1.73% 4/9/20	\$6,106,487	0.289%
American Express Credit Account Master Trust Series 2017-1 Class A, 1.93% 9/15/22	\$5,864,158	0.278%
Verizon Owner Trust Series 2017-1A Class A, 2.06% 9/20/21	\$5,522,710	0.262%
Mortgage Repurchase Agreement Funding Trust floater Series 2016-5 Class A, 2.3944% 6/10/19	\$5,491,343	0.260%
Citibank Credit Card Issuance Trust Series 2017-A2 Class A2, 1.74% 1/19/21	\$5,338,520	0.253%
Bank of America Credit Card Master Trust Series 2017-A1 Class A1, 1.95% 8/15/22	\$5,254,754	0.249%
Citibank Credit Card Issuance Trust Series 2016-A1		

Security Name	Market Value	% of Net Assets
Class A1, 1.75% 11/19/21	\$5,166,580	0.245%
Capital One Multi-Asset Execution Trust Series 2016-A3 Class A3, 1.34% 4/15/22	\$5,050,163	0.239%
Chase Issuance Trust Series 2016-A2 Class A, 1.37% 6/15/21	\$5,029,169	0.238%
Chase Issuance Trust Series 2016-A5 Class A5, 1.27% 7/15/21	\$5,029,011	0.238%
Nissan Master Owner Trust Receivables Series 2015-A Class A2, 1.44% 1/15/20	\$4,569,599	0.216%
GMF Floorplan Owner Revolving Trust Series 2015-1 Class A1, 1.65% 5/15/20	\$4,472,475	0.212%
American Express Credit Account Master Trust Series 2017-3 Class A, 1.1644% 11/15/22	\$4,258,261	0.202%
Verizon Owner Trust Series 2016-2A Class A, 1.68% 5/20/21	\$4,216,160	0.200%
Discover Card Master Trust Series 2016-A4 Class A4, 1.39% 3/15/22	\$4,181,923	0.198%
Capital One Multi-Asset Execution Trust Series 2016-A4 Class A4, 1.33% 6/15/22	\$4,162,834	0.197%
Hyundai Auto Lease Securitization Trust Series 2017-A Class A2A, 1.56% 7/15/19	\$3,997,845	0.189%
Mercedes-Benz Auto Receivables Trust Series 2016-1 Class A3, 1.26% 2/16/21	\$3,979,782	0.188%
Ford Credit Floorplan Master Owner Trust Series 2015-1 Class A1, 1.42% 1/15/20	\$3,807,890	0.180%
Ford Credit Auto Owner Trust Series 2017-A Class A3, 1.67% 6/15/21	\$3,759,802	0.178%
Honda Auto Receivables Owner Trust Series 2017-1 Class A3, 1.72% 7/21/21	\$3,749,611	0.178%
Nissan Auto Receivables Trust Series 2016-C Class A3, 1.18% 1/15/21	\$3,728,454	0.177%
Chesapeake Funding II LLC Series 2017-2A Class A1, 1.99% 5/15/29	\$3,606,958	0.171%
CarMax Auto Owner Trust Series 2016-4 Class A3, 1.4% 8/15/21	\$3,600,360	0.171%
Verizon Owner Trust Series 2016-1A Class A, 1.42% 1/20/21	\$3,575,199	0.169%
AmeriCredit Automobile Receivables Trust Series 2015-3 Class A3, 1.54% 3/9/20	\$3,566,376	0.169%
GMF Floorplan Owner Revolving Trust Series 2017-1 Class A1, 2.22% 1/18/22	\$3,379,876	0.160%
Ally Master Owner Trust Series 2015-3 Class A, 1.63% 5/15/20	\$3,341,136	0.158%
Navigent Student Loan Trust Series 2016-6A Class A1, 1.7122% 3/25/66	\$3,188,643	0.151%
Ally Auto Receivables Trust Series 2017-1 Class A3, 1.7% 6/15/21	\$3,157,847	0.150%
Nissan Master Owner Trust Receivables Series 2016-A Class A2, 1.54% 6/15/21	\$3,150,410	0.149%
GMF Floorplan Owner Revolving Trust Series 2016-1 Class A1, 1.86% 5/17/21	\$3,066,141	0.145%
Discover Card Master Trust Series 2016-A1 Class A1, 1.64% 7/15/21	\$3,050,469	0.144%
BMW Vehicle Lease Trust Series 2016-2 Class A2,		

<u>Security Name</u>	<u>Market Value</u>	<u>% of Net Assets</u>
1.25% 1/22/19	\$3,030,141	0.144%
Nissan Master Owner Trust Receivables Series 2017-B Class A, 1.6556% 4/18/22	\$3,009,725	0.143%
Ford Credit Floorplan Master Owner Trust Series 2015-4 Class A1, 1.77% 8/15/20	\$3,004,138	0.142%
Synchrony Credit Card Master Note Trust Series 2015-3 class A, 1.74% 9/15/21	\$3,002,021	0.142%
Capital One Multi-Asset Execution Trust Series 2015-A8 Class A8, 2.05% 8/15/23	\$2,911,613	0.138%
Chrysler Capital Auto Receivables Trust Series 2016-BA Class A2, 1.36% 1/15/20	\$2,759,032	0.131%
Enterprise Fleet Financing LLC Series 2017-1 Class A2, 2.13% 7/20/22	\$2,728,848	0.129%
Toyota Auto Receivables Owner Trust Series 2015-C Class A3, 1.34% 6/17/19	\$2,525,172	0.120%
World Omni Automobile Lease Securitization Trust Series 2015-A Class A3, 1.54% 10/15/18	\$2,431,751	0.115%
Securitized Term Auto Receivables Trust Series 2016-1A Class A3, 1.524% 3/25/20	\$2,345,444	0.111%
Toyota Auto Receivables Trust Series 2016-C Class A3, 1.14% 8/17/20	\$2,277,307	0.108%
Volvo Financial Equipment LLC Series 2015-1A Class A3, 1.51% 6/17/19	\$2,254,678	0.107%
Carmax Auto Owner Trust Series 2015-2 Class A3, 1.37% 3/16/20	\$2,073,046	0.098%
Huntington Auto Trust Series 2016-1 Class A3, 1.59% 11/16/20	\$2,065,807	0.098%
GM Financial Automobile Leasing Trust Series 2015-1 Class A3, 1.53% 9/20/18	\$2,005,212	0.095%
Ford Credit Floorplan Master Owner Trust Series 2016-3 Class A1, 1.55% 7/15/21	\$1,991,544	0.094%
GM Financial Automobile Leasing Trust Series 2016-2 Class A2A, 1.28% 10/22/18	\$1,985,349	0.094%
GM Financial Automobile Leasing Trust Series 2015-2 Class A3, 1.68% 12/20/18	\$1,968,410	0.093%
Hyundai Floorplan Master Owner Trust Series 2016-1A Class A2, 1.81% 3/15/21	\$1,959,926	0.093%
Enterprise Fleet Financing LLC Series 2016-2 Class A2, 1.74% 2/22/22	\$1,852,463	0.088%
Toyota Auto Receivables Owner Trust Series 2016-B Class A3, 1.3% 4/15/20	\$1,704,236	0.081%
TCF Auto Receivables Owner Trust Series 2016-1A Class A2, 1.39% 11/15/19	\$1,678,136	0.079%
AmeriCredit Automobile Receivables Trust Series 2016-1 Class A3, 1.81% 10/8/20	\$1,598,763	0.076%
Synchrony Credit Card Master Note Trust Series 2016-1 Class A, 2.04% 3/15/22	\$1,506,888	0.071%
Flagship Credit Auto Trust Series 2016-1 Class A, 2.77% 12/15/20	\$1,366,822	0.065%
Hyundai Auto Lease Securitization Trust Series 2015-B Class A3, 1.4% 11/15/18	\$1,342,268	0.064%
Carmax Auto Owner Trust Series 2015-1 Class A3, 1.38% 11/15/19	\$1,253,413	0.059%
Citibank Credit Card Issuance Trust Series 2014-A6		

Security Name	Market Value	% of Net Assets
Class A6, 2.15% 7/15/21	\$1,235,636	0.059%
CIT Equipment Collateral Series 2014-VT1 Class A3, 1.5% 10/21/19	\$1,136,082	0.054%
Long Beach Mortgage Loan Trust Series 2006-6 Class 2A3, 1.3822% 7/25/36	\$1,118,326	0.053%
Enterprise Fleet Financing LLC Series 2015-1 Class A2, 1.3% 9/20/20	\$1,066,689	0.051%
Hyundai Auto Receivables Trust Series 2016-A Class A3, 1.56% 9/15/20	\$1,029,949	0.049%
Bank of America Credit Card Master Trust Series 2015-A2 Class A, 1.36% 9/15/20	\$994,011	0.047%
Park Place Securities, Inc. Series 2004-WCW1 Class M3, 3.1072% 9/25/34	\$908,093	0.043%
AmeriCredit Automobile Receivables Trust Series 2015-2 Class A3, 1.27% 1/8/20	\$885,665	0.042%
AmeriCredit Automobile Receivables Trust Series 2016-2 Class A2A, 1.42% 10/8/19	\$720,189	0.034%
SLM Private Credit Student Loan Trust Series 2004-B Class C, 2.1156% 9/15/33	\$472,315	0.022%
Northstar Education Finance, Inc., Delaware Series 2005-1 Class A5, 2.0639% 10/30/45	\$437,426	0.021%
Carrington Mortgage Loan Trust Series 2007-RFC1 Class A3, 1.3722% 12/25/36	\$303,877	0.014%
Park Place Securities, Inc. Series 2005-WCH1 Class M4, 2.4772% 1/25/36	\$300,609	0.014%
Enterprise Fleet Financing LLC Series 2014-2 Class A2, 1.05% 3/20/20	\$275,890	0.013%
Accredited Mortgage Loan Trust Series 2003-3 Class A1, 5.21% 1/25/34 (AMBAC Insured)	\$271,616	0.013%
SLM Private Credit Student Loan Trust Series 2004-A Class C, 2.1956% 6/15/33	\$250,532	0.012%
AmeriCredit Automobile Receivables Trust Series 2014-4 Class A3, 1.27% 7/8/19	\$196,725	0.009%
HSI Asset Securitization Corp. Trust Series 2007-HE1 Class 2A3, 1.4222% 1/25/37	\$190,839	0.009%
Fremont Home Loan Trust Series 2005-A Class M3, 1.9672% 1/25/35	\$190,353	0.009%
Fannie Mae Series 2004-T5 Class AB1, 1.6589% 5/28/35	\$165,230	0.008%
Merrill Lynch Mortgage Investors Trust Series 2006-OPT1 Class A1A, 1.7522% 6/25/35	\$159,580	0.008%
Synchrony Credit Card Master Note Trust Series 2015-2 Class A, 1.6% 4/15/21	\$149,050	0.007%
Capital Auto Receivables Asset Trust Series 2015-2 Class A2, 1.39% 9/20/18	\$139,575	0.007%
Accredited Mortgage Loan Trust Series 2005-1 Class M1, 1.9372% 4/25/35	\$134,463	0.006%
Terwin Mortgage Trust Series 2003-4HE Class A1, 2.0761% 9/25/34	\$112,354	0.005%
Argent Securities, Inc. pass-thru certificates Series 2003-W7 Class A2, 2.0122% 3/25/34	\$109,721	0.005%
KeyCorp Student Loan Trust Series 2006-A Class 2C, 2.4433% 3/27/42	\$108,028	0.005%
Morgan Stanley ABS Capital I Trust Series 2004-HE6		

Security Name	Market Value	% of Net Assets
Class A2, 1.9122% 8/25/34	\$101,763	0.005%
Saxon Asset Securities Trust Series 2004-1 Class M1, 2.0272% 3/25/35	\$99,004	0.005%
Park Place Securities, Inc. Series 2004-WCW1 Class M4, 3.4072% 9/25/34	\$87,533	0.004%
GCO Education Loan Funding Master Trust II Series 2007-1A Class C1L, 1.5687% 2/25/47	\$84,228	0.004%
Countrywide Home Loans, Inc. Series 2004-2 Class 3A4, 1.7322% 7/25/34	\$82,570	0.004%
Argent Securities, Inc. pass-thru certificates Series 2006-W4 Class A2C, 1.3922% 5/25/36	\$77,365	0.004%
Fannie Mae Series 2004-T5 Class AB3, 1.9452% 5/28/35	\$76,520	0.004%
Home Equity Asset Trust Series 2003-5 Class A2, 1.9161% 12/25/33	\$60,460	0.003%
Argent Securities, Inc. pass-thru certificates Series 2004-W7 Class M1, 2.0572% 5/25/34	\$52,887	0.003%
Home Equity Asset Trust Series 2004-1 Class M2, 2.9322% 6/25/34	\$47,242	0.002%
Fremont Home Loan Trust Series 2005-A Class M4, 2.2522% 1/25/35	\$41,615	0.002%
Morgan Stanley ABS Capital I Trust Series 2005-NC1 Class M1, 1.8922% 1/25/35	\$25,161	0.001%
Ameritrust Mortgage Securities, Inc. pass-thru certificates Series 2004-R2 Class M3, 2.0572% 4/25/34	\$16,382	0.001%
Countrywide Home Loans, Inc. Series 2004-4 Class M2, 2.0272% 6/25/34	\$16,155	0.001%
ACE Securities Corp. Home Equity Loan Trust Series 2004-HE1 Class M2, 2.8822% 3/25/34	\$15,615	0.001%
Home Equity Asset Trust Series 2003-2 Class M1, 2.5522% 8/25/33	\$15,396	0.001%
Countrywide Home Loans, Inc. Series 2004-3 Class M4, 2.6872% 4/25/34	\$10,049	0.000%
Merrill Lynch Mortgage Investors Trust Series 2003-OPT1 Class M1, 2.2072% 7/25/34	\$8,040	0.000%
Meritage Mortgage Loan Trust Series 2004-1 Class M1, 1.9822% 7/25/34	\$6,151	0.000%
Salomon Brothers Mortgage Securities VII, Inc. Series 2003-HE1 Class A, 2.0322% 4/25/33	\$964	0.000%
Morgan Stanley ABS Capital I Trust Series 2005-NC2 Class B1, 2.9872% 3/25/35	\$894	0.000%
Merrill Lynch Mortgage Investors Trust Series 2006-FM1 Class A2B, 1.3422% 4/25/37	\$269	0.000%
Fremont Home Loan Trust Series 2004-D Class M5, 2.7322% 11/25/34	\$35	0.000%
<b>ABS Total:</b>	<b>\$261,255,692</b>	<b>12.4%</b>

## CMBS

JPMDB Commercial Mortgage Securities Trust Series 2016-C4 Class A1, 1.4943% 12/15/49	\$8,390,802	0.397%
GS Mortgage Securities Trust sequential payer		

Security Name	Market Value	% of Net Assets
Series 2012-GCJ7 Class A4, 3.377% 5/10/45	\$6,879,693	0.326%
CSMC Series 2015-TOWN Class A, 2.3771% 3/15/28	\$4,336,594	0.205%
Banc of America Commercial Mortgage Trust sequential payer Series 2007-5 Class A1A, 5.361% 2/10/51	\$3,710,903	0.176%
CGDB Commercial Mortgage Trust Series 2017-BIO Class A, 1.8% 5/15/30	\$3,369,930	0.160%
Commercial Mortgage Loan Trust Series 2008-LS1 Class A1A, 6.3346% 12/10/49	\$3,136,764	0.149%
COMM Mortgage Trust sequential payer Series 2012-LC4 Class A4, 3.288% 12/10/44	\$3,023,794	0.143%
SCG Trust Series 2013-SRP1 Class A, 2.8089% 11/15/26	\$2,708,403	0.128%
JPMBB Commercial Mortgage Securities sequential payer Series 2014-C25 Class A2, 2.9493% 11/15/47	\$2,581,726	0.122%
Wells Fargo Commercial Mortgage Trust Series 2013-LC12 Class A1, 1.676% 7/15/46	\$2,442,580	0.116%
Morgan Stanley BAML Trust sequential payer Series 2013-C7 Class A2, 1.863% 2/15/46	\$2,400,998	0.114%
Waldorf Astoria Boca Raton Trust floater Series 2016-BOCA Class A, 2.5089% 6/15/29	\$2,353,112	0.111%
Barclays Commercial Mortgage Securities LLC floater Series 2015-RRI Class A, 2.4089% 5/15/32	\$2,087,699	0.099%
Hyatt Hotel Portfolio Trust floater Series 2015-HYT Class A, 2.476% 11/15/29	\$2,039,619	0.097%
Bank of America Commercial Mortgage Trust Series 2016-UB10 Class A1, 1.559% 7/15/49	\$1,886,331	0.089%
Morgan Stanley BAML Trust Series 2016-C32 Class A1, 1.968% 12/15/49	\$1,524,086	0.072%
Lone Star Portfolio Trust floater Series 2015-LSP Class A1A2, 2.9589% 9/15/28	\$1,507,809	0.071%
CSAIL Commercial Mortgage Trust Series 2016-C7 Class A1, 1.4928% 11/15/49	\$1,474,591	0.070%
JPMorgan Chase Commercial Mortgage Securities Trust Series 2016-WP Class TA, 2.6089% 10/15/33	\$1,468,484	0.070%
GAHR Commercial Mortgage Trust floater Series 2015-NRF Class AFL1, 2.29% 12/15/34	\$1,356,424	0.064%
Wells Fargo Commercial Mortgage Trust Series 2016-LC25 Class A1, 1.795% 12/15/59	\$1,334,080	0.063%
JPMorgan Chase Commercial Mortgage Securities Trust sequential payer Series 2011-C3 Class A3, 4.3877% 2/15/46	\$1,304,425	0.062%
WF-RBS Commercial Mortgage Trust sequential payer Series 2014-C20 Class ASB, 3.638% 5/15/47	\$1,201,536	0.057%
Morgan Stanley Capital I Trust Series 2016-BNK2 Class A1, 1.424% 11/15/49	\$1,146,077	0.054%
Wells Fargo Commercial Mtg Trust 2016-C sequential payer Series 2016-C37 Class A1, 1.847% 12/15/49	\$1,100,601	0.052%
JPMorgan Chase Commercial Mortgage Securities Trust floater Series 2014-FL5 Class A, 2.1389% 7/15/31	\$1,065,697	0.050%
LB-UBS Commercial Mortgage Trust Series 2007-C7 Class A3, 5.866% 9/15/45	\$1,062,721	0.050%
CSMC Mortgage Trust Series 2016-NXSR Class A1, 1.9708% 12/15/49	\$1,036,283	0.049%
WF-RBS Commercial Mortgage Trust sequential payer		

Security Name	Market Value	% of Net Assets
Series 2013-C16 Class ASB, 3.963% 9/15/46	\$975,016	0.046%
GE Capital Commercial Mortgage Corp. Series 2007-C1 Class A1A, 5.483% 12/10/49	\$697,676	0.033%
Bayview Commercial Asset Trust floater Series 2007-4A Class A2, 1.7822% 9/25/37	\$523,991	0.025%
GS Mortgage Securities Trust Series 2016-GS4 Class A1, 1.532% 11/10/49	\$468,366	0.022%
Bayview Commercial Asset Trust floater Series 2005-4A Class A2, 1.6222% 1/25/36	\$456,638	0.022%
WF-RBS Commercial Mortgage Trust sequential payer Series 2013-C12 Class ASB, 2.838% 3/15/48	\$449,049	0.021%
Bayview Commercial Asset Trust floater Series 2007-1 Class A2, 1.5022% 3/25/37	\$258,651	0.012%
WF-RBS Commercial Mortgage Trust Series 2013-C13 Class A1, 0.778% 5/15/45	\$173,098	0.008%
Bayview Commercial Asset Trust floater Series 2005-4A Class M1, 1.6822% 1/25/36	\$145,998	0.007%
CD Commercial Mortgage Trust Series 2007-CD5 Class A1A, 5.8% 11/15/44	\$129,846	0.006%
Bayview Commercial Asset Trust floater Series 2007-3 Class M4, 1.5236% 7/25/37	\$101,468	0.005%
Bayview Commercial Asset Trust floater Series 2007-3 Class M3, 1.3936% 7/25/37	\$72,137	0.003%
Bayview Commercial Asset Trust floater Series 2007-3 Class A2, 1.3136% 7/25/37	\$66,059	0.003%
Bayview Commercial Asset Trust floater Series 2005-4A Class M3, 1.7322% 1/25/36	\$55,918	0.003%
Bayview Commercial Asset Trust floater Series 2007-2A Class A1, 1.2936% 7/25/37	\$53,620	0.003%
Bayview Commercial Asset Trust floater Series 2007-3 Class M2, 1.3636% 7/25/37	\$52,324	0.002%
Bayview Commercial Asset Trust floater Series 2007-3 Class M1, 1.3336% 7/25/37	\$49,100	0.002%
Bayview Commercial Asset Trust floater Series 2007-2A Class A2, 1.3436% 7/25/37	\$48,908	0.002%
Bayview Commercial Asset Trust floater Series 2005-4A Class M2, 1.7022% 1/25/36	\$45,448	0.002%
Bayview Commercial Asset Trust floater Series 2005-4A Class M4, 1.8422% 1/25/36	\$34,463	0.002%
Bayview Commercial Asset Trust floater Series 2007-3 Class M5, 1.6236% 7/25/37	\$29,387	0.001%
Bayview Commercial Asset Trust floater Series 2005-4A Class M6, 1.9322% 1/25/36	\$29,339	0.001%
Bayview Commercial Asset Trust floater Series 2005-4A Class M5, 1.8822% 1/25/36	\$28,701	0.001%
Bayview Commercial Asset Trust floater Series 2005-4A Class B1, 2.6322% 1/25/36	\$16,355	0.001%
Bayview Commercial Asset Trust floater Series 2007-4A Class M1, 2.1822% 9/25/37	\$4,279	0.000%
Asset Securitization Corp. Series 1997-D5 Class PS1, 1.6895% 2/14/43	\$932	0.000%
GS Mortgage Securities Trust floater Series 2014-GSFL Class A, 2.1589% 7/15/31	\$798	0.000%
Bayview Commercial Asset Trust Series 2006-2A		

Security Name	Market Value	% of Net Assets
Class IO, 0% 7/25/36	\$0	0.000%
<b>CMBS Total:</b>		
	\$72,899,323	3.5%
<b>CMOs</b>		
Fannie Mae pass-thru certificates Series 2012-127 Class DH, 4% 11/25/27	\$919,665	0.044%
Credit Suisse Mortgage Trust Series 2012-2R Class 1A1, 3.132% 5/27/35	\$866,127	0.041%
Freddie Mac Series 3949 Class MK, 4.5% 10/15/34	\$701,768	0.033%
Freddie Mac planned amortization class Series 3820 Class DA, 4% 11/15/35	\$620,882	0.029%
Fannie Mae planned amortization class Series 2012-94 Class E, 3% 6/25/22	\$328,224	0.016%
Fannie Mae sequential payer Series 2001-40 Class Z, 6% 8/25/31	\$140,701	0.007%
Merrill Lynch Alternative Note Asset Trust floater Series 2007-OAR1 Class A1, 1.1936% 2/25/37	\$70,801	0.003%
RESI Finance LP/RESI Finance DE Corp. floater Series 2003-B Class B5, 3.4671% 6/10/35	\$28,958	0.001%
Fannie Mae sequential payer Series 2009-31 Class A, 4% 2/25/24	\$21,308	0.001%
Sequoia Mortgage Trust floater Series 2004-6 Class A3B, 2.3127% 7/20/34	\$3,903	0.000%
<b>CMOs Total:</b>		
	\$3,702,337	0.2%
<b>Cash</b>		
Fidelity Cash Central Fund, 1.11%	\$39,689,680	1.880%
<b>Cash Total:</b>		
	\$39,689,680	1.9%