

J C PENNEY CO INC
Form 11-K/A
July 11, 2017

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 11-K/A
(Amendment No. 1)

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF
1934
For the fiscal year ended December 31, 2016

OR

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934
For the transition period from to _____

Commission File Number 001-15274

A. Full title of the plan and the address of the plan, if different from that of the issuer named below:

J. C. Penney Corporation, Inc.
Savings, Profit Sharing and Stock Ownership Plan

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

J. C. Penney Company, Inc.
6501 Legacy Drive
Plano, Texas 75024 3698

Explanatory Note

This Form 11-K/A (Amendment No. 1) is being filed to correct a typographical error found in Schedule H, line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2016 that accompanies the financial statements of the J. C. Penney Corporation Inc. Savings, Profit-Sharing and Stock Ownership Plan. No other changes have been made to the original Form 11-K.

REQUIRED INFORMATION

Form 11-K Annual Report

This form provides the annual report pursuant to Section 15(d) of the Securities Exchange Act of 1934, as amended, with respect to the J. C. Penney Corporation, Inc. Savings, Profit Sharing and Stock Ownership Plan, a plan subject to the Employee Retirement Income Security Act of 1974.

J. C. PENNEY CORPORATION, INC.
SAVINGS, PROFIT-SHARING AND
STOCK OWNERSHIP PLAN

Financial Statements and Supplemental Schedule
December 31, 2016 and 2015
(With Report of Independent Registered Public Accounting Firm Thereon)

J. C. PENNEY CORPORATION, INC.
SAVINGS, PROFIT-SHARING AND
STOCK OWNERSHIP PLAN

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MONTGOMERY COSCIA GREILICH LLP

972.748.0300 p

972.748.0700 f

Report of Independent Registered Public Accounting Firm

To the Benefit Plan Investment Committee,
Benefits Administration Committee, and
Human Resources Committee of
J.C. Penney Corporation, Inc. Savings,
Profit-Sharing and Stock Ownership Plan:

We have audited the accompanying statements of net assets available for benefits of the J.C. Penney Corporation Inc. Savings, Profit-Sharing and Stock Ownership Plan (the "Plan") as of December 31, 2016 and 2015, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2016 and 2015, and the changes in net assets available for benefits for the years then ended, in conformity with accounting principles generally accepted in the United States of America.

The supplemental information in the accompanying schedule of Schedule H, line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2016, has been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The supplemental information is presented for the purpose of additional analysis and is not a required part of the financial statements but includes supplemental information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. The supplemental information is the responsibility of the Plan's management. Our audit procedures included determining whether the supplemental information reconciles to the financial statements or the underlying accounting and other records, as applicable and performing procedures to test the completeness and accuracy of the information presented in the supplemental information. In forming our opinion on the supplemental information in the accompanying schedule, we evaluated whether the supplemental information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental information in the accompanying schedule is fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ Montgomery Coscia Greilich LLP

MONTGOMERY COSCIA GREILICH LLP

Plano, Texas

June 27, 2017

2500 Dallas Parkway, Suite 300 Plano, Texas
75093

300 Throckmorton Street, Suite
520
Fort Worth, Texas 76102

2901 Via Fortuna, Building 6
Suite 550 Austin, Texas
78746

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J. C. PENNEY CORPORATION, INC.
 SAVINGS, PROFIT-SHARING AND STOCK OWNERSHIP PLAN
 STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
 December 31, 2016 and 2015

| (\$ in thousands) | 2016 | 2015 |
|---|-------------|-------------|
| Assets: | | |
| Investments at fair value: | | |
| J. C. Penney Company, Inc. common stock | \$111,082 | \$95,443 |
| Common and collective trusts | 1,709,877 | 1,682,684 |
| Mutual funds | 19,310 | 19,117 |
| Common stock | 22,601 | 21,998 |
| Other | 594 | 719 |
| Total investments at fair value | 1,863,464 | 1,819,961 |
| Fully benefit responsive contracts, at contract value | 813,606 | 803,004 |
| Total investments | 2,677,070 | 2,622,965 |
| Receivables: | | |
| J. C. Penney Company, Inc. contribution | 15,064 | 14,132 |
| Notes receivable from participants | 56,161 | 62,700 |
| Due from broker for securities sold | 368 | 574 |
| Interest and dividends | 49 | 51 |
| Other | 1 | 1 |
| Total receivables | 71,643 | 77,458 |
| Total assets | 2,748,713 | 2,700,423 |
| Liabilities: | | |
| Accounts payable and accrued liabilities | 2,445 | 490 |
| Due to broker for securities purchased | 629 | 375 |
| Total liabilities | 3,074 | 865 |
| Net assets available for benefits | \$2,745,639 | \$2,699,558 |

See the accompanying notes to the financial statements.

J. C. PENNEY CORPORATION, INC.
 SAVINGS, PROFIT-SHARING AND STOCK OWNERSHIP PLAN
 STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
 For The Years Ended December 31, 2016 and 2015

| (\$ in thousands) | 2016 | 2015 |
|--|--------------|--------------|
| Additions to net assets attributed to: | | |
| Investment income: | | |
| Net appreciation (depreciation) in the fair value of investments | \$ 163,137 | \$(3,086) |
| Interest | 20,002 | 21,927 |
| Dividends | 1,221 | 1,485 |
| | 184,360 | 20,326 |
| Less investment expenses | (858) | (908) |
| Net investment income | 183,502 | 19,418 |
| Interest income on notes receivable from participants | 2,310 | 2,559 |
| Contributions: | | |
| J. C. Penney Company, Inc., net of forfeitures | 51,544 | 50,457 |
| Participants | 100,817 | 99,581 |
| | 152,361 | 150,038 |
| Total additions | 338,173 | 172,015 |
| Deductions from net assets attributed to: | | |
| Benefit payments | (285,522) | (340,823) |
| Administrative expenses | (6,570) | (6,289) |
| Total deductions | (292,092) | (347,112) |
| Increase (Decrease) in net assets available for benefits | 46,081 | (175,097) |
| Beginning net assets available for benefits | 2,699,558 | 2,874,655 |
| Ending net assets available for benefits | \$ 2,745,639 | \$ 2,699,558 |

See the accompanying notes to the financial statements.

J. C. PENNEY CORPORATION, INC.
SAVINGS, PROFIT-SHARING AND STOCK OWNERSHIP PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2016 and 2015

1. Description of Plan

The following description of the J. C. Penney Corporation, Inc. Savings, Profit Sharing and Stock Ownership Plan (the Plan) provides only general information. For more complete information, Participants should refer to the Summary Plan Description for the Plan. If these Notes to Financial Statements or the Summary Plan Description result in any misunderstanding or inconsistency with the Plan document, the Plan document will govern.

(a) General

The Plan is a defined contribution plan available to all eligible employees (Associates) of J. C. Penney Corporation, Inc. (the Company) and certain subsidiaries. Associates who have attained age 21 are immediately eligible to participate in the Plan upon completing one hour of service. An eligible Associate must be enrolled in the Plan to be a participant in the Plan (Participant) and be eligible to receive the Company matching contribution. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA). The financial statements include all of the funds that comprise the Plan.

The Benefit Plans Investment Committee (BPIC) is the named fiduciary for the control and management of the assets of the Plan except for the J. C. Penney Common Stock Fund (Penney Stock Fund). Effective December 17, 2009, Evercore Trust Company, N.A. became the named fiduciary with respect to the management and disposition of the Penney Stock Fund. The BPIC also has the responsibility for selecting investment funds, other than the Penney Stock Fund, to be offered under the Plan. The Benefits Administration Committee (BAC) is the named fiduciary for the review of denied benefit claims and has overall responsibility for the day-to-day administration of the Plan. The Human Resources Committee (HRC) approves the Company's overall benefit strategy for the Plan and any modifications or amendments to the Plan and is responsible for appointing members of the BAC and the BPIC and appoints the trustee. The HRC has named State Street Bank & Trust Company (State Street Bank) as the trustee for the Plan and Aon Hewitt Associates as the third party administrator/record keeper for the Plan.

(b) Payment of Benefits

Generally, Participants who have separated from service with account balances over \$5,000 remain in the Plan until the Participant elects payment. The normal form of payment is a lump sum settlement (cash and/or J. C. Penney Company, Inc. common stock). A Participant will receive an involuntary lump sum distribution if the total vested account balance is \$5,000 or less at the time of distribution. Certain Participants who have separated from service and who are 100% vested in the Company contributions may request periodic withdrawals, fixed monthly payments of at least \$100, or a complete distribution. Minimum required distributions will begin by April 1 of the year following the year of separation for a Participant who has attained age 70½ and will continue each year thereafter to comply with federal law.

(c) Contributions

Participants who are classified as highly compensated in 2016 and 2015 (earning more than \$120,000 in 2015 for 2016 and \$120,000 in 2014 for 2015) are permitted to contribute from 1% to 8% (6% before-tax, 2% after-tax) of their eligible pay (up to a maximum of \$265,000 for 2016 and \$265,000 for 2015) with a maximum of 6% in pre-tax and 8% in after-tax deposits not to exceed 8% combined (subject to an annual maximum of \$18,000 in 2016 and \$18,000 in 2015). Participants earning \$120,000 or less in the previous year are permitted to contribute from 1% to 50% of their eligible pay (subject to an annual maximum of \$18,000 in 2016 and \$18,000 in 2015). Prior to May 6, 2016 associates, who were at least age 21, did not enroll in the plan, and did not decline enrollment, were automatically enrolled in the Plan after completing 1,000 hours of service in an eligibility period. Effective May 6, 2016, the auto enrollment feature was discontinued.

The Plan allows Participants who have attained the age of 50 by the end of the year to make an additional tax-deferred deposit (catch-up contribution) up to a maximum of \$6,000 during 2016 and \$6,000 during 2015. These catch-up contributions are not eligible for the Company's matching contribution.

The Plan allows Participants who participated in another employer's qualified retirement plan before coming to work for the Company to rollover a portion or all of their distributions from the prior employer's plan. The Participant cannot rollover a loan from another plan. The Plan accepts eligible cash rollovers directly from another qualified retirement plan that meets certain legal requirements within 60 days after receipt of an eligible distribution. If the

rollover is not a direct rollover, then only the taxable portion of the prior Roth 401(k) account may be rolled over and the Roth Begin Date doesn't carryover. The associate is immediately vested in these contributions to the Plan. Participants age 21 or older become eligible for the Company matching contributions after completing 1,000 hours of service in an eligibility period. The Company matching contribution is a per pay period Company match of \$0.50 per dollar deposited of the first 6% of eligible pay. In some years the Company may choose to make an additional discretionary contribution to the Plan. Associates hired or rehired on or after January 1, 2007, that are over 21 years of age, have 1,000 hours of service in an eligibility period and are active associates on December 31, receive a Company retirement account contribution equal to 2% of the associate's annual compensation (up to a maximum of \$265,000 for 2016 and \$265,000 for 2015).

During 2016, the Company matching contribution totaled approximately \$36.5 million and the Company retirement account contribution totaled approximately \$15.0 million. During 2015, the Company matching contribution totaled approximately \$36.4 million and the Company retirement account contribution totaled approximately \$14.1 million.

(d) Participants' Investment Funds

All Participant contributions, Company matching contributions and Company retirement account contributions are invested in the Plan's investment funds in accordance with the Participant's investment elections. Participants direct their investments amongst three tiers of funds as follows: Tier 1 funds consist of target date retirement funds managed by Vanguard Fiduciary Trust Company. Tier 2 funds consist of eight index funds, including the Penney Stock Fund. Tier 3 funds consist of the Participant directed brokerage window. The funds are maintained on a unit-value basis, and, accordingly, the actual earnings and appreciation or depreciation in the underlying securities are reflected in the daily unit value.

(e) Participant Accounts

Each Participant's account is credited with the Participant's contributions, the Company's contributions, Plan earnings and appreciation or depreciation in underlying securities, and is charged with an allocation of administrative expenses. Allocations are based on Participant account balances, as defined. The benefit to which a Participant is entitled is the benefit that can be provided from the Participant's vested account.

(f) Participants' Loans

A Participant who has not separated from service may request a loan. The minimum loan amount is \$500. The maximum loan amount is the lesser of: the value of a Participant's before-tax, Roth, Roth rollover, rollover and after-tax deposits on the valuation date, 50% of a Participant's total vested account value on the valuation date, or \$50,000 minus the highest aggregate balance of any other loans owed to the Plan during the previous 12 months. All loans must be adequately secured and bear interest at the prime rate plus 1%. Interest rates on the loans outstanding as of December 31, 2016 ranged from 4.25% to 10.50% and maturities ranged from 2017 through 2023. Interest rates on the loans outstanding as of December 31, 2015 ranged from 4.25% to 10.50% and maturities ranged from 2016 through 2020. Loan amounts and the terms of repayment are limited in accordance with Plan provisions.

(g) Vesting

Participants are immediately vested in the value of their deposits and earnings thereon. Company contributions and earnings thereon for Plan years 2007 and later will be 100% cliff vested after three years of service. Participants will also be 100% vested if they separate from service at normal retirement age, death, total disability, or a reduction in force or unit closing. Participants who separate from service prior to full vesting of their rights forfeit the unvested balance of their Company contributions and any related earnings when their employment ends.

(h) Forfeited Accounts

Forfeitures are available to restore forfeited amounts of rehired Participants, offset Company contributions, or pay Plan expenses. Forfeitures utilized to offset company contributions during 2016 and 2015 were approximately \$2.7 million and \$2.8 million respectively.

(i) Expenses

Participants' accounts share in the expenses to administer the Plan. These expenses include trustee, investment management, audit, administrative service provider fees, and other expenses. Administrative expenses not paid by the Plan are paid by the Company.

2. Related Party and Party in Interest Transactions

Certain trust investment options are investment products managed by State Street Global Advisors (SSgA), which is the investment management division of State Street Bank and Trust Company, a wholly owned subsidiary of State Street Corporation. State Street Bank and Trust Company is the trustee, as defined by the Plan, and the disbursement agent. The trustee and investment manager fees are paid by the Plan.

As of December 31, 2016 and 2015, the Plan held investments in J. C. Penney Company Inc. common stock totaling \$111.1 million and \$95.4 million respectively. During the year ended December 31, 2016, 4.8 million shares were acquired and 5.6 million were disposed. During the year ended December 31, 2015, 5.8 million shares were acquired and 5.1 million were disposed. All of these transactions are exempt from the prohibitions against party-in-interest transactions.

Eligible Participants may borrow from their individual account balance in the Plan as discussed in note 1(f), and these transactions qualify as exempt party-in-interest transactions.

Certain administrative functions and services necessary for the operation of the plan are performed by employees of the Company who may also be Participants in the Plan. The Plan pays reasonable compensation for those services.

3. Summary of Significant Accounting Policies

(a) Basis of Accounting

The financial statements of the Plan are prepared under the accrual method of accounting.

(b) Valuation of Investments and Income Recognition

Except for fully benefit responsive investment contracts, which are carried at contract value as discussed in Note 3(f) herein, the Plan's investments are stated at fair value. Purchases and sales of investments are recorded on a trade date basis. The average cost method is used to calculate gains and losses on the sale of investments. Interest income is recorded on the accrual basis. Dividends are recorded on the ex dividend date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

(c) Notes Receivable From Participants

Participant loans are recorded at amortized costs which represent the unpaid principal balance plus accrued interest.

(d) Payment of Benefits

Benefits are recorded when paid.

(e) Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from these estimates.

(f) New Accounting Pronouncements

In May 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2015-07, Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent). ASU 2015-07 amended Accounting Standards Codification (ASC) 820, Fair Value Measurements and Disclosures, to remove the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. The amendment also removes the requirement to make certain disclosures for these investments.

The Plan's management has evaluated the standard and determined the standard was not applicable as the market value for all investments is readily available and does not use the net asset value per share practical expedient.

4. Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e., the exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the accounting standards establish a three level hierarchy for inputs used in measuring fair value, as follows:

Level 1 – Quoted prices in active markets for identical assets or liabilities.

Level 2 – Significant observable inputs other than quoted prices in active markets for similar assets and liabilities, such as quoted prices for identical or similar assets or liabilities in markets that are not active; or other inputs that are observable or can be corroborated by observable market data.

Level 3 – Significant unobservable inputs reflecting our own assumptions, consistent with reasonably available assumptions made by other market participants.

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The following tables present a summary of the Plan's investment assets measured at fair value as of December 31, 2016 and 2015:

| (\$ in thousands) | Quoted Prices in Active Market (Level 1) | Significant Other Observable Input (Level 2) | Total |
|--------------------------------------|--|--|--------------|
| December 31, 2016: | | | |
| Common stock (a): | | | |
| J. C. Penney Company, Inc. | \$ 111,082 | \$— | \$ 111,082 |
| Common and collective trusts (b) | — | 1,709,877 | 1,709,877 |
| Self-directed brokerage window (c): | | | |
| Mutual funds | 19,310 | — | 19,310 |
| Common stock | 22,601 | — | 22,601 |
| Other: | | | |
| Cash and cash equivalents | 182 | — | 182 |
| Preferred stock | 399 | — | 399 |
| Partnerships | 13 | — | 13 |
| Total other | 594 | — | 594 |
| Total self-directed brokerage window | 42,505 | — | 42,505 |
| Total investments at fair value | \$ 153,587 | \$ 1,709,877 | \$ 1,863,464 |
| Investments at Contract Value | | | \$ 813,606 |
| Total Investments | | | \$ 2,677,070 |

Actual risk depends on the individual investments which are selected by each applicable participant.

| (\$ in thousands) | Quoted Prices in Active Market (Level 1) | Significant Other Observable Input (Level 2) | Total |
|--------------------------------------|--|--|--------------|
| December 31, 2015: | | | |
| Common stock (a): | | | |
| J. C. Penney Company, Inc. | \$ 95,443 | \$— | \$ 95,443 |
| Common and collective trusts (b) | — | 1,682,684 | 1,682,684 |
| Self-directed brokerage window (c): | | | |
| Mutual funds | 19,117 | — | 19,117 |
| Common stock | 21,998 | — | 21,998 |
| Other: | | | |
| Cash and cash equivalents | 353 | — | 353 |
| Preferred stock | 357 | — | 357 |
| Partnerships | 9 | — | 9 |
| Total other | 719 | — | 719 |
| Total self-directed brokerage window | 41,834 | — | 41,834 |
| Total investments at fair value | \$ 137,277 | \$ 1,682,684 | \$ 1,819,961 |
| Investments at Contract Value | | | \$ 803,004 |
| Total Investments | | | \$ 2,622,965 |

Actual risk depends on the individual investments which are selected by each applicable participant.

As of December 31, 2016, the plan's investments have no future commitments and a daily redemption frequency with one days notice. In addition, the Plan's investments had no transfers between levels 1 to 3 from December 31, 2015 to December 31, 2016 or from December 31, 2014 to December 31, 2015.

Following is a description of the valuation methodologies used for assets measured at fair value. See also footnote 3(b) for more information.

(a) Common stock: Valued at the closing price reported in the active market in which the individual securities are traded.

Common and collective trusts: Valued at the net asset value (NAV) of shares held by the plan at year end. The target date funds are comprised of eleven collective trusts, which manage risk and investment return over time.

(b) There are three general market risk levels: low to moderate, moderate, and moderate to high. Each fund is a different mix of investments – stocks, bonds and cash. The funds start out with more stock for growth opportunity and end with less stock. The equity funds are comprised of 3 large cap funds and 2 small cap funds with low to moderate and high risk levels, respectively. The fixed income securities have low general market risk.

There are no known commitments or restrictions on the common and collective trusts except for some withdrawal restrictions as related to liquidation by the Plan Sponsor of the equity funds. The Plan Sponsor has no plans to liquidate these funds.

Self-directed brokerage window includes cash and cash equivalents, common stock, corporate bonds, mutual funds, notes, preferred stock, publicly traded partnerships: Certain U.S. Treasury notes and corporate bonds are valued at

(c) the closing price reported in the active market in which the security is traded. Other corporate bonds are valued

based on yields currently available on comparable securities of issuers with similar credit ratings. Other

investments listed are valued at the closing price reported in the active market in which the individual securities are traded. Actual risk depends on the individual investments which are selected by each applicable participant.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement as of the reporting date.

5. Synthetic Investment Contracts

The Plan also enters into synthetic investment contracts (SICs) with certain insurance companies and financial institutions (the Contract Issuers). Under these SICs, the Plan enters into a wrap agreement with a financial institution at a stated yield on fixed income securities purchased by the Plan. SICs totaled \$813.6 million and \$803.0 million as of December 31, 2016 and 2015, respectively. Additionally, there are no reserves against contract values for credit risk of the Contract Issuer or otherwise.

Key factors that could influence future average interest crediting rates include, but are not limited to: Plan cash flows, changes in interest rates, total return performance of the fair market value bond strategies underlying each SIC contract, default or credit failures of any of the securities, investment contracts, or other investments held in the fund, the initiation of an extended termination (immunization) of one or more SIC contracts by the manager or the Contract Issuers.

Specific coverage provided by each traditional SIC may be different for each issuer, and can be found in the individual traditional SIC contracts held by the Plan. Contract Issuers are not allowed to terminate any of the above SICs and settle at an amount different from contract value unless there is a breach of the contract, which is not corrected within the applicable cure period. Actions that will result in a breach (after any relevant cure period) include, but are not limited to: material misrepresentation; failure to pay SIC fees, or any other payment due under the contract; and failure to adhere to investment guidelines.

6. Tax Status

The Internal Revenue Service (IRS) has determined and informed the Company by a letter (determination letter) dated February 22, 2016 that the Plan and the related trust are designed in accordance with applicable sections of the IRC. The Plan has been amended since the reliance period specified in the determination letter. The Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

The Plan evaluates the uncertainties of tax positions taken or expected to be taken on a return based on the probability of whether the position taken will be sustained upon examination by tax authorities. The Plan uses a more likely

than not threshold for recognition and derecognition of tax positions taken or to be taken in a return. The Plan concluded that it has no material uncertain tax liabilities to be recognized as of December 31, 2016. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2013.

7. Form 5500 Reconciliation

Differences between the financial statements and the Form 5500 include the following:

Prior to 2015 fully benefit-responsive investment contracts were recorded on the Form 5500 at fair value but were recorded at contract value in the financial statements. Beginning in 2016 fully benefit-responsive investment contracts were recorded on the Form 5500 and financial statements at contract value.

The following is a reconciliation of the net increase (decrease) in net assets available for benefits per the financial statements to net income (loss) in the Form 5500 (\$ in thousands):

| | 2016 | 2015 |
|--|----------|-------------|
| Increase (decrease) in net assets available for benefits | \$46,081 | \$(175,097) |
| Amounts allocated to withdrawing participants, current year | — | — |
| Amounts allocated to withdrawing participants, prior year | — | — |
| Less adjustment from fair value to contract value for fully benefit responsive contracts | — | (23,918) |
| Net income (loss) per Form 5500 | \$46,081 | \$(199,015) |

8. Plan Termination

Although the Company has not expressed any intent to do so, the Company has the right to terminate the Plan and the related Trust at any time subject to the provisions of ERISA. In the event of Plan termination, affected Participants will become fully vested in amounts allocated to their accounts as of the date of the termination.

9. Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statement of net assets available for benefits.

The Plan invests in common and collective trusts with contractual cash flows, such as asset-backed securities, collateralized mortgage obligations and commercial mortgage backed securities, including securities backed by subprime mortgage loans. The value, liquidity and related income of those securities are sensitive to changes in economic conditions, including real estate value, delinquencies or defaults, or both, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

Market conditions can result in a high degree of volatility and increase the risks and short-term liquidity associated with certain investments held by the Plan, which could impact the value of investments after the date of these financial statements. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

10. Subsequent Events

Effective January 1, 2017, the Company added the J. C. Penney Corporation, Inc. Safe Harbor 401(k) Savings Plan ("Safe Harbor Plan") that was made available for active employees hired or rehired on or after January 1, 2007. The Company matching contributions under the Safe Harbor Plan are equal to 100% of up to 5% of eligible pay contributed by the employee. Matching contributions are credited to employees' accounts in accordance with their investment elections and fully vest immediately. The Safe Harbor Plan replaces the noncontributory Company retirement account previously provided for in the current 401(k) Plan. Eligible participants with account balances of approximately \$333 million were transferred from the Plan to the Safe Harbor Plan on January 1, 2017.

J. C. PENNEY CORPORATION, INC.
SAVINGS, PROFIT-SHARING AND STOCK OWNERSHIP PLAN
EIN: 13-5583779 Plan #003

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2016:

(\$ in thousands)

| (A) Identity of issue, borrower, lessor, or similar party, description of investment | (B) Description of Investment | | | Cost | Current Value |
|---|-------------------------------|---------------------|--------------|------|------------------|
| | Shares/ Par | Rate of Interest | Maturity | | |
| Common stock: | | | | | |
| * J. C. Penney Company, Inc. common stock | | | | (a) | 111,082 |
| Common and collective trusts: | | | | | |
| * State Street Bank Short Term Investment Fund | | | | (a) | 66,543 |
| * State Street Bank Daily EAFE (Europe, Australia and Far East) Fund | | | | (a) | 184,761 |
| * State Street Bank S&P 500 Flagship Fund Series | | | | (a) | 289,397 |
| * State Street Bank Russell 1000 Growth Index Fund | | | | (a) | 99,137 |
| * State Street Bank Russell 1000 Value Index Fund | | | | (a) | 92,019 |
| * State Street Bank Russell 2000 Index Securities Lending Fund | | | | (a) | 142,505 |
| * State Street Bank Passive Intermediate Bond Index Fund | | | | (a) | 175,480 |
| Vanguard Target Retirement Income Fund | | | | (a) | 57,059 |
| Vanguard 2010 Target Retirement Fund | | | | (a) | 33,399 |
| Vanguard 2015 Target Retirement Fund | | | | (a) | 51,117 |
| Vanguard 2020 Target Retirement Fund | | | | (a) | 88,980 |
| Vanguard 2025 Target Retirement Fund | | | | (a) | 106,687 |
| Vanguard 2030 Target Retirement Fund | | | | (a) | 87,889 |
| Vanguard 2035 Target Retirement Fund | | | | (a) | 61,801 |
| Vanguard 2040 Target Retirement Fund | | | | (a) | 47,229 |
| Vanguard 2045 Target Retirement Fund | | | | (a) | 43,093 |
| Vanguard 2050 Target Retirement Fund | | | | (a) | 61,598 |
| Vanguard 2055 Target Retirement Fund | | | | (a) | 21,183 |
| Total common and collective trusts | | | | | 1,709,877 |
| Self directed brokerage window | | | | (a) | 42,505 |
| Fully benefit responsive contracts: | | | | | |
| Fixed income securities: | | | | | |
| ABBOTT LABORATORIES | 1,800 | 2.35 | % 11/22/2019 | (a) | 1,804 |
| ABBOTT LABORATORIES | 795 | 2.91 | % 11/30/2021 | (a) | 795 |
| ABBOTT LABORATORIES | 1,405 | 3.78 | % 11/30/2026 | (a) | 1,399 |
| ABBVIE INC | 705 | 1.80 | % 5/14/2018 | (a) | 707 |
| ABBVIE INC | 660 | 2.35 | % 5/14/2021 | (a) | 647 |
| ABBVIE INC | 270 | 3.21 | % 11/6/2022 | (a) | 271 |
| ABBVIE INC | 300 | 3.66 | % 5/14/2025 | (a) | 297 |
| ACE INA HOLDINGS | 605 | 5.41 | % 6/15/2019 | (a) | 661 |
| ACTAVIS FUNDING SCS | 705 | 1.85 | % 3/1/2017 | (a) | 709 |
| ACTAVIS FUNDING SCS | 1,065 | 2.34 | % 3/12/2018 | (a) | 1,078 |
| AEP TRANSMISSION CO LLC 144A | 315 | 3.15 | % 12/1/2026 | (a) | 311 |

| | | | | | |
|--------------------------|-------|-------|------------|-----|-------|
| AETNA INC | 1,280 | 1.50% | 11/15/2017 | (a) | 1,285 |
| AETNA INC | 1,560 | 1.91% | 6/7/2019 | (a) | 1,558 |
| AETNA INC | 1,440 | 2.80% | 11/15/2022 | (a) | 1,417 |
| AFIN 2014-1 A3 | 96 | 1.32% | 6/20/2018 | (a) | 96 |
| AFIN 2014-2 A3 | 137 | 1.26% | 5/21/2018 | (a) | 137 |
| AFIN 2014-3 A3 | 872 | 1.48% | 11/20/2018 | (a) | 873 |
| AFIN 2015-2 A2 | 345 | 1.39% | 9/20/2018 | (a) | 345 |
| AFIN 2015-2 A3 | 735 | 1.73% | 9/20/2019 | (a) | 737 |
| AFIN 2015-3 A3 | 460 | 1.93% | 1/21/2020 | (a) | 463 |
| AFIN 2015-3 A4 | 1,055 | 2.12% | 5/20/2020 | (a) | 1,060 |
| AFIN 2015-4 A2 | 585 | 1.62% | 3/20/2019 | (a) | 586 |
| AFIN 2015-4 A3 | 1,725 | 1.83% | 3/20/2020 | (a) | 1,729 |
| AFIN 2016-1 A3 | 1,075 | 1.73% | 4/20/2020 | (a) | 1,076 |
| AFIN 2016-2 A4 | 300 | 1.65% | 1/20/2021 | (a) | 297 |
| AFIN 2016-3 A3 | 400 | 1.55% | 8/20/2020 | (a) | 399 |
| AFLAC INC | 420 | 2.65% | 2/15/2017 | (a) | 425 |
| AFLAC INC | 720 | 3.54% | 11/15/2024 | (a) | 741 |
| AGILENT TECHNOLOGIES INC | 225 | 3.20% | 10/1/2022 | (a) | 227 |
| AGILENT TECHNOLOGIES INC | 660 | 3.76% | 7/15/2023 | (a) | 691 |
| AGILENT TECHNOLOGIES INC | 173 | 6.30% | 11/1/2017 | (a) | 180 |
| AGL CAPITAL CORP | 880 | 4.90% | 8/15/2019 | (a) | 960 |
| ALEXANDRIA REAL ESTATE E | 300 | 4.00% | 1/15/2027 | (a) | 303 |
| ALIBABA GROUP HOLDING | 720 | 2.49% | 11/28/2019 | (a) | 725 |
| ALLYA 2015-1 A4 | 475 | 1.74% | 5/15/2020 | (a) | 477 |
| ALPHABET INC | 1,530 | 2.19% | 8/15/2026 | (a) | 1,409 |
| ALTRIA GROUP INC | 970 | 4.36% | 5/5/2021 | (a) | 1,064 |
| AMAZON.COM INC | 590 | 1.20% | 11/29/2017 | (a) | 591 |
| AMAZON.COM INC | 2,205 | 2.55% | 12/5/2019 | (a) | 2,253 |
| AMCAR 2014-2 A3 | 85 | 0.94% | 2/8/2019 | (a) | 85 |
| AMCAR 2015-2 A3 | 1,404 | 1.27% | 1/8/2020 | (a) | 1,405 |
| AMCAR 2015-3 A3 | 1,165 | 1.54% | 3/9/2020 | (a) | 1,167 |
| AMCAR 2015-4 A3 | 750 | 1.70% | 7/8/2020 | (a) | 753 |
| AMCAR 2016-1 A3 | 255 | 1.81% | 10/8/2020 | (a) | 256 |
| AMCAR 2016-2 A3 | 460 | 1.60% | 11/9/2020 | (a) | 460 |
| AMCAR 2016-4 A3 | 430 | 1.54% | 7/8/2021 | (a) | 427 |
| AMER AIRLINE 16-3 A PTT | 435 | 3.37% | 4/15/2030 | (a) | 423 |
| AMER AIRLN 14-1 A PTT | 1,155 | 3.68% | 4/1/2028 | (a) | 1,172 |
| AMER AIRLN 15-1 B PTT | 116 | 3.80% | 11/1/2024 | (a) | 114 |
| AMERICAN CAMPUS CMNTYS | 780 | 3.31% | 10/1/2020 | (a) | 796 |
| AMERICAN EXPRESS CO | 1,935 | 1.50% | 5/22/2018 | (a) | 1,943 |
| AMERICAN HONDA FINANCE | 1,845 | 1.20% | 7/14/2017 | (a) | 1,857 |
| AMERICAN HONDA FINANCE | 365 | 1.50% | 3/13/2018 | (a) | 367 |
| AMERICAN INTL GROUP | 810 | 2.29% | 7/16/2019 | (a) | 822 |
| AMERISOURCEBERGEN CORP | 715 | 3.41% | 11/15/2021 | (a) | 738 |
| AMERISOURCEBERGEN CORP | 270 | 4.55% | 11/15/2019 | (a) | 291 |
| AMERN AIRLINE 16-2 A PTT | 225 | 3.68% | 12/15/2029 | (a) | 224 |
| AMOT 2012-5 A | 1,185 | 1.54% | 9/15/2019 | (a) | 1,187 |

| | | | | | |
|------------------------------|-------|--------|------------|-----|-------|
| AMOT 2015-3 A | 2,030 | 1.63 % | 5/15/2020 | (a) | 2,029 |
| AMPHENOL CORP | 510 | 1.55 % | 9/15/2017 | (a) | 513 |
| AMXCA 2013-1 A | 850 | 1.12 % | 2/16/2021 | (a) | 853 |
| AMXCA 2014-2 A | 1,355 | 1.26 % | 1/15/2020 | (a) | 1,357 |
| AMXCA 2014-3 A | 960 | 1.49 % | 4/15/2020 | (a) | 963 |
| ANHEUSER-BUSCH INBEV FIN | 1,725 | 1.90 % | 2/1/2019 | (a) | 1,742 |
| ANHEUSER-BUSCH INBEV FIN | 1,350 | 2.64 % | 2/1/2021 | (a) | 1,370 |
| ANHEUSER-BUSCH INBEV FIN | 525 | 2.69 % | 1/17/2023 | (a) | 519 |
| ANTHEM INC | 250 | 3.14 % | 5/15/2022 | (a) | 250 |
| ANTHEM INC | 855 | 5.76 % | 6/15/2017 | (a) | 875 |
| APPALACHIAN POWER CO | 810 | 3.36 % | 6/1/2025 | (a) | 822 |
| APPLE INC | 525 | 1.70 % | 2/22/2019 | (a) | 529 |
| ARCH CAPITAL FINANCE LLC | 375 | 3.96 % | 12/15/2026 | (a) | 381 |
| AT&T INC | 495 | 1.93 % | 6/30/2020 | (a) | 495 |
| AT&T INC | 1,875 | 2.29 % | 3/11/2019 | (a) | 1,894 |
| AT&T INC | 600 | 2.47 % | 6/30/2020 | (a) | 595 |
| AT&T INC | 805 | 3.59 % | 2/17/2023 | (a) | 818 |
| ATMOS ENERGY CORP | 1,305 | 6.22 % | 6/15/2017 | (a) | 1,337 |
| AUTOZONE INC | 775 | 1.30 % | 1/13/2017 | (a) | 780 |
| AUTOZONE INC | 100 | 1.64 % | 4/21/2019 | (a) | 99 |
| AUTOZONE INC | 385 | 3.25 % | 4/21/2026 | (a) | 372 |
| BAIDU INC | 1,610 | 2.71 % | 6/9/2019 | (a) | 1,637 |
| BAIDU INC | 1,110 | 3.48 % | 11/28/2022 | (a) | 1,119 |
| BANK OF AMERICA | 375 | 5.38 % | 5/1/2018 | (a) | 397 |
| BANK OF AMERICA CORP | 1,080 | 1.70 % | 8/25/2017 | (a) | 1,088 |
| BANK OF AMERICA CORP | 970 | 1.75 % | 6/5/2018 | (a) | 971 |
| BANK OF AMERICA CORP | 550 | 2.00 % | 1/11/2018 | (a) | 556 |
| BANK OF AMERICA CORP | 440 | 2.18 % | 11/9/2020 | (a) | 435 |
| BANK OF AMERICA CORP | 920 | 2.59 % | 10/21/2022 | (a) | 893 |
| BANK OF AMERICA CORP | 1,560 | 2.65 % | 4/19/2021 | (a) | 1,554 |
| BANK OF AMERICA CORP | 1,515 | 4.01 % | 1/22/2025 | (a) | 1,540 |
| BANK OF MONTREAL | 2,190 | 1.30 % | 7/14/2017 | (a) | 2,204 |
| BANK OF NEW YORK MELLON | 980 | 2.08 % | 8/1/2018 | (a) | 996 |
| BANK OF NY MELLON CORP | 765 | 2.51 % | 4/15/2021 | (a) | 768 |
| BANQUE FED CRED MUTUEL 144A | 1,395 | 1.70 % | 1/20/2017 | (a) | 1,406 |
| BANQUE FED CRED MUTUEL 144A | 2,660 | 2.48 % | 10/29/2018 | (a) | 2,696 |
| BAXALTA INC | 150 | 2.00 % | 6/22/2018 | (a) | 150 |
| BAXALTA INC | 1,380 | 2.88 % | 6/23/2020 | (a) | 1,379 |
| BAYER US FINANCE LLC 144A | 915 | 2.37 % | 10/8/2019 | (a) | 922 |
| BB&T CORPORATION | 1,485 | 1.82 % | 6/15/2018 | (a) | 1,493 |
| BEAR STEARNS CO LLC | 605 | 6.86 % | 2/1/2018 | (a) | 658 |
| BERKSHIRE HATHAWAY INC | 575 | 2.21 % | 3/15/2021 | (a) | 576 |
| BHP BILLITON FIN USA LTD | 1,965 | 1.63 % | 2/24/2017 | (a) | 1,974 |
| BHP BILLITON FIN USA LTD | 600 | 2.04 % | 9/30/2018 | (a) | 606 |
| BIOGEN INC | 420 | 2.87 % | 9/15/2020 | (a) | 428 |
| BK TOKYO-MITSUBISHI UFJ 144A | 1,250 | 1.45 % | 9/8/2017 | (a) | 1,253 |
| BMWLT 2016-1 A4 | 515 | 1.51 % | 6/20/2019 | (a) | 515 |

| | | | | | |
|---------------------------|-------|--------|------------|-----|-------|
| BMWLT 2016-2 A3 | 365 | 1.43 % | 9/20/2019 | (a) | 365 |
| BMWOT 2014-A A4 | 1,250 | 1.50 % | 2/25/2021 | (a) | 1,253 |
| BNP PARIBAS | 264 | 2.38 % | 12/12/2018 | (a) | 266 |
| BNP PARIBAS | 985 | 2.67 % | 8/20/2018 | (a) | 1,007 |
| BOSTON PROPERTIES LP | 220 | 3.19 % | 9/1/2023 | (a) | 218 |
| BP CAPITAL MARKETS PLC | 765 | 2.16 % | 9/16/2021 | (a) | 753 |
| BP CAPITAL MARKETS PLC | 810 | 2.31 % | 2/13/2020 | (a) | 818 |
| BPCE SA | 1,140 | 1.63 % | 1/26/2018 | (a) | 1,145 |
| BPCE SA | 2,005 | 2.48 % | 12/10/2018 | (a) | 2,026 |
| BPCE SA 144A | 980 | 5.07 % | 7/21/2024 | (a) | 1,017 |
| BRITISH TELECOM PLC | 390 | 5.71 % | 1/15/2018 | (a) | 417 |
| BRIXMOR OPERATING PART | 1,230 | 3.36 % | 9/15/2023 | (a) | 1,202 |
| BRIXMOR OPERATING PART | 80 | 3.93 % | 2/1/2025 | (a) | 80 |
| BURLINGTN NORTH SANTA FE | 610 | 2.99 % | 9/1/2022 | (a) | 629 |
| BURLINGTN NORTH SANTA FE | 440 | 3.64 % | 9/1/2023 | (a) | 471 |
| BURLINGTON NORTH SANTA FE | 110 | 5.47 % | 3/15/2018 | (a) | 117 |
| CABMT 2014-1 A | 425 | 1.05 % | 3/16/2020 | (a) | 425 |
| CAMDEN PROPERTY TRUST | 885 | 4.35 % | 6/15/2021 | (a) | 943 |
| CANADIAN NATL RESOURCES | 450 | 1.75 % | 1/15/2018 | (a) | 453 |
| CANADIAN NATL RESOURCES | 1,035 | 5.62 % | 5/15/2017 | (a) | 1,057 |
| CAPITAL ONE NA | 385 | 1.65 % | 2/5/2018 | (a) | 387 |
| CAPITAL ONE NA | 1,125 | 1.87 % | 9/13/2019 | (a) | 1,117 |
| CAPITAL ONE NA | 250 | 2.34 % | 8/17/2018 | (a) | 254 |
| CARMX 2013-4 A3 | 75 | 0.80 % | 7/16/2018 | (a) | 75 |
| CARMX 2014-4 A3 | 191 | 1.25 % | 11/15/2019 | (a) | 191 |
| CARMX 2014-4 A4 | 155 | 1.81 % | 7/15/2020 | (a) | 156 |
| CARMX 2015-1 A3 | 875 | 1.38 % | 11/15/2019 | (a) | 876 |
| CARMX 2015-2 A3 | 645 | 1.37 % | 3/16/2020 | (a) | 646 |
| CARMX 2015-2 A4 | 330 | 1.80 % | 3/15/2021 | (a) | 330 |
| CARMX 2015-3 A3 | 655 | 1.63 % | 5/15/2020 | (a) | 657 |
| CARMX 2015-3 A4 | 475 | 1.97 % | 2/16/2021 | (a) | 478 |
| CARMX 2015-4 A3 | 880 | 1.56 % | 11/16/2020 | (a) | 881 |
| CARMX 2016-1 A3 | 1,685 | 1.61 % | 11/16/2020 | (a) | 1,686 |
| CARMX 2016-2 A3 | 495 | 1.53 % | 2/16/2021 | (a) | 493 |
| CARMX 2016-2 A4 | 540 | 1.70 % | 9/15/2021 | (a) | 534 |
| CARMX 2016-4 A3 | 500 | 1.42 % | 8/15/2021 | (a) | 495 |
| CATHOLIC HEALTH INITIATI | 90 | 1.60 % | 11/1/2017 | (a) | 90 |
| CATHOLIC HEALTH INITIATI | 755 | 2.58 % | 8/1/2018 | (a) | 770 |
| CATHOLIC HEALTH INITIATI | 1,110 | 3.04 % | 11/1/2022 | (a) | 1,082 |
| CC HOLDINGS GS V LLC/CRO | 160 | 3.79 % | 4/15/2023 | (a) | 164 |
| CCART 2016-BA A2 144A | 225 | 1.36 % | 1/15/2020 | (a) | 225 |
| CCART 2016-BA A3 144A | 270 | 1.65 % | 7/15/2021 | (a) | 268 |
| CCCIT 2014-A4 A4 | 1,645 | 1.23 % | 4/24/2019 | (a) | 1,649 |
| CCCIT 2016-A1 A1 | 2,835 | 1.76 % | 11/19/2021 | (a) | 2,824 |
| CD 2016 CD1 A1 | 432 | 1.47 % | 8/10/2049 | (a) | 426 |
| CELGENE CORP | 1,156 | 2.12 % | 8/15/2018 | (a) | 1,170 |
| CELGENE CORP | 540 | 2.29 % | 8/15/2018 | (a) | 547 |

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|--------------------------|-------|--------|------------|-----|-------|
| CELGENE CORP | 750 | 3.83 % | 8/15/2025 | (a) | 771 |
| CELGENE CORP | 1,110 | 3.87 % | 8/15/2023 | (a) | 1,164 |
| CGCMT 2013-GC15 A1 | 150 | 1.38 % | 9/10/2046 | (a) | 150 |
| CGCMT 2014-GC19 A1 | 75 | 1.20 % | 3/10/2047 | (a) | 75 |
| CGCMT 2014-GC21 A1 | 72 | 1.25 % | 5/10/2047 | (a) | 72 |
| CGCMT 2014-GC25 A1 | 159 | 1.49 % | 10/10/2047 | (a) | 160 |
| CGCMT 2015-GC29 A1 | 494 | 1.45 % | 4/10/2048 | (a) | 493 |
| CGCMT 2015-GC33 A1 | 322 | 1.65 % | 9/10/2058 | (a) | 321 |
| CGCMT 2015-GC33 A4 | 135 | 3.63 % | 9/10/2058 | (a) | 141 |
| CGCMT 2016-C2 A1 | 502 | 1.52 % | 8/10/2049 | (a) | 496 |
| CGCMT 2016-GC36 A1 | 641 | 1.63 % | 2/10/2049 | (a) | 635 |
| CHAIT 2015-A2 A | 1,380 | 1.59 % | 2/18/2020 | (a) | 1,385 |
| CHAIT 2016-A2 A | 2,780 | 1.38 % | 6/15/2021 | (a) | 2,754 |
| CITIGROUP INC | 1,120 | 1.55 % | 8/14/2017 | (a) | 1,127 |
| CITIGROUP INC | 300 | 1.71 % | 4/27/2018 | (a) | 300 |
| CITIGROUP INC | 710 | 1.80 % | 2/5/2018 | (a) | 715 |
| CITIGROUP INC | 860 | 1.85 % | 11/24/2017 | (a) | 863 |
| CITIGROUP INC | 515 | 2.06 % | 6/7/2019 | (a) | 514 |
| CITIGROUP INC | 855 | 2.71 % | 3/30/2021 | (a) | 858 |
| CITIGROUP INC | 1,090 | 2.93 % | 12/8/2021 | (a) | 1,081 |
| CITIZENS BANK NA/RI | 1,530 | 2.29 % | 12/3/2018 | (a) | 1,540 |
| CITIZENS BANK NA/RI | 750 | 2.48 % | 3/14/2019 | (a) | 761 |
| CITIZENS BANK NA/RI | 1,500 | 2.57 % | 5/13/2021 | (a) | 1,495 |
| CITIZENS FINANCIAL GROUP | 90 | 2.42 % | 7/28/2021 | (a) | 89 |
| CME GROUP INC | 1,015 | 2.94 % | 9/15/2022 | (a) | 1,046 |
| CNA FINANCIAL CORP | 825 | 5.34 % | 8/15/2020 | (a) | 926 |
| CNA FINANCIAL CORP | 270 | 6.48 % | 11/15/2019 | (a) | 309 |
| CNA FINANCIAL CORP | 240 | 6.61 % | 1/15/2018 | (a) | 260 |
| CNH 2014-C A3 | 436 | 1.05 % | 11/15/2019 | (a) | 436 |
| CNH 2014-C A4 | 735 | 1.65 % | 9/15/2021 | (a) | 735 |
| CNH 2015-B A3 | 1,110 | 1.37 % | 7/15/2020 | (a) | 1,110 |
| CNH 2015-B A4 | 330 | 1.89 % | 4/15/2022 | (a) | 331 |
| CNH 2015-C A3 | 1,450 | 1.66 % | 11/16/2020 | (a) | 1,454 |
| CNH 2016-A A3 | 2,370 | 1.49 % | 4/15/2021 | (a) | 2,359 |
| CNH 2016-C A3 | 440 | 1.46 % | 12/15/2021 | (a) | 436 |
| CNH 2016-C A4 | 530 | 1.79 % | 9/15/2023 | (a) | 522 |
| CNP 2005-A A4 | 106 | 5.14 % | 8/1/2019 | (a) | 109 |
| COCA COLA FEMSA SAB CV | 495 | 4.37 % | 2/15/2020 | (a) | 533 |
| COMET 2016-A4 A4 | 1,990 | 1.35 % | 6/15/2022 | (a) | 1,964 |
| COMM 2012-CR3 A3 | 540 | 2.79 % | 10/15/2045 | (a) | 547 |
| COMM 2014-CR17 A1 | 52 | 1.28 % | 5/10/2047 | (a) | 52 |
| COMM 2014-CR19 A1 | 414 | 1.42 % | 8/10/2047 | (a) | 413 |
| COMM 2014-CR20 A1 | 462 | 1.33 % | 11/10/2047 | (a) | 460 |
| COMM 2014-CR21 A1 | 107 | 1.50 % | 12/10/2047 | (a) | 107 |
| COMM 2014-LC17 A1 | 165 | 1.39 % | 10/10/2047 | (a) | 165 |
| COMM 2014-UBS4 A1 | 162 | 1.31 % | 8/10/2047 | (a) | 162 |
| COMM 2014-UBS6 A1 | 485 | 1.45 % | 12/10/2047 | (a) | 484 |

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|------------------------------|-------|-------|------------|-----|-------|
| COMM 2015-CR22 A1 | 250 | 1.57% | 3/10/2048 | (a) | 250 |
| COMM 2015-CR24 A1 | 1,491 | 1.65% | 8/10/2048 | (a) | 1,491 |
| COMM 2015-CR24 A5 | 190 | 3.57% | 8/10/2048 | (a) | 198 |
| COMM 2015-CR26 A1 | 397 | 1.61% | 10/10/2048 | (a) | 396 |
| COMM 2015-CR26 A4 | 1,435 | 3.53% | 10/10/2048 | (a) | 1,479 |
| COMM 2015-LC23 A2 | 2,055 | 3.13% | 10/10/2048 | (a) | 2,120 |
| COMM 2016-CR28 A1 | 234 | 1.77% | 2/10/2049 | (a) | 234 |
| COMMONWEALTH BANK AUST 144A | 505 | 4.40% | 12/9/2025 | (a) | 518 |
| COMMONWEALTH BK AUSTR NY | 831 | 1.75% | 11/2/2018 | (a) | 832 |
| COMMONWEALTH BK AUSTR NY | 1,380 | 2.05% | 3/15/2019 | (a) | 1,385 |
| COMMONWEALTH BK AUSTR NY | 770 | 2.42% | 11/2/2020 | (a) | 768 |
| CONOCOPHILLIPS | 315 | 4.98% | 5/15/2018 | (a) | 331 |
| CONOCOPHILLIPS COMPANY | 600 | 1.06% | 12/15/2017 | (a) | 597 |
| CONOCOPHILLIPS COMPANY | 145 | 1.51% | 5/15/2018 | (a) | 145 |
| CONTINENTAL AIRLINES INC | 125 | 4.50% | 7/12/2022 | (a) | 134 |
| CONTL AIRLINES 2012-1 | 1,271 | 4.03% | 10/11/2025 | (a) | 1,320 |
| CREDIT SUISSE NEW YORK | 1,670 | 1.38% | 5/26/2017 | (a) | 1,673 |
| CREDIT SUISSE NEW YORK | 340 | 2.29% | 5/28/2019 | (a) | 342 |
| CREDIT SUISSE NEW YORK | 930 | 2.97% | 10/29/2021 | (a) | 943 |
| CROWN CASTLE TOWERS LLC 144A | 2,794 | 5.63% | 1/15/2040 | (a) | 3,041 |
| CSAIL 2015-C3 A1 | 344 | 1.72% | 8/15/2048 | (a) | 344 |
| CSAIL 2015-C4 A1 | 298 | 2.01% | 11/15/2048 | (a) | 299 |
| CSAIL 2016-C5 A1 | 305 | 1.75% | 11/15/2048 | (a) | 304 |
| CSAILL 2015-C1 A1 | 324 | 1.69% | 4/15/2050 | (a) | 324 |
| CVS HEALTH CORP | 1,680 | 1.89% | 7/20/2018 | (a) | 1,700 |
| DAIMLER FINANCE NA LLC 144A | 1,915 | 1.13% | 3/10/2017 | (a) | 1,921 |
| DAIMLER FINANCE NA LLC 144A | 1,115 | 1.74% | 8/1/2018 | (a) | 1,124 |
| DAIMLER FINANCE NA LLC 144A | 510 | 1.78% | 10/30/2019 | (a) | 504 |
| DAIMLER FINANCE NA LLC 144A | 1,480 | 2.85% | 3/10/2021 | (a) | 1,505 |
| DCENT 2014-A5 A | 2,385 | 1.39% | 4/15/2020 | (a) | 2,390 |
| DCENT 2015-A3 A | 1,705 | 1.45% | 3/15/2021 | (a) | 1,703 |
| DCENT 2016-A1 A1 | 2,060 | 1.64% | 7/15/2021 | (a) | 2,061 |
| DCENT 2016-A3 A3 | 1,140 | 1.89% | 10/16/2023 | (a) | 1,116 |
| DCENT 2016-A4 A4 | 2,910 | 1.41% | 3/15/2022 | (a) | 2,877 |
| DELTA AIR LINES | 302 | 4.73% | 5/23/2019 | (a) | 317 |
| DELTA AIR LINES | 278 | 6.98% | 6/17/2021 | (a) | 309 |
| DELTA AIR LINES 2011-1 | 166 | 5.02% | 10/15/2020 | (a) | 177 |
| DELTA AIR LINES 2015-1AA | 287 | 3.59% | 1/30/2029 | (a) | 295 |
| DISCOVER BANK | 750 | 2.00% | 2/21/2018 | (a) | 755 |
| DISCOVER BANK | 2,310 | 2.58% | 11/13/2018 | (a) | 2,336 |
| DNB BANK ASA 144A | 1,580 | 3.19% | 4/3/2017 | (a) | 1,599 |
| DOMINION RESOURCES INC 144A | 2,140 | 2.12% | 2/15/2018 | (a) | 2,160 |
| EATON VANCE CORP | 790 | 3.58% | 6/15/2023 | (a) | 801 |
| EFF 2016-2 A2 144A | 600 | 1.75% | 2/22/2022 | (a) | 599 |
| ELL 2011-A A1 | 539 | 2.06% | 9/1/2023 | (a) | 534 |
| EMD FINANCE LLC 144A | 365 | 1.71% | 3/19/2018 | (a) | 366 |
| EMD FINANCE LLC 144A | 1,385 | 2.97% | 3/19/2022 | (a) | 1,386 |

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|-------------------------------|--------|--------|------------|-----|--------|
| EMERSON ELECTRIC CO | 645 | 5.21 % | 10/15/2017 | (a) | 672 |
| ENBRIDGE INC | 435 | 3.95 % | 10/1/2023 | (a) | 445 |
| ENBRIDGE INC | 480 | 4.17 % | 12/1/2026 | (a) | 491 |
| ENTERPRISE PRODUCTS OPER | 810 | 1.65 % | 5/7/2018 | (a) | 810 |
| ENTERPRISE PRODUCTS OPER | 305 | 2.52 % | 10/15/2019 | (a) | 310 |
| ENTERPRISE PRODUCTS OPER | 200 | 2.83 % | 4/15/2021 | (a) | 203 |
| EOG RESOURCES INC | 920 | 3.90 % | 2/1/2021 | (a) | 984 |
| EOG RESOURCES INC | 960 | 5.70 % | 9/15/2017 | (a) | 1,006 |
| ERAC USA FINANCE COMPANY 144A | 305 | 2.74 % | 3/15/2017 | (a) | 308 |
| ERAC USA FINANCE COMPANY 144A | 470 | 6.15 % | 10/15/2017 | (a) | 493 |
| ERAC USA FINANCE LLC 144A | 110 | 2.77 % | 11/1/2018 | (a) | 112 |
| ESSEX PORTFOLIO LP | 690 | 3.29 % | 5/1/2023 | (a) | 686 |
| ESSEX PORTFOLIO LP | 565 | 3.56 % | 8/15/2022 | (a) | 583 |
| EXELON CORP | 645 | 1.55 % | 6/9/2017 | (a) | 645 |
| EXELON CORP | 185 | 2.48 % | 4/15/2021 | (a) | 184 |
| EXELON GENERATION CO LLC | 405 | 2.92 % | 1/15/2020 | (a) | 415 |
| EXPERIAN FINANCE PLC 144A | 420 | 2.37 % | 6/15/2017 | (a) | 422 |
| EXPRESS SCRIPTS HOLDING | 135 | 2.25 % | 6/15/2019 | (a) | 135 |
| EXPRESS SCRIPTS HOLDING | 1,165 | 3.12 % | 7/15/2023 | (a) | 1,138 |
| EXPRESS SCRIPTS HOLDING | 180 | 3.25 % | 2/25/2021 | (a) | 185 |
| EXXON MOBIL CORPORATION | 765 | 1.31 % | 3/6/2018 | (a) | 768 |
| EXXON MOBIL CORPORATION | 1,110 | 1.33 % | 3/6/2022 | (a) | 1,104 |
| FANNIE MAE | 22,050 | 1.01 % | 8/28/2019 | (a) | 21,868 |
| FANNIE MAE | 6,695 | 1.02 % | 10/24/2019 | (a) | 6,611 |
| FANNIE MAE | 9,305 | 1.29 % | 8/17/2021 | (a) | 9,034 |
| FANNIE MAE | 945 | 1.40 % | 2/26/2021 | (a) | 930 |
| FANNIE MAE | 5,125 | 1.42 % | 10/7/2021 | (a) | 4,998 |
| FANNIE MAE | 1,210 | 1.87 % | 12/28/2020 | (a) | 1,212 |
| FANNIE MAE | 2,835 | 2.04 % | 9/24/2026 | (a) | 2,615 |
| FANNIE MAE | 1,875 | 2.60 % | 9/6/2024 | (a) | 1,910 |
| FEDERAL HOME LOAN BANK | 9,710 | 1.25 % | 1/16/2019 | (a) | 9,709 |
| FHL ARM | 11 | 2.95 % | 9/1/2032 | (a) | 11 |
| FHL-15YR GOLD | 16 | 4.39 % | 1/1/2019 | (a) | 17 |
| FHLMC 15YR GIANT | 40 | 5.61 % | 8/1/2022 | (a) | 42 |
| FHLMC 15YR GOLD | 239 | 3.80 % | 5/1/2026 | (a) | 252 |
| FHLMC 15YR GOLD | 108 | 4.25 % | 7/1/2026 | (a) | 115 |
| FHLMC 15YR GOLD | 20 | 4.39 % | 4/1/2019 | (a) | 21 |
| FHLMC 15YR GOLD | 114 | 4.66 % | 12/1/2023 | (a) | 123 |
| FHLMC 15YR GOLD | 25 | 4.68 % | 10/1/2022 | (a) | 26 |
| FHLMC 15YR GOLD | 5 | 4.88 % | 7/1/2025 | (a) | 5 |
| FHLMC 15YR GOLD | 7 | 4.88 % | 10/1/2018 | (a) | 7 |
| FHLMC 15YR GOLD | 57 | 5.28 % | 8/1/2020 | (a) | 60 |
| FHLMC 15YR GOLD | 22 | 5.29 % | 9/1/2020 | (a) | 23 |
| FHLMC 15YR GOLD | 1 | 5.34 % | 11/1/2018 | (a) | 1 |
| FHLMC 15YR GOLD | 7 | 5.49 % | 7/1/2020 | (a) | 7 |
| FHLMC 15YR GOLD | 4 | 5.74 % | 8/1/2021 | (a) | 4 |
| FHLMC 15YR GOLD | 14 | 5.94 % | 3/1/2019 | (a) | 14 |

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|-------------------------------|-------|-------|------------|-----|-------|
| FHLMC ARM | 47 | 2.48% | 2/1/2037 | (a) | 49 |
| FHLMC ARM | 193 | 2.57% | 2/1/2037 | (a) | 205 |
| FHLMC ARM | 107 | 2.74% | 1/1/2037 | (a) | 116 |
| FHLMC ARM | 1 | 2.74% | 10/1/2036 | (a) | 1 |
| FHLMC ARM | 694 | 2.78% | 10/1/2036 | (a) | 739 |
| FHLMC ARM | 13 | 2.81% | 7/1/2035 | (a) | 13 |
| FHLMC ARM | 85 | 3.00% | 3/1/2036 | (a) | 90 |
| FHLMC ARM | 137 | 3.01% | 2/1/2037 | (a) | 147 |
| FHLMC ARM | 4 | 3.02% | 8/1/2036 | (a) | 4 |
| FHLMC ARM | 67 | 3.17% | 10/1/2037 | (a) | 71 |
| FHLMC ARM | 36 | 3.20% | 11/1/2035 | (a) | 39 |
| FHLMC ARM | 36 | 3.33% | 11/1/2036 | (a) | 38 |
| FHLMC ARM | 57 | 3.41% | 12/1/2036 | (a) | 59 |
| FHLMC GOLD | 1,172 | 3.02% | 3/1/2046 | (a) | 1,168 |
| FHLMC GOLD | 2,996 | 3.41% | 3/1/2045 | (a) | 3,084 |
| FHLMC GOLD | 5,291 | 3.41% | 10/1/2045 | (a) | 5,441 |
| FHLMC GOLD | 2,227 | 3.41% | 9/1/2045 | (a) | 2,290 |
| FHLMC GOLD | 214 | 3.81% | 9/1/2044 | (a) | 226 |
| FHLMC GOLD | 52 | 4.50% | 11/1/2033 | (a) | 58 |
| FHLMC GOLD | 30 | 4.51% | 11/1/2033 | (a) | 34 |
| FHLMC GOLD | 291 | 4.53% | 6/1/2040 | (a) | 323 |
| FHLMC GOLD | 6 | 4.60% | 9/1/2033 | (a) | 7 |
| FHLMC GOLD | 8 | 4.88% | 11/1/2018 | (a) | 8 |
| FHLMC GOLD | 144 | 4.94% | 1/1/2040 | (a) | 161 |
| FHLMC GOLD | 400 | 4.94% | 12/1/2039 | (a) | 447 |
| FHLMC GOLD | 258 | 4.94% | 2/1/2040 | (a) | 288 |
| FHLMC GOLD | 65 | 4.96% | 6/1/2040 | (a) | 73 |
| FHLMC GOLD | 20 | 5.23% | 9/1/2034 | (a) | 23 |
| FHLMC GOLD | 52 | 5.24% | 12/1/2028 | (a) | 60 |
| FHLMC GOLD | 29 | 5.24% | 8/1/2038 | (a) | 33 |
| FHLMC GOLD | 106 | 5.25% | 9/1/2035 | (a) | 121 |
| FHLMC GOLD | 301 | 5.29% | 2/1/2035 | (a) | 343 |
| FHLMC GOLD | 94 | 5.31% | 12/1/2036 | (a) | 107 |
| FHLMC GOLD | 15 | 5.31% | 1/1/2038 | (a) | 17 |
| FHLMC GOLD | 22 | 5.31% | 10/1/2032 | (a) | 25 |
| FHLMC GOLD | 4 | 5.97% | 5/1/2017 | (a) | 4 |
| FHLMC GOLD | 9 | 6.51% | 6/1/2032 | (a) | 9 |
| FHLMC GOLD | 2 | 6.70% | 6/1/2032 | (a) | 3 |
| FHLMC_ARM | 14 | 2.49% | 1/1/2036 | (a) | 14 |
| FHMS 5502 A2 | 798 | 1.43% | 8/25/2017 | (a) | 799 |
| FHR 4448 JA | 690 | 3.79% | 11/15/2036 | (a) | 731 |
| FIFTH THIRD BANCORP | 675 | 1.35% | 6/1/2017 | (a) | 676 |
| FIFTH THIRD BANCORP | 480 | 4.18% | 1/16/2024 | (a) | 504 |
| FLORIDA GAS TRANSMISSION 144A | 1,055 | 3.79% | 7/15/2022 | (a) | 1,098 |
| FLORIDA GAS TRANSMISSION 144A | 290 | 4.31% | 7/15/2025 | (a) | 299 |
| FNMA 15YR | 326 | 2.92% | 2/1/2030 | (a) | 336 |
| FNMA 15YR | 326 | 2.92% | 11/1/2029 | (a) | 336 |

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|-----------------|-------|-----------|-----------|
| FNMA 15YR 384 | 3.35% | 3/1/2028 | (a) 402 |
| FNMA 15YR 708 | 3.35% | 11/1/2026 | (a) 741 |
| FNMA 15YR 37 | 3.36% | 12/1/2026 | (a) 39 |
| FNMA 15YR 32 | 3.36% | 2/1/2027 | (a) 33 |
| FNMA 15YR 26 | 3.36% | 1/1/2026 | (a) 27 |
| FNMA 15YR 179 | 3.36% | 1/1/2027 | (a) 187 |
| FNMA 15YR 138 | 3.36% | 8/1/2025 | (a) 145 |
| FNMA 15YR 231 | 3.36% | 12/1/2025 | (a) 242 |
| FNMA 15YR 159 | 3.36% | 12/1/2026 | (a) 166 |
| FNMA 15YR 373 | 3.36% | 1/1/2027 | (a) 390 |
| FNMA 15YR 21 | 3.36% | 7/1/2028 | (a) 22 |
| FNMA 15YR 85 | 3.36% | 3/1/2026 | (a) 89 |
| FNMA 15YR 596 | 3.79% | 1/1/2026 | (a) 631 |
| FNMA 15YR 182 | 3.79% | 11/1/2025 | (a) 193 |
| FNMA 15YR 53 | 3.79% | 9/1/2026 | (a) 56 |
| FNMA 15YR 1 | 3.79% | 7/1/2025 | (a) 1 |
| FNMA 15YR 35 | 3.79% | 5/1/2025 | (a) 37 |
| FNMA 15YR 1,031 | 3.79% | 11/1/2027 | (a) 1,091 |
| FNMA 15YR 297 | 3.79% | 10/1/2026 | (a) 314 |
| FNMA 15YR 44 | 4.22% | 10/1/2024 | (a) 47 |
| FNMA 15YR 15 | 4.24% | 9/1/2025 | (a) 16 |
| FNMA 15YR 42 | 4.24% | 11/1/2024 | (a) 44 |
| FNMA 15YR 161 | 4.24% | 10/1/2026 | (a) 171 |
| FNMA 15YR 110 | 4.25% | 9/1/2024 | (a) 117 |
| FNMA 15YR 223 | 4.26% | 1/1/2027 | (a) 237 |
| FNMA 15YR 64 | 4.26% | 4/1/2026 | (a) 67 |
| FNMA 15YR 1,200 | 4.26% | 4/1/2026 | (a) 1,272 |
| FNMA 15YR 392 | 4.26% | 11/1/2024 | (a) 416 |
| FNMA 15YR 447 | 4.26% | 8/1/2025 | (a) 474 |
| FNMA 15YR 55 | 4.26% | 12/1/2024 | (a) 59 |
| FNMA 15YR 196 | 4.27% | 7/1/2026 | (a) 208 |
| FNMA 15YR 12 | 4.34% | 12/1/2020 | (a) 12 |
| FNMA 15YR 27 | 4.37% | 7/1/2020 | (a) 28 |
| FNMA 15YR 10 | 4.38% | 6/1/2019 | (a) 10 |
| FNMA 15YR 139 | 4.68% | 6/1/2026 | (a) 150 |
| FNMA 15YR 31 | 4.68% | 9/1/2025 | (a) 33 |
| FNMA 15YR 5 | 4.68% | 6/1/2023 | (a) 5 |
| FNMA 15YR 6 | 4.68% | 2/1/2022 | (a) 7 |
| FNMA 15YR 19 | 4.68% | 1/1/2023 | (a) 21 |
| FNMA 15YR 516 | 4.69% | 1/1/2024 | (a) 552 |
| FNMA 15YR 46 | 4.69% | 5/1/2023 | (a) 49 |
| FNMA 15YR 2 | 4.71% | 4/1/2023 | (a) 2 |
| FNMA 15YR 127 | 4.71% | 10/1/2021 | (a) 135 |
| FNMA 15YR 102 | 4.71% | 6/1/2023 | (a) 109 |
| FNMA 15YR 11 | 4.72% | 5/1/2023 | (a) 12 |
| FNMA 15YR 143 | 4.73% | 3/1/2023 | (a) 151 |
| FNMA 15YR 118 | 4.79% | 9/1/2022 | (a) 124 |

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|------------|-------|-------|-----------|-----|-------|
| FNMA 15YR | 509 | 4.82% | 12/1/2020 | (a) | 530 |
| FNMA 15YR | 53 | 4.82% | 12/1/2020 | (a) | 56 |
| FNMA 15YR | 65 | 4.84% | 5/1/2023 | (a) | 67 |
| FNMA 15YR | 21 | 4.85% | 5/1/2021 | (a) | 22 |
| FNMA 15YR | 19 | 4.85% | 5/1/2019 | (a) | 19 |
| FNMA 15YR | 25 | 4.86% | 12/1/2019 | (a) | 25 |
| FNMA 15YR | 16 | 4.88% | 11/1/2018 | (a) | 17 |
| FNMA 15YR | 155 | 5.10% | 6/1/2023 | (a) | 168 |
| FNMA 15YR | 19 | 5.15% | 5/1/2022 | (a) | 21 |
| FNMA 15YR | 303 | 5.16% | 2/1/2023 | (a) | 325 |
| FNMA 15YR | 37 | 5.16% | 5/1/2023 | (a) | 39 |
| FNMA 15YR | 8 | 5.16% | 9/1/2021 | (a) | 8 |
| FNMA 15YR | 68 | 5.17% | 12/1/2023 | (a) | 73 |
| FNMA 15YR | 79 | 5.17% | 5/1/2022 | (a) | 85 |
| FNMA 15YR | 23 | 5.17% | 2/1/2023 | (a) | 24 |
| FNMA 15YR | 14 | 5.17% | 9/1/2021 | (a) | 15 |
| FNMA 15YR | 87 | 5.18% | 4/1/2022 | (a) | 93 |
| FNMA 15YR | 38 | 5.20% | 11/1/2023 | (a) | 40 |
| FNMA 15YR | 9 | 5.20% | 9/1/2021 | (a) | 10 |
| FNMA 15YR | 34 | 5.22% | 3/1/2021 | (a) | 36 |
| FNMA 15YR | 14 | 5.24% | 8/1/2021 | (a) | 14 |
| FNMA 15YR | 73 | 5.26% | 3/1/2021 | (a) | 77 |
| FNMA 15YR | 3 | 5.27% | 2/1/2021 | (a) | 3 |
| FNMA 15YR | 11 | 5.27% | 5/1/2021 | (a) | 11 |
| FNMA 15YR | 8 | 5.34% | 7/1/2019 | (a) | 9 |
| FNMA 15YR | 2 | 5.53% | 8/1/2022 | (a) | 2 |
| FNMA 15YR | 88 | 5.57% | 2/1/2023 | (a) | 95 |
| FNMA 15YR | 107 | 5.57% | 3/1/2023 | (a) | 115 |
| FNMA 15YR | 21 | 5.61% | 5/1/2021 | (a) | 23 |
| FNMA 15YR | 4 | 5.65% | 1/1/2022 | (a) | 4 |
| FNMA 15YR | 21 | 5.66% | 3/1/2021 | (a) | 22 |
| FNMA 15YR | 3 | 6.48% | 5/1/2017 | (a) | 3 |
| FNMA 30 YR | 68 | 2.93% | 8/1/2038 | (a) | 72 |
| FNMA 30 YR | 752 | 3.00% | 2/1/2043 | (a) | 753 |
| FNMA 30 YR | 300 | 3.00% | 5/1/2043 | (a) | 300 |
| FNMA 30 YR | 1,191 | 3.00% | 9/1/2045 | (a) | 1,193 |
| FNMA 30 YR | 1,496 | 3.02% | 8/1/2046 | (a) | 1,491 |
| FNMA 30 YR | 2,375 | 3.02% | 5/1/2046 | (a) | 2,367 |
| FNMA 30 YR | 1,300 | 3.02% | 9/1/2046 | (a) | 1,295 |
| FNMA 30 YR | 436 | 3.41% | 4/1/2046 | (a) | 449 |
| FNMA 30 YR | 660 | 3.41% | 1/1/2046 | (a) | 679 |
| FNMA 30 YR | 371 | 3.79% | 4/1/2045 | (a) | 393 |
| FNMA 30 YR | 120 | 3.79% | 2/1/2045 | (a) | 127 |
| FNMA 30 YR | 46 | 3.79% | 8/1/2042 | (a) | 49 |
| FNMA 30 YR | 59 | 3.79% | 2/1/2041 | (a) | 63 |
| FNMA 30 YR | 161 | 3.80% | 1/1/2041 | (a) | 170 |
| FNMA 30 YR | 46 | 3.80% | 10/1/2043 | (a) | 48 |

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|------------|-------|-------|-----------|-----|-------|
| FNMA 30 YR | 1,981 | 3.80% | 11/1/2045 | (a) | 2,089 |
| FNMA 30 YR | 377 | 3.81% | 12/1/2043 | (a) | 398 |
| FNMA 30 YR | 571 | 3.81% | 11/1/2043 | (a) | 602 |
| FNMA 30 YR | 576 | 3.81% | 11/1/2043 | (a) | 607 |
| FNMA 30 YR | 753 | 3.81% | 8/1/2043 | (a) | 794 |
| FNMA 30 YR | 201 | 3.81% | 12/1/2043 | (a) | 212 |
| FNMA 30 YR | 193 | 3.81% | 9/1/2043 | (a) | 203 |
| FNMA 30 YR | 823 | 4.17% | 2/1/2041 | (a) | 892 |
| FNMA 30 YR | 91 | 4.18% | 4/1/2041 | (a) | 98 |
| FNMA 30 YR | 259 | 4.53% | 7/1/2035 | (a) | 288 |
| FNMA 30 YR | 84 | 4.55% | 11/1/2033 | (a) | 92 |
| FNMA 30 YR | 135 | 4.56% | 7/1/2035 | (a) | 149 |
| FNMA 30 YR | 60 | 4.57% | 5/1/2033 | (a) | 66 |
| FNMA 30 YR | 175 | 4.57% | 7/1/2041 | (a) | 192 |
| FNMA 30 YR | 296 | 4.58% | 6/1/2041 | (a) | 325 |
| FNMA 30 YR | 298 | 4.58% | 4/1/2040 | (a) | 326 |
| FNMA 30 YR | 176 | 4.59% | 3/1/2034 | (a) | 192 |
| FNMA 30 YR | 622 | 4.84% | 12/1/2035 | (a) | 709 |
| FNMA 30 YR | 13 | 4.89% | 1/1/2036 | (a) | 15 |
| FNMA 30 YR | 24 | 4.90% | 12/1/2034 | (a) | 27 |
| FNMA 30 YR | 22 | 4.90% | 4/1/2035 | (a) | 24 |
| FNMA 30 YR | 6 | 4.90% | 8/1/2037 | (a) | 7 |
| FNMA 30 YR | 2 | 4.90% | 12/1/2038 | (a) | 2 |
| FNMA 30 YR | 39 | 4.91% | 8/1/2037 | (a) | 44 |
| FNMA 30 YR | 174 | 4.91% | 8/1/2037 | (a) | 196 |
| FNMA 30 YR | 536 | 4.91% | 5/1/2035 | (a) | 603 |
| FNMA 30 YR | 131 | 4.91% | 8/1/2037 | (a) | 147 |
| FNMA 30 YR | 13 | 4.91% | 8/1/2037 | (a) | 15 |
| FNMA 30 YR | 104 | 4.91% | 1/1/2036 | (a) | 117 |
| FNMA 30 YR | 368 | 4.91% | 9/1/2038 | (a) | 414 |
| FNMA 30 YR | 19 | 4.91% | 3/1/2036 | (a) | 22 |
| FNMA 30 YR | 65 | 4.92% | 4/1/2036 | (a) | 73 |
| FNMA 30 YR | 176 | 4.92% | 1/1/2037 | (a) | 197 |
| FNMA 30 YR | 464 | 4.92% | 6/1/2040 | (a) | 521 |
| FNMA 30 YR | 102 | 4.92% | 1/1/2038 | (a) | 115 |
| FNMA 30 YR | 223 | 4.93% | 6/1/2038 | (a) | 250 |
| FNMA 30 YR | 3 | 4.93% | 5/1/2036 | (a) | 3 |
| FNMA 30 YR | 367 | 4.93% | 12/1/2039 | (a) | 411 |
| FNMA 30 YR | 951 | 4.93% | 6/1/2038 | (a) | 1,065 |
| FNMA 30 YR | 466 | 4.93% | 6/1/2039 | (a) | 522 |
| FNMA 30 YR | 163 | 4.93% | 11/1/2039 | (a) | 182 |
| FNMA 30 YR | 78 | 4.93% | 5/1/2039 | (a) | 87 |
| FNMA 30 YR | 327 | 4.94% | 1/1/2040 | (a) | 365 |
| FNMA 30 YR | 206 | 4.95% | 7/1/2040 | (a) | 230 |
| FNMA 30 YR | 158 | 5.22% | 2/1/2034 | (a) | 182 |
| FNMA 30 YR | 509 | 5.22% | 3/1/2034 | (a) | 587 |
| FNMA 30 YR | 16 | 5.22% | 8/1/2034 | (a) | 19 |

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|--------------------------|-------|-------|------------|-----------|
| FNMA 30 YR | 3 | 5.23% | 9/1/2038 | (a) 4 |
| FNMA 30 YR | 18 | 5.25% | 12/1/2034 | (a) 21 |
| FNMA 30 YR | 34 | 5.26% | 4/1/2035 | (a) 39 |
| FNMA 30 YR | 57 | 5.26% | 11/1/2034 | (a) 65 |
| FNMA 30 YR | 581 | 5.27% | 1/1/2036 | (a) 664 |
| FNMA 30 YR | 231 | 5.27% | 3/1/2037 | (a) 264 |
| FNMA 30 YR | 1 | 5.28% | 4/1/2036 | (a) 1 |
| FNMA 30 YR | 2 | 5.29% | 6/1/2036 | (a) 3 |
| FNMA 30 YR | 7 | 5.29% | 3/1/2037 | (a) 8 |
| FNMA 30 YR | 186 | 5.29% | 9/1/2039 | (a) 211 |
| FNMA 30 YR | 26 | 5.30% | 5/1/2038 | (a) 29 |
| FNMA 30 YR | 103 | 5.30% | 2/1/2037 | (a) 117 |
| FNMA 30 YR | 79 | 5.30% | 10/1/2038 | (a) 90 |
| FNMA 30 YR | 1 | 5.30% | 8/1/2028 | (a) 1 |
| FNMA 30 YR | 101 | 5.54% | 8/1/2038 | (a) 119 |
| FNMA 30 YR | 16 | 5.58% | 7/1/2036 | (a) 19 |
| FNMA 30 YR | 189 | 5.61% | 12/1/2032 | (a) 220 |
| FNMA 30 YR | 26 | 5.75% | 8/1/2037 | (a) 29 |
| FNMA 30 YR | 21 | 5.75% | 11/1/2037 | (a) 23 |
| FNMA 30 YR | 1 | 6.90% | 8/1/2029 | (a) 1 |
| FNMA 30YR | 244 | 5.61% | 7/1/2032 | (a) 284 |
| FNMA ARM | 653 | 2.33% | 12/1/2037 | (a) 691 |
| FNMA ARM | 269 | 2.68% | 7/1/2036 | (a) 284 |
| FNMA ARM | 246 | 2.73% | 9/1/2037 | (a) 260 |
| FNMA ARM | 11 | 2.82% | 12/1/2035 | (a) 12 |
| FNMA ARM | 99 | 2.84% | 8/1/2036 | (a) 106 |
| FNMA ARM | 47 | 2.88% | 11/1/2035 | (a) 50 |
| FNMA ARM | 70 | 2.94% | 12/1/2035 | (a) 73 |
| FNMA ARM | 11 | 3.13% | 9/1/2036 | (a) 11 |
| FNMA ARM | 34 | 3.23% | 12/1/2035 | (a) 36 |
| FNMA ARM | 20 | 3.25% | 12/1/2035 | (a) 21 |
| FNMA ARM | 327 | 3.34% | 12/1/2036 | (a) 347 |
| FNMA MEGA | 327 | 5.19% | 12/1/2021 | (a) 348 |
| FNR 2005-69 AD | 64 | 4.75% | 8/25/2035 | (a) 68 |
| FNR 2016-83 FA | 515 | 1.25% | 11/25/2046 | (a) 517 |
| FNR 2016-85 FA | 891 | 1.26% | 11/25/2046 | (a) 891 |
| FNR 2016-85 FG | 944 | 1.26% | 11/25/2046 | (a) 944 |
| FORD MOTOR CREDIT CO LLC | 3,395 | 1.69% | 9/8/2017 | (a) 3,407 |
| FORD MOTOR CREDIT CO LLC | 1,140 | 2.04% | 5/3/2019 | (a) 1,133 |
| FORD MOTOR CREDIT CO LLC | 1,160 | 2.98% | 6/12/2017 | (a) 1,169 |
| FORDF 2014-1 A1 | 890 | 1.20% | 2/15/2019 | (a) 891 |
| FORDF 2015-1 A1 | 1,520 | 1.42% | 1/15/2020 | (a) 1,519 |
| FORDF 2016-3 A1 | 1,485 | 1.57% | 7/15/2021 | (a) 1,470 |
| FORDO 2014-B A4 | 215 | 1.42% | 8/15/2019 | (a) 215 |
| FORDO 2015-A A3 | 379 | 1.28% | 9/15/2019 | (a) 379 |
| FORDO 2015-A A4 | 435 | 1.64% | 6/15/2020 | (a) 436 |
| FORDO 2015-B A3 | 1,363 | 1.16% | 11/15/2019 | (a) 1,363 |

| | | | | | |
|-----------------------------------|--------|-------|------------|-----|--------|
| FORDO 2015-B A4 | 605 | 1.58% | 8/15/2020 | (a) | 605 |
| FORDO 2016-A A3 | 315 | 1.39% | 7/15/2020 | (a) | 315 |
| FORDO 2016-A A4 | 255 | 1.61% | 6/15/2021 | (a) | 254 |
| FORDO 2016-B A4 | 105 | 1.53% | 8/15/2021 | (a) | 104 |
| FORDR 2016-2 A 144A | 1,200 | 2.07% | 12/15/2027 | (a) | 1,180 |
| FORTIS INC 144A | 1,600 | 3.28% | 10/4/2026 | (a) | 1,504 |
| FORTIVE CORPORATION 144A | 120 | 1.81% | 6/15/2019 | (a) | 119 |
| FREDDIE MAC | 23,605 | 0.88% | 10/12/2018 | (a) | 23,532 |
| FREDDIE MAC | 1,580 | 1.26% | 8/1/2019 | (a) | 1,581 |
| GAIF BOND ISSUER PTY LIMITED 144A | 1,197 | 3.59% | 9/30/2026 | (a) | 1,145 |
| GATX CORP | 995 | 1.25% | 3/4/2017 | (a) | 999 |
| GATX CORP | 295 | 2.37% | 7/30/2018 | (a) | 299 |
| GATX CORP | 170 | 2.50% | 7/30/2019 | (a) | 172 |
| GATX CORP | 480 | 2.50% | 3/15/2019 | (a) | 484 |
| GATX CORP | 755 | 2.63% | 3/30/2020 | (a) | 752 |
| GATX CORP | 650 | 4.50% | 6/1/2021 | (a) | 703 |
| GE CAPITAL INTL FUNDING | 1,930 | 2.35% | 11/15/2020 | (a) | 1,933 |
| GEDFT 2014-2 A | 1,740 | 1.19% | 10/20/2019 | (a) | 1,741 |
| GEMNT 2012-2 A | 1,820 | 2.20% | 1/15/2022 | (a) | 1,835 |
| GENERAL ELEC CAP CORP | 272 | 2.20% | 1/9/2020 | (a) | 276 |
| GENERAL ELEC CAP CORP | 426 | 4.78% | 2/11/2021 | (a) | 481 |
| GENERAL MOTORS FINL CO | 885 | 2.38% | 10/4/2019 | (a) | 879 |
| GENERAL MOTORS FINL CO | 535 | 2.42% | 5/9/2019 | (a) | 533 |
| GENERAL MOTORS FINL CO | 1,485 | 2.61% | 7/10/2017 | (a) | 1,511 |
| GENERAL MOTORS FINL CO | 615 | 3.07% | 1/15/2019 | (a) | 630 |
| GENERAL MOTORS FINL CO | 1,415 | 3.50% | 4/10/2022 | (a) | 1,405 |
| GENERAL MOTORS FINL CO | 180 | 4.66% | 8/15/2017 | (a) | 187 |
| GEORGE WASHINGTON UNIVER | 980 | 3.40% | 9/15/2022 | (a) | 1,016 |
| GEORGIA POWER COMPANY | 1,605 | 1.94% | 12/1/2018 | (a) | 1,615 |
| GFORT 2016-1 A1 144A | 1,645 | 1.97% | 5/17/2021 | (a) | 1,641 |
| GILEAD SCIENCES INC | 330 | 2.34% | 2/1/2020 | (a) | 334 |
| GILEAD SCIENCES INC | 495 | 3.19% | 9/1/2022 | (a) | 509 |
| GILEAD SCIENCES INC | 390 | 3.49% | 2/1/2025 | (a) | 397 |
| GILEAD SCIENCES INC | 105 | 3.61% | 3/1/2026 | (a) | 108 |
| GMALT 2015-3 A3 | 1,030 | 1.69% | 3/20/2019 | (a) | 1,033 |
| GMALT 2015-3 A4 | 960 | 1.81% | 11/20/2019 | (a) | 961 |
| GMALT 2016-1 A3 | 2,190 | 1.64% | 7/20/2019 | (a) | 2,193 |
| GMALT 2016-1 A4 | 1,945 | 1.80% | 3/20/2020 | (a) | 1,941 |
| GMALT 2016-2 A3 | 1,035 | 1.62% | 9/20/2019 | (a) | 1,034 |
| GMALT 2016-2 A4 | 645 | 1.77% | 3/20/2020 | (a) | 641 |
| GMALT 2016-3 A3 | 510 | 1.62% | 12/20/2019 | (a) | 509 |
| GNMA 30 YR | 84 | 3.37% | 1/15/2042 | (a) | 88 |
| GNMA 30 YR | 17 | 5.66% | 1/15/2029 | (a) | 19 |
| GNMA 30 YR | 2 | 5.69% | 2/15/2028 | (a) | 2 |
| GNMA 30 YR | 33 | 5.69% | 7/15/2028 | (a) | 38 |
| GNMA 30 YR | 30 | 5.95% | 11/15/2028 | (a) | 35 |
| GNMA 30 YR | 4 | 6.56% | 8/15/2025 | (a) | 5 |

| | | | | | |
|-------------------------|-------|--------|------------|-----|-------|
| GNMA 30 YR | 4 | 6.65 % | 10/15/2031 | (a) | 4 |
| GNMA 30 YR | 3 | 6.82 % | 11/15/2025 | (a) | 3 |
| GNMA 30 YR | 4 | 6.99 % | 6/15/2032 | (a) | 4 |
| GNMA 30 YR | 2 | 7.00 % | 10/15/2025 | (a) | 2 |
| GNMA 30 YR | 3 | 7.26 % | 6/15/2025 | (a) | 3 |
| GNMA 30 YR | 4 | 7.36 % | 8/15/2025 | (a) | 4 |
| GNMA 30 YR | 2 | 7.42 % | 10/15/2025 | (a) | 2 |
| GNMA 30 YR | 4 | 7.84 % | 7/15/2025 | (a) | 4 |
| GNMA 30 YR PLAT | 276 | 5.17 % | 7/15/2036 | (a) | 322 |
| GNMA 30 YR PLAT | 16 | 6.19 % | 3/15/2032 | (a) | 20 |
| GNMA II 15 YR | 687 | 3.33 % | 3/20/2026 | (a) | 725 |
| GNMA II 30 YR | 162 | 4.49 % | 1/20/2035 | (a) | 181 |
| GNMA II 30 YR | 111 | 4.49 % | 5/20/2035 | (a) | 124 |
| GNMA II 30 YR | 41 | 4.49 % | 1/20/2036 | (a) | 46 |
| GNMA II 30 YR | 526 | 3.36 % | 3/20/2043 | (a) | 550 |
| GNMA II 30 YR | 229 | 4.17 % | 11/20/2040 | (a) | 248 |
| GNMA II 30 YR | 369 | 4.48 % | 12/20/2034 | (a) | 414 |
| GNMA II 30 YR | 474 | 4.49 % | 10/20/2035 | (a) | 530 |
| GNMA II 30 YR | 17 | 4.51 % | 10/20/2039 | (a) | 19 |
| GNMA II 30 YR | 88 | 4.51 % | 2/20/2040 | (a) | 98 |
| GNMA II 30 YR | 974 | 4.52 % | 3/20/2041 | (a) | 1,082 |
| GNMA II 30 YR | 2,083 | 4.52 % | 11/20/2039 | (a) | 2,311 |
| GNMA II 30 YR | 52 | 4.54 % | 12/20/2035 | (a) | 57 |
| GNMA II 30 YR | 59 | 4.54 % | 5/20/2036 | (a) | 66 |
| GNR 2004-47 QV | 47 | 6.00 % | 9/16/2020 | (a) | 47 |
| GNR 2012-32 FP | 414 | 1.11 % | 3/16/2042 | (a) | 414 |
| GOLDMAN SACHS GROUP INC | 600 | 2.30 % | 12/13/2019 | (a) | 600 |
| GOLDMAN SACHS GROUP INC | 640 | 2.53 % | 10/23/2019 | (a) | 647 |
| GOLDMAN SACHS GROUP INC | 760 | 2.65 % | 4/25/2021 | (a) | 757 |
| GOLDMAN SACHS GROUP INC | 375 | 2.74 % | 9/15/2020 | (a) | 379 |
| GOLDMAN SACHS GROUP INC | 865 | 2.87 % | 2/25/2021 | (a) | 877 |
| GOLDMAN SACHS GROUP INC | 915 | 3.87 % | 3/3/2024 | (a) | 957 |
| GOLDMAN SACHS GROUP INC | 595 | 4.19 % | 10/21/2025 | (a) | 608 |
| GOLDMAN SACHS GROUP INC | 1,035 | 5.71 % | 1/18/2018 | (a) | 1,106 |
| GOLDMAN SACHS GROUP INC | 3,030 | 5.85 % | 4/1/2018 | (a) | 3,231 |
| GOVT NATL MORTG ASSN | 1 | 8.12 % | 3/15/2025 | (a) | 1 |
| GOVT NATL MORTG ASSN | 3 | 8.22 % | 12/15/2022 | (a) | 4 |
| GOVT NATL MORTG ASSN | 1 | 8.36 % | 11/15/2024 | (a) | 1 |
| GOVT NATL MORTG ASSN | 1 | 8.57 % | 2/15/2025 | (a) | 1 |
| GOVT NATL MORTG ASSN | 3 | 8.85 % | 7/15/2024 | (a) | 3 |
| GOVT NATL MORTG ASSN | 1 | 9.46 % | 4/15/2020 | (a) | 1 |
| GOVT NATL MORTG ASSN | 1 | 9.46 % | 9/15/2020 | (a) | 1 |
| GOVT NATL MORTG ASSN | 4 | 9.46 % | 2/15/2019 | (a) | 4 |
| GOVT NATL MTG ASSN | 1 | 9.28 % | 9/15/2020 | (a) | 1 |
| GOVT NATL MTG ASSN I | 2 | 7.52 % | 7/15/2025 | (a) | 2 |
| GOVT NATL MTG ASSN I | 1 | 8.29 % | 12/15/2024 | (a) | 1 |
| GOVT NATL MTG ASSN I | 6 | 8.46 % | 10/15/2024 | (a) | 6 |

| | | | | |
|-------------------------------|-------|--------|------------|-----------|
| GOVT NATL MTG ASSN II | 3 | 7.58 % | 10/20/2026 | (a) 4 |
| GOVT NATL MTG ASSN II | 2 | 7.60 % | 8/20/2026 | (a) 2 |
| GRAIN SPECTRUM FUNDING 144A | 1,660 | 4.01 % | 10/10/2018 | (a) 1,672 |
| GSMS 2014-GC20 A1 | 499 | 1.35 % | 4/10/2047 | (a) 498 |
| GSMS 2015-GC32 A1 | 822 | 1.60 % | 7/10/2048 | (a) 821 |
| GSMS 2015-GC34 A1 | 746 | 1.56 % | 10/10/2048 | (a) 737 |
| GSMS 2016-GS3 A1 | 308 | 1.45 % | 10/10/2049 | (a) 305 |
| GULF SOUTH PIPELINE | 230 | 3.95 % | 6/15/2022 | (a) 233 |
| HALST 2016-B A3 144A | 1,175 | 1.52 % | 10/15/2019 | (a) 1,176 |
| HALST 2016-B A4 144A | 300 | 1.68 % | 4/15/2020 | (a) 300 |
| HALST 2016-C A4 144A | 620 | 1.66 % | 7/15/2020 | (a) 616 |
| HAROT 2013-4 A4 | 140 | 1.04 % | 2/18/2020 | (a) 140 |
| HAROT 2015-1 A4 | 570 | 1.32 % | 11/16/2020 | (a) 570 |
| HART 2013-A A4 | 91 | 0.75 % | 9/17/2018 | (a) 91 |
| HART 2014-A A3 | 142 | 0.79 % | 7/16/2018 | (a) 142 |
| HART 2015-A A3 | 406 | 1.05 % | 4/15/2019 | (a) 406 |
| HART 2015-A A4 | 300 | 1.37 % | 7/15/2020 | (a) 300 |
| HART 2016-A A3 | 435 | 1.56 % | 9/15/2020 | (a) 435 |
| HOWARD HUGHES MEDICAL IN | 355 | 3.37 % | 9/1/2023 | (a) 373 |
| HP ENTERPRISE CO WI | 65 | 2.83 % | 10/5/2018 | (a) 66 |
| HSBC HOLDINGS PLC | 1,230 | 2.71 % | 1/5/2022 | (a) 1,210 |
| HSBC HOLDINGS PLC | 600 | 2.96 % | 5/25/2021 | (a) 599 |
| HSBC HOLDINGS PLC | 980 | 4.36 % | 11/23/2026 | (a) 988 |
| HSBC USA INC | 900 | 1.63 % | 1/16/2018 | (a) 905 |
| HUMANA INC | 375 | 2.61 % | 10/1/2019 | (a) 380 |
| HUNT 2016-1 A3 | 630 | 1.59 % | 11/16/2020 | (a) 629 |
| HUNTINGTON NATIONAL BANK | 750 | 2.19 % | 11/6/2018 | (a) 754 |
| HYUNDAI CAPITAL AMERICA 144A | 395 | 1.45 % | 2/6/2017 | (a) 397 |
| HYUNDAI CAPITAL AMERICA 144A | 375 | 2.02 % | 7/1/2019 | (a) 375 |
| HYUNDAI CAPITAL AMERICA 144A | 660 | 2.39 % | 10/30/2018 | (a) 665 |
| HYUNDAI CAPITAL AMERICA 144A | 1,140 | 2.49 % | 3/18/2019 | (a) 1,151 |
| HYUNDAI CAPITAL AMERICA 144A | 5 | 2.84 % | 8/9/2018 | (a) 5 |
| IMPERIAL TOBACCO FINANCE 144A | 2,400 | 2.05 % | 2/11/2018 | (a) 2,423 |
| IMPERIAL TOBACCO FINANCE 144A | 1,005 | 3.65 % | 7/21/2022 | (a) 1,049 |
| ING BANK NV 144A | 1,125 | 1.80 % | 3/16/2018 | (a) 1,130 |
| ING BANK NV 144A | 900 | 2.46 % | 3/16/2020 | (a) 905 |
| INTERCONTINENTALEXCHANGE | 795 | 2.47 % | 10/15/2018 | (a) 809 |
| INTERCONTINENTALEXCHANGE | 1,615 | 2.72 % | 12/1/2020 | (a) 1,635 |
| INTERNATIONAL PAPER CO | 1,380 | 3.19 % | 2/15/2027 | (a) 1,313 |
| INTERPUBLIC GROUP COS | 420 | 3.74 % | 2/15/2023 | (a) 427 |
| INTERPUBLIC GROUP COS | 560 | 4.13 % | 4/15/2024 | (a) 575 |
| INTL PAPER CO | 643 | 4.40 % | 2/15/2022 | (a) 705 |
| INVESCO FINANCE PLC | 795 | 3.10 % | 11/30/2022 | (a) 802 |
| INVESCO FINANCE PLC | 100 | 3.72 % | 1/15/2026 | (a) 103 |
| INVESCO FINANCE PLC | 675 | 3.85 % | 1/30/2024 | (a) 712 |
| JB HUNT TRANSPRT SVCS | 225 | 2.39 % | 3/15/2019 | (a) 227 |
| JCPL 2002-A A4 | 176 | 6.08 % | 6/5/2019 | (a) 179 |

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|------------------------------|-------|-------|------------|-----|-------|
| JDOT 2014-A A3 | 852 | 0.92% | 4/16/2018 | (a) | 852 |
| JDOT 2015-A A3 | 355 | 1.32% | 6/17/2019 | (a) | 355 |
| JDOT 2015-A A4 | 495 | 1.65% | 12/15/2021 | (a) | 497 |
| JDOT 2015-B A3 | 140 | 1.44% | 10/15/2019 | (a) | 140 |
| JDOT 2016-A A3 | 615 | 1.36% | 4/15/2020 | (a) | 614 |
| JDOT 2016-A A4 | 555 | 1.65% | 1/17/2023 | (a) | 551 |
| JDOT 2016-B A3 | 715 | 1.26% | 6/15/2020 | (a) | 712 |
| JDOT 2016-B A4 | 345 | 1.51% | 5/15/2023 | (a) | 341 |
| JOHN DEERE CAPITAL CORP | 115 | 1.30% | 3/12/2018 | (a) | 115 |
| JOHN DEERE CAPITAL CORP | 1,030 | 1.55% | 12/15/2017 | (a) | 1,033 |
| JOHN DEERE CAPITAL CORP | 375 | 1.60% | 7/13/2018 | (a) | 378 |
| JOHN DEERE CAPITAL CORP | 510 | 2.06% | 3/10/2020 | (a) | 510 |
| JOHN DEERE CAPITAL CORP | 210 | 2.44% | 9/11/2020 | (a) | 212 |
| JPMBB 2014-C19 A1 | 35 | 1.27% | 4/15/2047 | (a) | 35 |
| JPMBB 2014-C21 A1 | 66 | 1.33% | 8/15/2047 | (a) | 66 |
| JPMBB 2014-C22 A1 | 193 | 1.45% | 9/15/2047 | (a) | 193 |
| JPMBB 2014-C23 A1 | 134 | 1.65% | 9/15/2047 | (a) | 134 |
| JPMBB 2014-C24 A1 | 241 | 1.54% | 11/15/2047 | (a) | 241 |
| JPMBB 2015-C29 A1 | 330 | 1.63% | 5/15/2048 | (a) | 329 |
| JPMBB 2015-C32 A1 | 1,554 | 1.52% | 11/15/2048 | (a) | 1,546 |
| JPMCC 2007-LD12 A4 | 333 | 5.80% | 2/15/2051 | (a) | 339 |
| JPMCC 2012-C8 A3 | 795 | 2.79% | 10/15/2045 | (a) | 807 |
| JPMCC 2015-JP1 A1 | 246 | 1.95% | 1/15/2049 | (a) | 246 |
| JPMCC 2016-JP3 A1 | 769 | 1.48% | 8/15/2049 | (a) | 759 |
| JPMDB 2016-C2 A1 | 302 | 1.44% | 6/15/2049 | (a) | 299 |
| JPMDB 2016-C2 A4 | 285 | 3.16% | 6/15/2049 | (a) | 284 |
| JPMORGAN CHASE & CO | 435 | 1.63% | 5/15/2018 | (a) | 435 |
| JPMORGAN CHASE & CO | 1,540 | 1.99% | 8/15/2017 | (a) | 1,557 |
| JPMORGAN CHASE & CO | 765 | 2.08% | 10/24/2023 | (a) | 781 |
| JPMORGAN CHASE & CO | 1,085 | 2.26% | 1/23/2020 | (a) | 1,093 |
| JPMORGAN CHASE & CO | 1,040 | 2.43% | 6/7/2021 | (a) | 1,031 |
| JPMORGAN CHASE & CO | 645 | 3.29% | 6/15/2026 | (a) | 628 |
| JPMORGAN CHASE & CO | 600 | 3.39% | 5/1/2023 | (a) | 601 |
| JPMORGAN CHASE & CO | 1,000 | 4.18% | 1/24/2022 | (a) | 1,096 |
| JPMORGAN CHASE & CO | 550 | 5.78% | 4/23/2019 | (a) | 606 |
| KAISER FOUNDATION HOSPIT | 795 | 3.41% | 4/1/2022 | (a) | 822 |
| KCOT 2016-1A A3 144A | 400 | 1.52% | 7/15/2020 | (a) | 396 |
| KERN RIVER FUNDING CORP 144A | 101 | 4.77% | 4/30/2018 | (a) | 103 |
| KEY BANK NA | 750 | 1.62% | 8/22/2019 | (a) | 745 |
| KILROY REALTY LP | 1,190 | 5.94% | 6/1/2020 | (a) | 1,333 |
| KIMCO REALTY CORP | 285 | 3.37% | 11/1/2022 | (a) | 290 |
| KIMCO REALTY CORP | 165 | 6.14% | 10/1/2019 | (a) | 188 |
| LEGG MASON INC | 165 | 2.68% | 7/15/2019 | (a) | 168 |
| LYONDELLBASELL IND NV | 600 | 4.74% | 4/15/2019 | (a) | 640 |
| LYONDELLBASELL IND NV | 1,070 | 5.30% | 11/15/2021 | (a) | 1,219 |
| MANITOBA | 1,205 | 1.30% | 4/3/2017 | (a) | 1,211 |
| MANUF & TRADERS TRUST CO | 1,900 | 1.25% | 1/30/2017 | (a) | 1,910 |

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|--------------------------------|-------|--------|------------|-----|-------|
| MANUF & TRADERS TRUST CO | 1,550 | 2.29 % | 1/30/2019 | (a) | 1,572 |
| MARSH & MCLENNAN COS INC | 1,050 | 2.37 % | 3/6/2020 | (a) | 1,051 |
| MARSH & MCLENNAN COS INC | 640 | 2.53 % | 10/15/2018 | (a) | 650 |
| MARSH & MCLENNAN COS INC | 135 | 3.25 % | 3/14/2023 | (a) | 138 |
| MASSMUTUAL GLOBAL FUNDIN 144A | 648 | 2.46 % | 11/23/2020 | (a) | 648 |
| MASSMUTUAL GLOBAL FUNDING 144A | 200 | 2.33 % | 4/9/2019 | (a) | 203 |
| MBALT 2015-A A3 | 13 | 1.10 % | 8/15/2017 | (a) | 13 |
| MBALT 2016-A A3 | 480 | 1.52 % | 3/15/2019 | (a) | 481 |
| MBALT 2016-A A4 | 550 | 1.69 % | 11/15/2021 | (a) | 552 |
| MBALT 2016-B A3 | 270 | 1.35 % | 8/15/2019 | (a) | 269 |
| MCDONALDS CORP | 240 | 2.09 % | 12/7/2018 | (a) | 242 |
| MEAD JOHNSON NUTRITION C | 480 | 2.98 % | 11/15/2020 | (a) | 486 |
| MEDCO HEALTH SOLUTIONS I | 570 | 3.94 % | 9/15/2020 | (a) | 604 |
| MEDTRONIC INC | 705 | 1.50 % | 3/15/2018 | (a) | 707 |
| MEDTRONIC INC | 370 | 2.48 % | 3/15/2020 | (a) | 376 |
| MERCK & CO INC | 1,125 | 1.86 % | 2/10/2020 | (a) | 1,130 |
| MERRILL LYNCH & CO | 1,000 | 6.21 % | 8/28/2017 | (a) | 1,052 |
| MERRILL LYNCH & CO | 1,220 | 6.47 % | 4/25/2018 | (a) | 1,311 |
| MET LIFE GLOB FUNDING I 144A | 555 | 1.50 % | 1/10/2018 | (a) | 559 |
| MET LIFE GLOB FUNDING I 144A | 1,110 | 1.75 % | 12/19/2018 | (a) | 1,111 |
| MET LIFE GLOB FUNDING I 144A | 1,230 | 3.43 % | 12/18/2026 | (a) | 1,240 |
| MIZUHO BANK LTD 144A | 870 | 1.70 % | 9/25/2017 | (a) | 873 |
| MIZUHO BANK LTD 144A | 600 | 2.15 % | 10/20/2018 | (a) | 603 |
| MLMT 2008-C1 A4 | 939 | 5.58 % | 2/12/2051 | (a) | 962 |
| MMAF 2016-AA A3 144A | 300 | 1.49 % | 6/15/2020 | (a) | 298 |
| MMAF 2016-AA A5 144A | 825 | 2.26 % | 12/15/2032 | (a) | 809 |
| MORGAN STANLEY | 3,155 | 1.72 % | 1/24/2019 | (a) | 3,181 |
| MORGAN STANLEY | 1,305 | 2.12 % | 4/25/2018 | (a) | 1,315 |
| MORGAN STANLEY | 1,265 | 2.14 % | 4/25/2018 | (a) | 1,283 |
| MORGAN STANLEY | 100 | 2.48 % | 1/24/2019 | (a) | 102 |
| MORGAN STANLEY | 235 | 2.53 % | 4/21/2021 | (a) | 233 |
| MORGAN STANLEY | 610 | 2.64 % | 1/27/2020 | (a) | 620 |
| MORGAN STANLEY | 400 | 2.78 % | 6/16/2020 | (a) | 403 |
| MORGAN STANLEY | 1,895 | 3.29 % | 7/27/2026 | (a) | 1,823 |
| MSBAM 2013-C12 A1 | 228 | 1.31 % | 10/15/2046 | (a) | 228 |
| MSBAM 2014-C14 A1 | 169 | 1.25 % | 2/15/2047 | (a) | 169 |
| MSBAM 2014-C15 A1 | 150 | 1.32 % | 4/15/2047 | (a) | 150 |
| MSBAM 2014-C16 A1 | 66 | 1.30 % | 6/15/2047 | (a) | 66 |
| MSBAM 2016-C28 A1 | 154 | 1.55 % | 1/15/2049 | (a) | 153 |
| MSBAM 2016-C29 A1 | 261 | 1.61 % | 5/15/2049 | (a) | 260 |
| MSBAM 2016-C30 A1 | 499 | 1.41 % | 9/15/2049 | (a) | 493 |
| MSC 2007-T27 A4 | 1,216 | 5.58 % | 6/11/2042 | (a) | 1,235 |
| NALT 2015-A A3 | 2,175 | 1.40 % | 6/15/2018 | (a) | 2,178 |
| NALT 2015-A A4 | 1,895 | 1.58 % | 5/17/2021 | (a) | 1,902 |
| NALT 2015-B A4 | 1,830 | 1.70 % | 4/15/2021 | (a) | 1,836 |
| NALT 2016-B A4 | 465 | 1.62 % | 1/18/2022 | (a) | 462 |
| NAROT 2013-A A4 | 330 | 0.75 % | 7/15/2019 | (a) | 330 |

| | | | | | |
|-------------------------------|-------|-------|------------|-----|-------|
| NAROT 2015-B A3 | 1,095 | 1.34% | 3/16/2020 | (a) | 1,095 |
| NAROT 2015-B A4 | 630 | 1.79% | 1/17/2022 | (a) | 631 |
| NAROT 2016-A A3 | 1,010 | 1.34% | 10/15/2020 | (a) | 1,007 |
| NAROT 2016-B A3 | 165 | 1.33% | 1/15/2021 | (a) | 164 |
| NAROT 2016-B A4 | 555 | 1.56% | 10/17/2022 | (a) | 549 |
| NAROT 2016-C A4 | 400 | 1.41% | 1/17/2023 | (a) | 393 |
| NATIONAL AUSTRALIA BANK 144A | 1,500 | 1.30% | 6/30/2017 | (a) | 1,500 |
| NATIONAL BANK OF CANADA | 3,045 | 1.45% | 11/7/2017 | (a) | 3,050 |
| NATIONAL RURAL UTIL COOP | 1,065 | 0.95% | 4/24/2017 | (a) | 1,066 |
| NATIONAL RURAL UTIL COOP | 345 | 1.65% | 2/8/2019 | (a) | 347 |
| NATIONAL RURAL UTIL COOP | 305 | 2.02% | 1/27/2020 | (a) | 305 |
| NATIONAL RURAL UTIL COOP | 965 | 2.35% | 6/15/2020 | (a) | 967 |
| NATIONWIDE BLDG SOCIETY 144A | 1,530 | 2.36% | 1/21/2020 | (a) | 1,540 |
| NATIONWIDE BLDG SOCIETY 144A | 600 | 2.49% | 7/27/2021 | (a) | 597 |
| NATIONWIDE BLDG SOCIETY 144A | 600 | 3.82% | 7/21/2025 | (a) | 623 |
| NEW YORK LIFE GLOBAL FDG 144A | 750 | 1.56% | 11/2/2018 | (a) | 750 |
| NEW YORK LIFE GLOBAL FDG 144A | 450 | 2.09% | 1/2/2019 | (a) | 457 |
| NEXTERA ENERGY CAPITAL | 315 | 1.65% | 9/1/2018 | (a) | 316 |
| NEXTERA ENERGY CAPITAL | 240 | 2.05% | 9/1/2017 | (a) | 243 |
| NEXTERA ENERGY CAPITAL | 300 | 2.28% | 4/1/2019 | (a) | 304 |
| NISOURCE FINANCE CORP | 718 | 6.08% | 3/15/2018 | (a) | 770 |
| NISOURCE FINANCE CORP | 730 | 6.23% | 1/15/2019 | (a) | 820 |
| NISSAN MOTOR ACCEPTANCE 144A | 1,645 | 1.95% | 9/12/2017 | (a) | 1,659 |
| NMOTR 2015-A A2 | 1,440 | 1.44% | 1/15/2020 | (a) | 1,441 |
| NMOTR 2016-A A2 | 1,040 | 1.55% | 6/15/2021 | (a) | 1,034 |
| NORDEA BANK AB 144A | 600 | 1.87% | 9/17/2018 | (a) | 603 |
| NORTHEAST UTILITIES | 675 | 1.60% | 1/15/2018 | (a) | 679 |
| O REILLY AUTOMOTIVE INC | 410 | 3.75% | 6/15/2023 | (a) | 422 |
| OCCIDENTAL PETROLEUM COR | 345 | 3.06% | 2/15/2022 | (a) | 357 |
| OMNICOM GROUP INC | 825 | 3.53% | 5/1/2022 | (a) | 852 |
| OMNICOM GROUP INC | 225 | 3.65% | 11/1/2024 | (a) | 227 |
| ONTARIO | 470 | 1.27% | 6/17/2019 | (a) | 465 |
| ORACLE CORP | 1,110 | 1.95% | 9/15/2021 | (a) | 1,094 |
| OREILLY AUTOMOTIVE INC | 335 | 3.56% | 3/15/2026 | (a) | 338 |
| OREILLY AUTOMOTIVE INC | 370 | 4.31% | 9/15/2021 | (a) | 402 |
| PACCAR FINANCIAL CORP | 705 | 1.10% | 6/6/2017 | (a) | 706 |
| PACCAR FINANCIAL CORP | 345 | 1.22% | 8/12/2019 | (a) | 341 |
| PACCAR FINANCIAL CORP | 585 | 1.32% | 5/10/2019 | (a) | 579 |
| PACCAR FINANCIAL CORP | 1,265 | 1.60% | 3/15/2017 | (a) | 1,272 |
| PACCAR INC | 510 | 1.75% | 8/14/2018 | (a) | 515 |
| PECO ENERGY CO | 1,225 | 5.13% | 3/1/2018 | (a) | 1,299 |
| PEPSICO INC | 510 | 1.25% | 4/30/2018 | (a) | 510 |
| PEPSICO INC | 590 | 1.36% | 10/4/2019 | (a) | 586 |
| PEPSICO INC | 565 | 1.87% | 4/30/2020 | (a) | 561 |
| PEPSICO INC | 1,315 | 3.46% | 3/1/2024 | (a) | 1,385 |
| PERNOD RICARD SA 144A | 1,395 | 4.20% | 1/15/2022 | (a) | 1,507 |
| PHILIP MORRIS INTL INC | 1,380 | 1.25% | 11/9/2017 | (a) | 1,382 |

| | | | | | |
|-------------------------------|-------|-------|------------|-----|-------|
| PHILIP MORRIS INTL INC | 675 | 1.62% | 3/20/2017 | (a) | 679 |
| PNC BANK NA | 1,110 | 1.13% | 1/27/2017 | (a) | 1,115 |
| PNC BANK NA | 500 | 1.47% | 7/29/2019 | (a) | 496 |
| PNC BANK NA | 1,310 | 1.70% | 12/7/2018 | (a) | 1,309 |
| PNC FUNDING CORP | 1,485 | 5.61% | 2/1/2017 | (a) | 1,524 |
| POTASH CORP-SASKATCHEWAN | 600 | 3.98% | 12/15/2026 | (a) | 605 |
| PRECISION CASTPARTS CORP | 120 | 1.25% | 1/15/2018 | (a) | 121 |
| PRICOA GLOBAL FUNDING 1 144A | 900 | 1.89% | 9/21/2018 | (a) | 907 |
| PRINCIPAL FINANCIAL GROU 144A | 430 | 1.52% | 4/18/2019 | (a) | 426 |
| PRINCIPAL FINANCIAL GROUP | 325 | 3.26% | 9/15/2022 | (a) | 332 |
| PRINCIPAL FINANCIAL GROUP | 510 | 3.43% | 5/15/2025 | (a) | 507 |
| PRINCIPAL LFE GLB FND II 144A | 680 | 1.50% | 9/11/2017 | (a) | 684 |
| PRINCIPAL LFE GLB FND II 144A | 795 | 2.23% | 4/8/2020 | (a) | 788 |
| PRINCIPAL LFE GLB FND II 144A | 410 | 2.37% | 9/11/2019 | (a) | 414 |
| PRINCIPAL LFE GLB FND II 144A | 250 | 2.63% | 11/19/2020 | (a) | 250 |
| PROVIDENT COMPANIES INC | 785 | 6.52% | 7/15/2018 | (a) | 868 |
| QUALCOMM INC | 380 | 3.39% | 5/20/2025 | (a) | 388 |
| REINSURANCE GRP OF AMER | 930 | 4.63% | 6/1/2021 | (a) | 1,009 |
| REINSURANCE GRP OF AMER | 320 | 5.58% | 3/15/2017 | (a) | 328 |
| ROPER INDUSTRIES INC | 1,925 | 2.05% | 10/1/2018 | (a) | 1,940 |
| ROPER TECHNOLOGIES INC | 330 | 2.80% | 12/15/2021 | (a) | 330 |
| ROYAL BANK OF CANADA | 1,685 | 1.49% | 3/15/2019 | (a) | 1,692 |
| S&P GLOBAL INC | 375 | 2.48% | 8/15/2018 | (a) | 381 |
| SAN DIEGO G & E | 318 | 1.94% | 2/1/2022 | (a) | 317 |
| SANTANDER UK GROUP HLDGS | 660 | 2.90% | 10/16/2020 | (a) | 658 |
| SANTANDER UK PLC | 1,035 | 2.00% | 8/24/2018 | (a) | 1,041 |
| SANTANDER UK PLC | 630 | 2.35% | 9/10/2019 | (a) | 635 |
| SANTANDER UK PLC 144A | 600 | 4.91% | 11/7/2023 | (a) | 615 |
| SBA TOWER TRUST 144A | 2,200 | 2.26% | 4/15/2043 | (a) | 2,186 |
| SBA TOWER TRUST 144A | 3,660 | 2.93% | 12/9/2042 | (a) | 3,664 |
| SBA TOWER TRUST 144A | 120 | 3.13% | 10/15/2045 | (a) | 121 |
| SCHLUMBERGER HLDGS CORP 144A | 1,520 | 2.95% | 12/21/2020 | (a) | 1,550 |
| SHELL INTERNATIONAL FIN | 135 | 1.25% | 11/10/2017 | (a) | 135 |
| SHELL INTERNATIONAL FIN | 425 | 1.63% | 11/10/2018 | (a) | 426 |
| SHELL INTERNATIONAL FIN | 290 | 2.13% | 5/11/2020 | (a) | 290 |
| SHELL INTERNATIONAL FIN | 465 | 4.05% | 9/22/2019 | (a) | 499 |
| SHIRE ACQ INV IRELAND DA | 2,085 | 1.93% | 9/23/2019 | (a) | 2,066 |
| SHIRE ACQ INV IRELAND DA | 720 | 3.03% | 9/23/2023 | (a) | 689 |
| SIMON PROPERTY GROUP LP | 480 | 2.39% | 1/30/2022 | (a) | 474 |
| SIMON PROPERTY GROUP LP | 720 | 3.35% | 10/1/2024 | (a) | 731 |
| SIMON PROPERTY GROUP LP | 200 | 5.18% | 2/1/2020 | (a) | 223 |
| SKANDINAVISKA ENSKILDA | 1,155 | 1.53% | 9/13/2019 | (a) | 1,141 |
| SOUTHERN CO | 285 | 1.55% | 7/1/2018 | (a) | 287 |
| SOUTHERN CO | 1,005 | 1.86% | 7/1/2019 | (a) | 1,012 |
| SOUTHERN CO | 225 | 2.40% | 7/1/2021 | (a) | 224 |
| SOUTHERN POWER CO | 675 | 1.85% | 12/1/2017 | (a) | 678 |
| SPECTRA ENERGY CAPITAL | 1,100 | 3.41% | 3/15/2023 | (a) | 1,074 |

| | | | | | |
|-------------------------------|-------|-------|------------|-----|-------|
| SPECTRA ENERGY PARTNERS | 420 | 2.90% | 9/25/2018 | (a) | 430 |
| STANDARD CHARTERED PLC 144A | 1,280 | 1.51% | 9/8/2017 | (a) | 1,279 |
| STANDARD CHARTERED PLC 144A | 400 | 2.13% | 8/19/2019 | (a) | 398 |
| STANDARD CHARTERED PLC 144A | 880 | 2.30% | 4/17/2020 | (a) | 865 |
| STANDARD CHARTERED PLC 144A | 695 | 4.08% | 4/12/2026 | (a) | 695 |
| STANLEY BLACK & DECKER I | 830 | 1.63% | 11/17/2018 | (a) | 827 |
| STANLEY BLACK & DECKER I | 760 | 2.43% | 11/17/2018 | (a) | 769 |
| STATOIL ASA | 100 | 1.20% | 5/15/2018 | (a) | 100 |
| SUMITOMO MITSUI BANKING | 750 | 1.77% | 10/19/2018 | (a) | 749 |
| SUMITOMO MITSUI TR BK LT 144A | 1,185 | 1.81% | 3/28/2018 | (a) | 1,186 |
| SUNTRUST BANKS INC | 520 | 2.33% | 11/1/2018 | (a) | 526 |
| SWEDBANK AB 144A | 2,105 | 1.75% | 3/12/2018 | (a) | 2,114 |
| SWEDISH EXPORT CREDIT | 335 | 5.09% | 3/1/2017 | (a) | 343 |
| SYNCT 2014-1 A | 2,825 | 1.61% | 11/15/2020 | (a) | 2,832 |
| SYNCT 2015-2 A | 2,085 | 1.60% | 4/15/2021 | (a) | 2,088 |
| SYNCT 2015-3 A | 2,580 | 1.74% | 9/15/2021 | (a) | 2,583 |
| SYNCT 2016-1 A | 645 | 2.03% | 3/15/2022 | (a) | 648 |
| TAKEDA PHARMACEUTICAL 144A | 1,815 | 1.63% | 3/17/2017 | (a) | 1,824 |
| TAOT 2014-C A4 | 775 | 1.44% | 4/15/2020 | (a) | 776 |
| TAOT 2015-C A4 | 480 | 1.69% | 12/15/2020 | (a) | 481 |
| TAOT 2016-C A4 | 225 | 1.34% | 11/15/2021 | (a) | 222 |
| TECO FINANCE INC | 1,095 | 1.48% | 4/10/2018 | (a) | 1,097 |
| TELEFONICA EMISIONES SAU | 120 | 5.00% | 2/16/2021 | (a) | 134 |
| TEVA PHARMACEUTICALS NE | 1,140 | 1.41% | 7/20/2018 | (a) | 1,137 |
| TEVA PHARMACEUTICALS NE | 1,070 | 1.73% | 7/19/2019 | (a) | 1,060 |
| TEVA PHARMACEUTICALS NE | 1,410 | 2.30% | 7/21/2021 | (a) | 1,362 |
| TEVA PHARMACEUTICALS NE | 555 | 2.98% | 7/21/2023 | (a) | 529 |
| TEVA PHARMACEUTICALS NE | 525 | 3.42% | 10/1/2026 | (a) | 491 |
| THOMSON REUTERS CORP | 560 | 1.30% | 2/23/2017 | (a) | 563 |
| THOMSON REUTERS CORP | 480 | 1.65% | 9/29/2017 | (a) | 481 |
| THOMSON REUTERS CORP | 225 | 3.45% | 5/15/2026 | (a) | 219 |
| THOMSON REUTERS CORP | 1,290 | 4.13% | 11/23/2023 | (a) | 1,350 |
| TIPS | 7,858 | 0.12% | 4/15/2021 | (a) | 7,904 |
| TORONTO-DOMINION BANK | 550 | 1.40% | 4/30/2018 | (a) | 550 |
| TORONTO-DOMINION BANK | 1,045 | 1.43% | 4/30/2018 | (a) | 1,051 |
| TORONTO-DOMINION BANK | 1,695 | 2.16% | 4/7/2021 | (a) | 1,676 |
| TORONTO-DOMINION BANK | 260 | 2.49% | 12/14/2020 | (a) | 261 |
| TOTAL CAPITAL SA | 1,580 | 3.88% | 1/28/2021 | (a) | 1,708 |
| TOYOTA MOTOR CREDIT CORP | 1,200 | 1.45% | 1/12/2018 | (a) | 1,208 |
| TOYOTA MOTOR CREDIT CORP | 795 | 1.55% | 7/13/2018 | (a) | 801 |
| TOYOTA MOTOR CREDIT CORP | 260 | 2.09% | 1/17/2019 | (a) | 264 |
| TRANSURBAN FINANCE CO 144A | 245 | 3.58% | 3/22/2027 | (a) | 234 |
| TRANSURBAN FINANCE CO 144A | 330 | 4.08% | 2/2/2026 | (a) | 339 |
| TRINITY ACQUISITION PLC | 210 | 3.47% | 9/15/2021 | (a) | 214 |
| UBS AG STAMFORD CT | 1,205 | 1.38% | 8/14/2017 | (a) | 1,211 |
| UNION BANK NA | 750 | 2.12% | 6/16/2017 | (a) | 753 |
| UNIONBANCAL CORP | 340 | 3.43% | 6/18/2022 | (a) | 348 |

| | | | | | |
|-------------------------------|--------|-------|------------|-----|--------|
| UNITED AIR 2015-1 A PTT | 70 | 3.66% | 6/1/2024 | (a) | 71 |
| UNITED AIR 2016-1 A PTT | 730 | 3.51% | 1/7/2030 | (a) | 731 |
| UNITED TECHNOLOGIES CORP | 1,560 | 1.78% | 5/4/2018 | (a) | 1,572 |
| UNITEDHEALTH GROUP INC | 450 | 1.40% | 12/15/2017 | (a) | 450 |
| UNUM GROUP | 1,035 | 3.02% | 5/15/2021 | (a) | 1,033 |
| UNUM GROUP | 235 | 5.19% | 9/15/2020 | (a) | 258 |
| US BANK NA CINCINNATI | 2,220 | 1.41% | 4/26/2019 | (a) | 2,203 |
| US TREASURY N/B | 7,830 | 0.76% | 10/31/2018 | (a) | 7,782 |
| US TREASURY N/B | 6,595 | 0.88% | 7/15/2018 | (a) | 6,600 |
| US TREASURY N/B | 16,670 | 0.88% | 6/15/2019 | (a) | 16,500 |
| US TREASURY N/B | 18,365 | 1.01% | 11/15/2019 | (a) | 18,162 |
| US TREASURY N/B | 445 | 1.16% | 6/30/2021 | (a) | 430 |
| US TREASURY N/B | 3,985 | 1.25% | 12/31/2018 | (a) | 3,990 |
| US TREASURY N/B | 535 | 1.28% | 3/31/2021 | (a) | 524 |
| US TREASURY N/B | 12,550 | 1.29% | 10/31/2021 | (a) | 12,189 |
| US TREASURY N/B | 345 | 1.39% | 8/31/2020 | (a) | 343 |
| US TREASURY N/B | 540 | 1.40% | 1/31/2021 | (a) | 534 |
| US TREASURY N/B | 12,640 | 1.40% | 4/30/2021 | (a) | 12,423 |
| US TREASURY N/B | 8,010 | 1.56% | 2/28/2023 | (a) | 7,737 |
| US TREASURY N/B | 4,650 | 1.56% | 3/31/2023 | (a) | 4,482 |
| US TREASURY N/B | 3,135 | 1.61% | 6/30/2019 | (a) | 3,158 |
| US TREASURY N/B | 3,190 | 1.63% | 11/30/2020 | (a) | 3,180 |
| US TREASURY N/B | 8,915 | 1.73% | 9/30/2019 | (a) | 9,040 |
| US TREASURY N/B | 6,860 | 1.74% | 2/15/2026 | (a) | 6,442 |
| US TREASURY N/B | 1,375 | 1.79% | 9/30/2022 | (a) | 1,354 |
| US TREASURY N/B | 2,730 | 2.11% | 12/31/2021 | (a) | 2,751 |
| US TREASURY N/B | 6,920 | 2.13% | 12/31/2022 | (a) | 6,910 |
| US TREASURY N/B | 6,705 | 2.14% | 11/30/2023 | (a) | 6,666 |
| VALERO ENERGY CORP | 780 | 8.14% | 3/15/2019 | (a) | 920 |
| VALET 2014-1 A3 | 65 | 0.91% | 10/22/2018 | (a) | 65 |
| VALET 2014-2 A4 | 2,325 | 1.40% | 5/20/2021 | (a) | 2,308 |
| VENTAS REALTY LP | 450 | 1.25% | 4/17/2017 | (a) | 451 |
| VENTAS REALTY LP/CAP CRP | 190 | 2.00% | 2/15/2018 | (a) | 192 |
| VENTAS REALTY LP/CAP CRP | 1,135 | 3.22% | 8/15/2022 | (a) | 1,159 |
| VENTAS REALTY LP/CAP CRP | 105 | 3.86% | 4/30/2019 | (a) | 109 |
| VERIZON COMMUNICATIONS | 135 | 1.83% | 8/15/2021 | (a) | 130 |
| VERIZON COMMUNICATIONS | 597 | 2.60% | 2/21/2020 | (a) | 608 |
| VERIZON COMMUNICATIONS | 700 | 4.67% | 9/15/2023 | (a) | 782 |
| VISA INC | 1,155 | 3.14% | 12/14/2025 | (a) | 1,161 |
| VOLKSWAGEN GROUP AMERICA 144A | 605 | 1.25% | 5/23/2017 | (a) | 605 |
| VOLKSWAGEN INTL FIN NV 144A | 215 | 2.37% | 3/22/2017 | (a) | 217 |
| VZOT 2016-2A A 144A | 810 | 1.69% | 5/20/2021 | (a) | 808 |
| WEA FINANCE LLC/WESTFIEL 144A | 615 | 2.67% | 9/17/2019 | (a) | 627 |
| WEA FINANCE LLC/WESTFIEL 144A | 600 | 3.20% | 10/5/2020 | (a) | 615 |
| WEINGARTEN REALTY INVEST | 820 | 3.52% | 4/15/2023 | (a) | 821 |
| WEINGARTEN REALTY INVEST | 485 | 4.29% | 1/15/2024 | (a) | 513 |
| WELLS FARGO & COMPANY | 1,400 | 1.40% | 9/8/2017 | (a) | 1,405 |

| | | | | | |
|---|-------|-------|------------|-----|-------------|
| WELLS FARGO & COMPANY | 775 | 2.09% | 5/8/2017 | (a) | 780 |
| WELLS FARGO & COMPANY | 1,500 | 3.99% | 8/15/2023 | (a) | 1,574 |
| WESTPAC BANKING CORP | 1,900 | 1.60% | 1/12/2018 | (a) | 1,912 |
| WFCM 2015-C26 A1 | 588 | 1.46% | 2/15/2048 | (a) | 587 |
| WFCM 2015-C29 A4 | 615 | 3.53% | 6/15/2048 | (a) | 635 |
| WFCM 2015-C30 A1 | 94 | 1.66% | 9/15/2058 | (a) | 94 |
| WFCM 2015-NXS1 A1 | 552 | 1.35% | 5/15/2048 | (a) | 550 |
| WFCM 2015-SG1 A1 | 298 | 1.57% | 9/15/2048 | (a) | 298 |
| WFCM 2016-C34 A1 | 736 | 1.44% | 6/15/2049 | (a) | 727 |
| WFCM 2016-C34 A4 | 465 | 3.16% | 6/15/2049 | (a) | 457 |
| WFCM 2016-LC24 A1 | 273 | 1.46% | 10/15/2049 | (a) | 270 |
| WFRBS 2013-C16 A1 | 141 | 1.41% | 9/15/2046 | (a) | 142 |
| WFRBS 2013-C17 A1 | 206 | 1.16% | 12/15/2046 | (a) | 205 |
| WFRBS 2014-C19 A1 | 414 | 1.24% | 3/15/2047 | (a) | 413 |
| WFRBS 2014-C22 A1 | 137 | 1.48% | 9/15/2057 | (a) | 137 |
| WFRBS 2014-C23 A1 | 154 | 1.66% | 10/15/2057 | (a) | 154 |
| WFRBS 2014-C24 A1 | 189 | 1.40% | 11/15/2047 | (a) | 188 |
| WFRBS 2014-LC14 A1 | 234 | 1.20% | 3/15/2047 | (a) | 233 |
| WHIRLPOOL CORP | 315 | 1.35% | 3/1/2017 | (a) | 316 |
| WHIRLPOOL CORP | 135 | 1.65% | 11/1/2017 | (a) | 136 |
| WHLS 2016-1A A2 144A | 1,200 | 1.60% | 5/20/2025 | (a) | 1,195 |
| WILLIS TOWERS WATSON PLC | 670 | 5.28% | 3/15/2021 | (a) | 741 |
| WOART 2014-A A3 | 61 | 0.94% | 4/15/2019 | (a) | 61 |
| WOART 2015-A A3 | 595 | 1.34% | 5/15/2020 | (a) | 596 |
| WOLS 2014-A A4 | 925 | 1.37% | 1/15/2020 | (a) | 926 |
| WOLS 2015-A A4 | 990 | 1.72% | 12/15/2020 | (a) | 994 |
| WOLS 2016-A A3 | 1,590 | 1.45% | 8/15/2019 | (a) | 1,586 |
| WOODSIDE FINANCE LTD 144A | 547 | 3.86% | 9/15/2026 | (a) | 531 |
| WPP FINANCE 2010 | 1,305 | 3.74% | 9/19/2024 | (a) | 1,323 |
| XLIT LTD | 645 | 2.29% | 12/15/2018 | (a) | 649 |
| Total fixed income securities at fair value | | | | | 817,015 |
| Adjustment to contract value | | | | | (3,409) |
| Total fixed income securities at contract value | | | | | 813,606 |
| Wrapper agreements: | | | | | |
| American General Life Insurance Company | | | | (a) | — |
| The Prudential Insurance Company of America | | | | (a) | — |
| * State Street Bank & Trust Co. | | | | (a) | — |
| Total synthetic investment contracts wrapper | | | | | — |
| Total fully benefit responsive contracts | | | | | 813,606 |
| Total investments | | | | | \$2,677,070 |
| Notes receivable from participants: | | | | | |
| * Participant loans, interest rates ranging from 4.25% to 10.50% and maturing 2017 through 2023 | | | | (a) | \$56,161 |

* Party-in-interest to the Plan.

(a) Cost omitted for participant-directed investments.

See accompanying report of independent registered public accounting firm.

SIGNATURES

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

J. C. PENNEY CORPORATION, INC.
SAVINGS, PROFIT-SHARING AND STOCK OWNERSHIP PLAN

By: /s/ Scott Seale
Scott Seale
Plan Administrator

Date: July 11, 2017

INDEX TO EXHIBITS

Exhibit Number Description

23.1* Consent of Montgomery Coscia Greilich LLP

* Filed herewith.

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