

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2015
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☒
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>OWENS CORNING MERGED RETIREMENT PLAN</u>	1b Three-digit plan number (PN) ▶ <u>001</u> 1c Effective date of plan <u>12/31/1943</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>OWENS CORNING</u> <u>ONE OWENS CORNING PARKWAY</u> <u>TOLEDO, OH 43659</u>	2b Employer Identification Number (EIN) <u>43-2109021</u> 2c Plan Sponsor's telephone number <u>419-248-8000</u> 2d Business code (see instructions) <u>327210</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/17/2016</u>	<u>STACY P LITKA</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☐ Same as Plan Sponsor OWENS CORNING BENEFITS REVIEW ONE OWENS CORNING PARKWAY TOLEDO, OH 43659	3b Administrator's EIN 43-2109021 3c Administrator's telephone number 419-248-8323
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 19420
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).	
a(1) Total number of active participants at the beginning of the plan year.....	6a(1) 5682
a(2) Total number of active participants at the end of the plan year	6a(2) 5210
b Retired or separated participants receiving benefits.....	6b 5889
c Other retired or separated participants entitled to future benefits.....	6c 4798
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 15897
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 2007
f Total. Add lines 6d and 6e	6f 17904
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 43
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1B 1C b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ <u>0</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2015 Form M-1 annual report. If the plan was not required to file the 2015 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE SB (Form 5000) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5000 or 5000-SF.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan OWENS CORNING MERGED RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5000 or 5000-SF OWENS CORNING	D Employer Identification Number (EIN) 43-2109021
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2015			
2	Assets:			
a	Market value	2a	928480087	
b	Actuarial value	2b	904026519	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	7920	396580277	396580277
b	For terminated vested participants	5818	114738153	114738153
c	For active participants	5682	342221541	350788540
d	Total	19420	853539971	862106970
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	6.26%	
6	Target normal cost	6	12321442	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	Signature of actuary MARGARET E. SMITH Type or print name of actuary TOWERS WATSON DELAWARE INC. Firm name 26555 EVERGREEN SUITE 1600 SOUTHFIELD, MI 48076 Address of the firm	10/13/2016 Date 14-08104 Most recent enrollment number 248-936-7700 Telephone number (including area code)
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Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6)	31a	12321442										
b Excess assets, if applicable, but not greater than line 31a	31b	12321442										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td>0</td> <td>0</td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment	0	0	b Waiver amortization installment	0	0
	Outstanding Balance	Installment										
a Net shortfall amortization installment	0	0										
b Waiver amortization installment	0	0										
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0										
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement.....	0	0	0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	45241091										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	45241091										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years.....	40	0										

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>OWENS CORNING MERGED RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>OWENS CORNING</u>	D Employer Identification Number (EIN) <u>43-2109021</u>

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BRIDGEWATER ASSOCIATES, LP ONE GLENDINNING PLACE
WESTPORT, CT 06880

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation
D.E. SHAW INVESTMENT MANAGEMENT LLC

20-2455619

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
EVANSTON CAPITAL MANAGEMENT, LLC

30-0046847

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
LIGHTHOUSE INVESTMENT PARTNERS, LLC

20-3528185

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

PRINCIPAL DIVERSIFIED REAL ESTATE

46-0743367

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

FIDELITY INVT INSTITUTIONAL OPS CO

04-3532603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	1542833	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STANDISH MELLON ASSET MANAGEMENT

25-1890416

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	422289	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

RYAN LABS ASSET MANAGEMENT INC.

47-3503928

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 51	NONE	382104	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

COLUMBIA MGMNT INVTMNT ADVISERS LLC

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	NONE	281574	Yes ☒ No ☐	Yes ☒ No ☐	82105	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

PANAGORA ASSET MANAGEMENT

04-3063840

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	351481	Yes ☒ No ☐	Yes ☒ No ☐	4989	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

WELLS CAPITAL MANAGEMENT

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50 51 68 71	NONE	344568	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JPMORGAN CHASE BANK NA

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50 68	NONE	231902	Yes ☒ No ☐	Yes ☒ No ☐	20684	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	NONE	244822	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRISMA CAPITAL PARTNERS LP

13-2857105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	215128	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WILSHIRE ASSOCIATES INCORPORATED

95-2755361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	208000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CBRE CLARION SECURITIES LLC

23-2802869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	172928	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

COPPER ROCK CAPITAL PARTNERS LLC

75-3179897

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 71 68	NONE	163115	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LOOMIS SAYLES AND CO. LP

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	146704	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

THREE PEAKS CAPITAL MANAGEMENT LLC

56-2355177

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	124192	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JPMORGAN INVESTMENT MANAGEMENT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50	NONE	118177	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PENN CAPITAL MANAGEMENT COMPANY INC

22-2796848

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 51	NONE	109500	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

WELLINGTON MANAGEMENT COMPANY LLP

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	101207	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

OC SALES, LLC

43-2109021

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	AFFILIATE-PLAN SPONSOR	69208	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BLACKROCK

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51 68	NONE	58280	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

GROOM LAW GROUP CHARTERED

52-1219029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	55303	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PLANTE MORAN PLLC

38-1357951

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	25000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MERCER HR CONSULTING

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	23210	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LITTLER MENDELSON, P.C.

94-2602731

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	14587	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JPMORGAN CHASE BANK NA	99	20684
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN INVESTMENT MANAGEMENT INC. 245 PARK AVENUE NEW YORK, NY 10167	REVENUE SHARE ON MUTUAL FUNDS.	
(a) Enter service provider name as it appears on line 2		(b) Service Codes (see instructions)
(c) Enter amount of indirect compensation		
PRISMA CAPITAL PARTNERS LP	28 52	215128
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRISMA SPECTRUM FUND LTD C/O THE HARBOUR TRUST CO. LTD GRAND CAYMAN, WEST BAY ROAD KY1-1103 CI	MANAGEMENT AND INCENTIVE FEES	
(a) Enter service provider name as it appears on line 2		(b) Service Codes (see instructions)
(c) Enter amount of indirect compensation		
(d) Enter name and EIN (address) of source of indirect compensation		(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III **Termination Information on Accountants and Enrolled Actuaries (see instructions)**
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>OWENS CORNING MERGED RETIREMENT PLAN</u>	B Three-digit plan number (PN) ► <u>001</u>	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>OWENS CORNING</u>	D Employer Identification Number (EIN) <u>43-2109021</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EAFE EQUITY INDEX FUND</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u>			
c EIN-PN <u>94-6596958-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23384850</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 INDEX FUND</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u>			
c EIN-PN <u>94-6589508-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>34426836</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 2000 INDEX FUND</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u>			
c EIN-PN <u>94-3273839-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>17022167</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>US DEBT INDEX FUND E</u>			
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u>			
c EIN-PN <u>94-3149397-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>32668455</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>DE SHAW US BROAD MARKET CORE ALPHA</u>			
b Name of sponsor of entity listed in (a): <u>DE SHAW INVESTMENT MGT LLC</u>			
c EIN-PN <u>20-2455619-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>36060970</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMORGAN PRIME MMKT-MORGAN SHR FUND</u>			
b Name of sponsor of entity listed in (a): <u>JPMORGAN</u>			
c EIN-PN <u>13-3736024-283</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8549490</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
A Name of plan OWENS CORNING MERGED RETIREMENT PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 OWENS CORNING	D Employer Identification Number (EIN) 43-2109021	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	121998	104656
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	47384552	50000000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	5120709	4560962
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities.....	1c(2)	97553122	87073706
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	42799604	27478198
(B) All other.....	1c(3)(B)	176405913	168404846
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	205857153	186554023
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	157865979	152112768
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	166972102	153370450
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	30427726	27746253

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	930508858	857405862

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	1608161	1335694
i Acquisition indebtedness	1i		
j Other liabilities	1j	578153	1439308
k Total liabilities (add all amounts in lines 1g through 1j)	1k	2186314	2775002

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	928322544	854630860
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income**a Contributions:**

		(a) Amount	(b) Total
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	50000000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		50000000

b Earnings on investments:**(1) Interest:**

(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	8580	
(B) U.S. Government securities	2b(1)(B)	2995219	
(C) Corporate debt instruments	2b(1)(C)	10467977	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1669149	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		15140925

(2) Dividends: (A) Preferred stock	2b(2)(A)	-809	
(B) Common stock	2b(2)(B)	4606831	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	202328	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		4808350

(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	428293421	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	434347038	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-6053617

(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-18161114	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-18161114

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		2014926
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-10131140
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		37618330

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	101157810	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		101157810
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	2345857	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	2776118	
(4) Other	2i(4)	5030229	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		10152204
j Total expenses. Add all expense amounts in column (b) and enter total	2j		111310014

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-73691684
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)?

☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: PLANTE & MORAN PLLC

(2) EIN: 38-1357951

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

	Yes	No	N/A	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		X		
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X		

	Yes	No	N/A	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X		
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X		
e Was this plan covered by a fidelity bond?	X			25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X		
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X		
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)				
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
 If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No Amount:

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan <u>OWENS CORNING MERGED RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>OWENS CORNING</u>	D Employer Identification Number (EIN) <u>43-2109021</u>

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>25-1442864</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>1257</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
----------------	--

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2015
v. 150123

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:		
	a The current year	14a	
	b The plan year immediately preceding the current plan year	14b	
	c The second preceding plan year	14c	
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
	a The corresponding number for the plan year immediately preceding the current plan year	15a	
	b The corresponding number for the second preceding plan year	15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:		
	a Enter the number of employers who withdrew during the preceding plan year	16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)
	a Enter the percentage of plan assets held as: Stock: <u>42.0</u> % Investment-Grade Debt: <u>40.0</u> % High-Yield Debt: <u>6.0</u> % Real Estate: <u>0.0</u> % Other: <u>12.0</u> %
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more
	c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan?	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No

Owens Corning Merged Retirement Plan

Financial Report
December 31, 2015

Owens Corning Merged Retirement Plan

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Independent Auditor's Report

To the Plan Administrator
Owens Corning Merged Retirement Plan

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of Owens Corning Merged Retirement Plan (the "Plan"), which comprise the statement of net assets available for benefits as of December 31, 2015 and 2014 and the related statement of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the *Basis for Disclaimer of Opinion* paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA), the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by JPMorgan Chase Bank, N.A. (the "Trustee"), except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the Trustee holds the Plan's investment assets and executes related transactions. The plan administrator has obtained certifications from the Trustee as of and for the years ended December 31, 2015 and 2014 that the information provided to the plan administrator by the Trustee is complete and accurate.

To the Plan Administrator
Owens Corning Merged Retirement Plan

Disclaimer of Opinion

Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter

The supplemental schedules of assets held at end of year as of December 31, 2015 and reportable transactions for the year ended December 31, 2015 are required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the *Basis for Disclaimer of Opinion* paragraph, we do not express an opinion on these supplemental schedules.

Report on Form and Content in Compliance with DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the Trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Plante & Morse, PLLC

Toledo, Ohio
October 11, 2016

Owens Corning Merged Retirement Plan

Statement of Net Assets Available for Benefits

	December 31, 2015	December 31, 2014
Assets		
Investments at fair value:		
Mutual funds	\$ 54,917,283	\$ 61,911,746
Common collective trust funds	116,051,798	118,550,556
U.S. government, state, and municipal securities	104,765,088	115,638,796
Corporate stocks	186,554,023	205,857,154
Corporate debt securities	195,883,044	219,323,267
Limited liability corporation	36,060,970	39,315,423
Collective investment trusts	21,908,711	24,163,557
Pooled investment funds	59,176,294	62,305,529
Common commingled funds	17,368,162	18,591,270
Other investments	10,054,871	12,224,302
Total investments at fair value	802,740,244	877,881,600
Contributions receivable	50,000,000	47,384,552
Due from broker for securities sold	4,560,962	5,120,709
Noninterest-bearing cash	104,656	121,998
Total assets	857,405,862	930,508,859
Liabilities		
Accrued liabilities	1,335,694	1,608,161
Due to broker for securities purchased	1,439,308	578,154
Total liabilities	2,775,002	2,186,315
Net Assets Available for Benefits	\$ 854,630,860	\$ 928,322,544

Owens Corning Merged Retirement Plan

Statement of Changes in Net Assets Available for Benefits

	Year Ended	
	December 31, 2015	December 31, 2014
Additions to Net Assets		
Employer contributions	\$ 50,000,000	\$ 68,034,091
Investment income (loss):		
Interest and dividends	19,949,275	21,249,449
Net realized and unrealized (losses) gains on investments	(32,330,945)	64,705,834
Total investment (loss) income	(12,381,670)	85,955,283
Total additions - Net	37,618,330	153,989,374
Deductions from Net Assets		
Benefits paid directly to participants or beneficiaries	101,157,810	92,039,303
Administrative expenses	10,152,204	8,249,428
Total deductions	111,310,014	100,288,731
Net (Decrease) Increase	(73,691,684)	53,700,643
Net Assets Available for Benefits		
Beginning of year	928,322,544	874,621,901
End of year	\$ 854,630,860	\$ 928,322,544

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 1 - Plan Description

The following description of Owens Corning Merged Retirement Plan (the "Plan") provides only general information. Participants should refer to the plan agreement for a more complete description of the Plan's provisions.

General - Owens Corning Merged Retirement Plan is a defined benefit plan created by a merger, effective January 1, 1996, of Owens Corning Hourly Employees' Retirement Plan, Owens Corning Retirement Benefits Plan, and Owens Corning Cash Balance Plan (formerly Owens Corning Salaried Employees' Retirement Plan) (collectively, the "Prior Plans"). The Plan consists of three separate benefit structures (the "Benefit Part"), which continue with some minor modifications to the benefit structures contained in the Prior Plans. All contributions to the Plan are made by Owens Corning (the "Company"). JPMorgan Chase Bank, N.A. (the "Trustee") serves as trustee of the Plan as of December 31, 2015 and December 31, 2014. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Hourly Employees Retirement Plan Benefit Part - This Benefit Part covers certain designated groups of hourly employees of the Company and its participating affiliates. Hourly employees covered under this Benefit Part become participants in the Plan on January 1 or July 1 following completion of one year of employment in which the employee has at least 1,000 hours of vesting service.

Generally, all participants with five or more qualified years of service are eligible under this Benefit Part for the benefits described in the following paragraphs.

Normal retirement benefits consist of annuities payable monthly to all qualified participants who retire on or after age 65. At most locations, the amount of the annuity is equal to a fixed benefit level for the associated plant rate group multiplied by the total years of credited service. At certain locations, the normal monthly retirement benefits are equal to the greatest of:

1. The participant's accrued benefits as of December 31, 1994, plus a fixed-dollar benefit level for the associated plant rate group, multiplied by the years of credited service after December 31, 1994
2. A fixed-dollar benefit level for the associated plant rate group multiplied by the total years of credited service
3. \$15 times all years of credited service

Early retirement benefits are available to certain classes of participants with 10 or more years of vesting service who retire within 10 years of Social Security normal retirement age. With respect to other classes of participants, early retirement benefits are available to individuals who have attained at least age 55 and who have 10 or more years of vesting service. Depending upon age at retirement, these benefits vary from 65 percent to 100 percent of normal retirement benefits.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 1 - Plan Description (Continued)

Benefit options upon retirement are available, which guarantee annuity payments for various periods and can provide for continued payments to designated survivors in the event of a participant's death. Participants may also elect a lump-sum distribution of benefits. For some participants, the lump-sum form is only payable on the portion of the benefit earned prior to 1995. Lump-sum distributions are valued using interest rates based on the annual rate of interest on 30-year Treasury securities and 1994 Group Annuity Reserving Tables.

Vested termination benefits are payable to qualified participants who terminate employment with the Company after five or more years of vesting service. The benefit is payable in the form of an annuity which commences at age 65, or a reduced benefit is available after age 55. Participants may also elect a lump-sum distribution of benefits. For some participants, the lump-sum form is only payable on the portion of the benefit earned prior to 1995. Lump-sum distributions are calculated using interest rates and mortality tables prescribed by the Pension Benefit Guaranty Corporation (PBGC) and are actuarially reduced if paid prior to a certain age (which varies according to covered employee group).

Death, prior to retirement, of an active participant with at least five years of vesting service qualifies an eligible spouse or an orphan to receive an annuity equal to 50 percent of the accrued benefit at date of death, reduced by the appropriate early retirement factors.

The above descriptions are intended as general descriptions of the provisions under this Benefit Part of the Plan. Calculations of individual benefit levels require reference to specific benefit provisions.

Retirement Benefits Plan Benefit Part - This Benefit Part covers certain designated groups of hourly employees of the Company who are not covered under the Owens Corning Hourly Employees Retirement Plan Benefit Part described above. Employees covered under this Benefit Part become participants in the Plan on January 1 or July 1 following completion of one year of employment in which the employee has at least 1,000 hours of vesting service.

Generally, all participants with five or more qualified years of service are eligible under this Benefit Part for the benefits described in the following paragraphs.

Normal retirement benefits consist of annuities payable monthly to all qualified participants who retire on or after age 65. This Benefit Part provides a fixed-dollar benefit, with amounts varying by plant, for each year of service subsequent to December 31, 1976.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 1 - Plan Description (Continued)

For married participants, unless otherwise elected, the actuarial equivalent of these same benefits is paid in the form of a reduced annuity for the life of the participant with a 50 percent survivor annuity payable to the participant's spouse, unless other options are chosen.

In the event of permanent and total disability, participants with five or more qualified years of service are eligible for disability benefits comparable to the normal retirement benefits described above.

Death, prior to retirement, of an active participant with at least five years of service qualifies an eligible spouse to receive an annuity when the participant would have reached age 65 equal to 50 percent of the accrued benefit at date of death.

Vested benefits are payable to qualified participants who terminate employment with the Company after five or more years of vesting service. The benefit is payable in the form of an annuity, which commences at age 65 and is computed in the same manner as the normal retirement benefit described above.

The above descriptions are intended as general descriptions of the provisions under this Benefit Part of the Plan. Calculations of individual benefit levels require reference to specific benefit provisions.

Cash Balance Plan Benefit Part - This Benefit Part covers substantially all salaried employees of the Company, as well as corporate hourly employees and certain other designated groups of hourly employees. Eligible employees become participants under this Benefit Part upon commencement of employment with the Company.

Participants hired after January 1, 2003 with five or more qualified years of service, or with three or more years of service for those hired prior to that date, are eligible under this Benefit Part for the benefits described in the following paragraphs.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 1 - Plan Description (Continued)

Under this Benefit Part, a participant's accrued benefit is equal to the greater of: (i) his or her accrued benefit determined under the terms of the prior Owens Corning Salaried Employees' Retirement Plan as of December 31, 1995 (the "Grandfathered Benefit") or (ii) the balance in his or her notional cash balance account. On and after December 31, 1995, no further benefits will accrue under the benefit formula contained in the prior Owens Corning Salaried Employees' Retirement Plan (the "Prior Formula"). Instead, certain credits will be made each month to participants' cash balance accounts, and these accounts will be credited with interest at a prescribed rate until payment of benefits commences. However, the Grandfathered Benefits of those participants who were at least age 40 and completed at least 10 years of vesting service as of the date their participation in the Cash Balance Plan Benefit Part began, will be calculated as though the participants had continued to accrue benefits under the Prior Formula through the earlier of their termination of employment or the end of the five-year period after their participation in the Cash Balance Plan Benefit Part began. The vesting requirement for the Plan is three years.

Upon termination of employment, or at any time thereafter, participants are eligible for the higher of their Grandfathered Benefit (if applicable) or cash balance account in a single lump sum. Lump-sum distributions are valued using interest rates based on the annual rate of interest on 30-year Treasury securities and 1994 Group Annuity Reserving Tables. Also available are benefit options which guarantee annuity payments for various periods and can provide for continued payments to designated survivors in the event of a participant's death. Distributions of a participant's Grandfathered Benefits will be actuarially reduced according to tables contained in the Plan if made prior to a certain age, which is dependent on the participant's year of birth.

The above descriptions are intended as general descriptions of the provisions under this Benefit Part of the Plan. Calculations of individual benefit levels require reference to specific benefit provisions.

On August 31, 2009, the Company elected to freeze additional pay and transition credits related to the Cash Balance Plan which was effective as of January 1, 2010.

Contributions - The Company maintains a funding standard account with annual contributions to the Plan determined on an actuarial basis, but in no instance below the minimum required by Section 412 of the Internal Revenue Code. All contributions to the Plan are made by the Company. No voluntary employee contributions are allowed.

Funding Policy - The Company's policy is to fund at least the minimum amount required by the ERISA; however, the Company periodically makes discretionary contributions to meet certain business or pension funding strategies. The Company has met the ERISA minimum required contributions for the calendar years ended December 31, 2015 and 2014.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 1 - Plan Description (Continued)

Party-in-interest Transactions - Certain plan assets are in investment funds managed by JPMorgan Chase Bank, N.A. JPMorgan Chase Bank, N.A. is the trustee of the Plan; therefore, these transactions qualify as party-in-interest transactions as defined under ERISA guidelines.

Note 2 - Summary of Significant Accounting Policies

Investment Valuation - The Plan's investments are stated at fair value.

The common collective trust funds, limited liability corporation, pooled investment funds, collective investment trust, and common comingled funds are valued at net asset value (NAV) per share or its equivalent of the funds, which are based on the fair value of the funds' underlying assets. The U.S. government, state, and municipal securities and corporate debt securities are valued using quoted market prices and/or other market data for the same or comparable instruments and transactions in establishing the prices, discounted cash flow models, and other pricing models. These models are primarily industry-standard models that consider various assumptions, including time value and yield curve as well as other relevant economic measures. All other investments are valued based on quoted market prices. See Note 7 for additional information.

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 at the reporting date.

Benefit Payments - Benefits are recorded when paid.

Administrative Expenses - The Company has elected, in accordance with the plan document, to have eligible administrative expenses paid by the Plan.

Actuarial Present Value of Accumulated Plan Benefits - Accumulated plan benefits are those future periodic payments that are attributable, under the Plan's provisions, to the service employees have rendered. These include benefits expected to be paid to:

- (a) Retired or terminated employees or their beneficiaries
- (b) Beneficiaries of employees who have died
- (c) Present employees or their beneficiaries

Actuarial Assumptions - The actuarial present value of accumulated plan benefits is determined by an actuary and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and probability of payment between the valuation date and the expected date of payment.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 2 - Summary of Significant Accounting Policies (Continued)

The significant actuarial assumptions used in the valuation of the Plan at December 31, 2014 are summarized as follows:

Actuarial cost method	- Traditional unit credit
Assumed rate of return	- 7.0 percent per annum for 2014
Mortality basis - Nonannuitants	- RP-2014 "Employees" table with collar adjustments, projected to 2025 using Scale MP-2014
Mortality basis - Annuitants	- RP-2014 "Healthy Annuitants" table with collar adjustments, projected to 2025 using Scale MP-2014

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Use of Estimates - The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of additions and deductions during the reporting period. Actual results could differ from those estimates.

Risks and Uncertainties - Contributions to the Plan and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and demographics. Due to the changing nature of these assumptions, it is at least reasonably possible that changes in these assumptions will occur in the near term and, due to the uncertainties inherent in setting assumptions, that the effect of such changes could be material to the financial statements. Investment securities are exposed to various risks, such as interest rate, market, and credit risks. 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 statement of net assets available for benefits.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 2 - Summary of Significant Accounting Policies (Continued)

New Accounting Pronouncements - During 2015, the Plan adopted Accounting Standards Update (ASU) Nos. 2015-07, *Disclosures for Investments in Certain Entities that Calculate Net Asset Value per Share (or its Equivalent)*, and 2015-12, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965) - I. Fully Benefit-Responsive Investment Contracts, II. Plan Investment Disclosures, and III. Measurement Date Practical Expedient*. ASU No. 2015-07 amended ASC 820, *Fair Value Measurements*, and removed the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share as a practical expedient. Part II of ASU No. 2015-12 was applicable to the Plan. Part II modified the investment disclosures under ASC 820 and 962. These standards were adopted retrospectively and had no impact on the Plan's net assets or changes in net assets.

Reclassification - Certain prior year amounts have been reclassified to conform to the current year presentation.

Subsequent Events - The financial statements and related disclosures include evaluation of events up through and including October 11, 2016, which is the date the financial statements were available to be issued.

Note 3 - Unaudited Information

The Trustee holds the Plan's investments and executes all investment transactions. The investment balances and related investment income and losses included in the accompanying financial statements and supplemental schedule of assets held at end of year and schedule of reportable transactions are based solely on information provided by the Trustee.

Note 4 - Accumulated Plan Benefits

The actuarial present value of accumulated plan benefits is determined by consulting actuaries from Towers Watson. The calculations of the postretirement benefit obligation attributable to participants in the Plan, which were made as of and for the year ended December 31, 2014, the most recent actuarial valuation, are as follows:

Actuarial present value of accumulated plan benefits:

Vested benefits:

Participants currently receiving benefit payments	\$ 391,136,411
Active participants	337,234,466
Deferred participants	<u>110,617,211</u>
Total vested benefits	838,988,088

Nonvested benefits	<u>5,986,741</u>
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Total actuarial present value of accumulated plan benefits	<u>\$ 844,974,829</u>
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Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 4 - Accumulated Plan Benefits (Continued)

Actuarial Present Value of Accumulated Plan Benefits -

Beginning of year	\$ 870,717,515
Increase (decrease) during the year attributable to:	
Benefits accumulated	5,352,660
Actuarial losses	2,865,876
Interest due to the decrease in the discount period	58,103,537
Benefits paid	(92,039,303)
Plan amendments	(25,456)
Net decrease	(25,742,686)

Actuarial Present Value of Accumulated Plan Benefits -

End of year	<u>\$ 844,974,829</u>
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Note 5 - Plan Termination

Although the Company has no intention to terminate the Plan, in the event the Plan is terminated, the net assets of the Plan will be allocated to the extent that they are sufficient to provide pension benefits for employees in the following order of priority:

- (a) To provide for expenses of the Plan, including any expenses relating to the termination of the Plan
- (b) To provide for benefits to participants who were transferred into the Plan from another qualified plan of the sponsor within five years prior to the date of termination of the Plan to the extent they had assets representing their accrued benefits transferred into the Plan
- (c) To provide benefits to participants (and to spouses and beneficiaries of participants) who were eligible for benefits or who would have been eligible for benefits had they retired within three years prior to the termination of the Plan
- (d) To provide benefits to participants (and to spouses and beneficiaries of participants) who have retired or who are eligible to retire on the date of the termination of the Plan
- (e) To provide benefits to participants and former participants not eligible to retire, but who are eligible for deferred retirement benefits (as defined by the Plan)
- (f) To provide benefits to participants not included in the above paragraphs
- (g) Any excess remaining after the above allocation will revert to the plan sponsor, Owens Corning.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 5 - Plan Termination (Continued)

The PBGC insures certain benefits under the Plan if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the plan sponsor and the level of benefits guaranteed by the PBGC.

Note 6 - Tax Status

The Plan obtained its latest determination letter on June 5, 2009, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter. The Company has applied for a new determination letter and the plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, no provision for income taxes has been included in the Plan's financial statements.

Note 7 - Fair Value Measurements

Accounting standards require certain assets and liabilities be reported at fair value in the financial statements and provide a framework for establishing that fair value. The framework for determining fair value is based on a hierarchy that prioritizes the inputs and valuation techniques used to measure fair value.

The following tables present information about the Plan's assets measured at fair value on a recurring basis at December 31, 2015 and 2014.

Level 1 - Fair values determined by Level 1 inputs use quoted prices in active markets for identical assets that the Plan has the ability to access.

Level 2 - Fair values determined by Level 2 inputs use other inputs that are observable, either directly or indirectly. These Level 2 inputs include quoted prices for similar assets in active markets, quoted prices for identical or similar assets in markets that are not active, and inputs other than quoted prices that are observable for the asset.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 7 - Fair Value Measurements (Continued)

Level 3 - Level 3 inputs are unobservable inputs, including inputs that are available in situations where there is little, if any, market activity for the related asset. These Level 3 fair value measurements are based primarily on management's own estimates using pricing models, discounted cash flow methodologies, or similar techniques taking into account the characteristics of the asset.

In instances whereby inputs used to measure fair value fall into different levels in the above fair value hierarchy, fair value measurements in their entirety are categorized based on the lowest level input that is significant to the valuation. The Plan's assessment of the significance of particular inputs to these fair value measurements requires judgment and considers factors specific to each asset.

Assets measured at Fair Value on a Recurring Basis at December 31, 2015

	Investments (at Fair Value)	Level 1	Level 2
Debt securities	\$ 300,648,132	\$ -	\$ 300,648,132
Common stock	186,554,023	186,554,023	-
Mutual funds	54,917,283	54,917,283	-
Total	542,119,438	\$ 241,471,306	\$ 300,648,132
Investments measured at NAV:			
Common collective trust funds:			
Debt securities (1)	32,668,455		
Equity (2)	74,833,853		
Money market fund (3)	8,549,490		
Limited liability corporation (4)	36,060,970		
Pooled investment fund:			
Equity (2)	42,305,508		
Hedge fund (5)	16,870,786		
Collective investment trust -			
Equity (2)	21,908,711		
Common commingled funds -			
Primarily U.S. equity investments (2)	17,368,162		
Other investments	10,054,871		
Total investments at fair value	\$ 802,740,244		

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 7 - Fair Value Measurements (Continued)

Assets Measured at Fair Value on a Recurring Basis at December 31, 2014

	Investments (at Fair Value)	Level 1	Level 2
Debt securities	\$ 334,962,063	\$ -	\$ 334,962,063
Common stock	205,857,154	205,857,154	-
Mutual funds	61,911,746	61,911,746	-
Total	602,730,963	\$ 267,768,900	\$ 334,962,063
Investments measured at NAV:			
Common collective trust funds:			
Debt securities (1)	25,669,435		
Equity (2)	85,029,714		
Money market fund (3)	7,851,407		
Limited liability corporation (4)	39,315,423		
Pooled investment fund:			
Equity (2)	43,924,925		
Hedge fund (5)	18,380,604		
Collective investment trust -			
Equity (2)	24,163,557		
Common commingled funds -			
Primarily U.S. equity investments (2)	18,591,270		
Other investments	12,224,302		
Total investments at fair value	\$ 877,881,600		

- (1) This class represents investments in actively managed common collective trust funds that invest in a variety of fixed-income investments, which may include corporate bonds, both U.S. and non-U.S. municipal securities, and wrapper contracts.
- (2) This class represents investments in actively managed common collective trusts, pooled investment funds, collective investment trusts, and common commingled funds that invest in equity securities which may include common stocks, options, and futures.
- (3) This class represents investments in an actively managed common collective trust fund that invests primarily in fixed-income securities, including, but not limited to, bonds, notes, or other investments, such as government securities, commercial paper, certificates of deposits, master notes, or variable amount notes, with the objective of providing high current income consistent with the preservation of capital and the maintenance of liquidity.
- (4) This class represents investments in actively managed limited liability company with investments in both equity and debt securities. The investments may include common stock, corporate bonds, U.S. and non-U.S. municipal securities, interest rate swaps, options, and futures.
- (5) This class represents investments in actively managed pooled investment hedge fund that invests primarily in equity securities.

There were no unfunded commitments or redemption restrictions on the investments described above.

Owens Corning Merged Retirement Plan

Notes to Financial Statements December 31, 2015 and 2014

Note 7 - Fair Value Measurements (Continued)

The Plan's policy is to recognize transfers between levels of the fair value hierarchy as of the actual date of the event of change in circumstances that caused the transfer.

The Plan also holds other assets and liabilities not measured at fair value on a recurring basis, including employer contributions receivable, cash, accrued income, accrued liabilities, and payables and unsettled trades. The fair value of these assets and liabilities approximates the carrying amounts in the accompanying financial statements due to the short maturity of the instruments.

Owens Corning Merged Retirement Plan

Schedule of Assets Held at End of Year Form 5500, Schedule H, Line 4i EIN 34-4323452, Plan No. 001 December 31, 2015

<u>(a)(b)</u> <u>Identity of Issuer</u>	<u>(c)</u> <u>Description of Investment</u>	<u>(d)</u> <u>Cost</u>	<u>(e)</u> <u>Current Value</u>
JPMorgan Chase Bank, N.A.	See attached pages I-90	<u>\$ 719,308,064</u>	<u>\$ 802,740,244</u>

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 6 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
NONINTEREST-BEARING CASH ----- -----					
AUD	AUSTRALIAN DOLLAR	8,023.840		5,782	5,838
GBP	BRITISH POUND	19,234.190		28,707	28,349
CASH	CASH	61.250		61	61
EUR	EURO	26,365.410		28,865	28,641
HKD	HONG KONG DOLLAR	21,173.600		2,732	2,732
ILS	ISRAELI SHEKEL	24,067.590		6,193	6,185
JPY	JAPANESE YEN	36,398.000		302	303
NZD	NEW ZEALAND DOLLAR	4,254.030		2,853	2,912
NOK	NORWEGIAN KRONE	8,575.200		1,008	969
SGD	SINGAPORE DOLLAR	20,827.400		14,863	14,681
KRW	SOUTH KOREA WON	41.000		0	0
CHF	SWISS FRANC	13,998.600		14,375	13,985
TOTAL NONINTEREST-BEARING CASH				105,740	104,656
				-----	-----
				-----	-----
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS			

INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			

002994689 AA 401K CREDIT UNION FUND	MONTHLY VARIABLE 12/31/2049 8,558.340	8,558	8,558
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		8,558	8,558
U.S. GOVERNMENT SECURITIES			

3133XGAY0 FEDERAL HOME LOAN BANKS BOND FIXED 5.5%	SEMI-ANN. 5.500% 07/15/2036 250,000.000	277,535	324,745
3134A4AA2 FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	SEMI-ANN. 6.750% 03/15/2031 455,000.000	664,714	652,270
31359MFP3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 7.250% 05/15/2030 1,355,000.000	1,803,432	2,003,002
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 5.625% 07/15/2037 2,300,000.000	3,181,751	3,052,077
912796HB8 UNITED STATES OF AMERICA BILL ZERO CPN 1	0.000% 02/11/2016 260,000.000	259,717	259,964
912796GD5 UNITED STATES OF AMERICA BILL ZERO CPN 3	0.000% 03/31/2016 190,000.000	189,853	189,920
912810RK6 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045 4,360,000.000	3,982,758	3,911,923
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042 12,130,000.000	10,741,639	11,565,712
912810RB6 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043 8,090,000.000	7,488,791	7,887,750
912810RN0 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 08/15/2045 4,810,000.000	4,715,536	4,671,520

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 8 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
912810QU5	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN.	3.125% 02/15/2042		1,282,260	1,321,651
			1,280,000.000			
912810RH3	UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN.	3.125% 08/15/2044		7,271,956	7,194,810
			7,040,000.000			
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN.	3.375% 05/15/2044		1,971,571	1,872,734
			1,745,000.000			
912810QA9	UNITED STATES OF AMERICA BOND FIXED 3.5%	SEMI-ANN.	3.500% 02/15/2039		4,456,719	4,424,360
			4,000,000.000			
912810QS0	UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN.	3.750% 08/15/2041		6,005,051	6,162,829
			5,365,000.000			
912810RD2	UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN.	3.750% 11/15/2043		6,026,683	6,766,825
			5,875,000.000			
912810RM2	UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN.	3.000% 05/15/2045		229,527	223,972
			225,000.000			
912810QD3	UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN.	4.375% 11/15/2039		673,965	817,297
			650,000.000			
912810QC5	UNITED STATES OF AMERICA BOND FIXED 4.5%	SEMI-ANN.	4.500% 08/15/2039		2,101,355	2,610,792
			2,040,000.000			
912810QE1	UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN.	4.625% 02/15/2040		4,220,543	5,066,881
			3,890,000.000			
912810PT9	UNITED STATES OF AMERICA BOND FIXED 4.75	SEMI-ANN.	4.750% 02/15/2037		6,299,021	6,269,473
			4,730,000.000			
912810QN1	UNITED STATES OF AMERICA BOND FIXED 4.75	SEMI-ANN.	4.750% 02/15/2041		4,994,361	4,765,541
			3,585,000.000			
912810PU6	UNITED STATES OF AMERICA BOND FIXED 5% 1	SEMI-ANN.	5.000% 05/15/2037		35,348	34,261
			25,000.000			
912828UE8	UNITED STATES OF AMERICA NOTES FIXED .75	SEMI-ANN.	0.750% 12/31/2017		538,945	536,350
			540,000.000			
912828M56	UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN.	2.250% 11/15/2025		1,220,223	1,212,291
			1,215,000.000			
912828J27	UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN.	2.000% 02/15/2025		3,273,872	3,274,759
			3,350,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 9 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
TOTAL U.S. GOVERNMENT SECURITIES CORPORATE DEBT INSTRUMENTS: PREFERRED -----					83,907,127	87,073,706 A
084664BL4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE RATINGS: AA2 AA+			SEMI-ANN.	5.750% 01/15/2040 475,000.000	484,929	554,358
097023AX3 BOEING CO/THE CALLABLE NOTES FIXED 6.875 RATINGS: A2 A			SEMI-ANN.	6.875% 03/15/2039 195,000.000	231,054	267,205
12201PAB2 BURLINGTON RESOURCES FINANCE CO CALLABLE RATINGS: A2 A			SEMI-ANN.	7.200% 08/15/2031 665,000.000	903,257	761,132
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/ RATINGS: A3 A			SEMI-ANN.	8.125% 07/15/2039 490,000.000	631,072	702,797
20825CAF1 CONOCOPHILLIPS CALLABLE NOTES FIXED 5.9% RATINGS: A1 A			SEMI-ANN.	5.900% 10/15/2032 290,000.000	362,530	296,714
20825VAB8 CONOCOPHILLIPS CANADA FUNDING CO I CALLA RATINGS: A1 A			SEMI-ANN.	5.950% 10/15/2036 545,000.000	568,746	560,473
209111ES8 CONSOLIDATED EDISON CO OF NEW YORK INC C RATINGS: A3 A-			SEMI-ANN.	6.300% 08/15/2037 245,000.000	259,063	298,493
209111EU3 CONSOLIDATED EDISON CO OF NEW YORK INC C RATINGS: A3 A-			SEMI-ANN.	6.750% 04/01/2038 125,000.000	128,779	161,131
22822RAR1 CROWN CASTLE TOWERS LLC CALLABLE NOTES F RATINGS: A2 N/R			MONTHLY	6.113% 01/15/2040 220,000.000	235,904	239,944
233835AQ0 DAIMLER FINANCE NORTH AMERICA LLC NOTES RATINGS: A3 BBB+			SEMI-ANN.	8.500% 01/18/2031 335,000.000	389,587	485,918
25746UBD0 DOMINION RESOURCES INC/VA CALLABLE NOTES RATINGS: BAA2 A-			SEMI-ANN.	7.000% 06/15/2038 650,000.000	666,153	781,437
341099CL1 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI RATINGS: A2 A-			SEMI-ANN.	6.400% 06/15/2038 335,000.000	433,132	428,432
144141CY2 DUKE ENERGY PROGRESS INC CALLABLE NOTES RATINGS: A1 A-			SEMI-ANN.	6.300% 04/01/2038 225,000.000	251,080	286,819
268789AB0 E.ON INTERNATIONAL FINANCE BV CALLABLE N RATINGS: A2 A			SEMI-ANN.	6.650% 04/30/2038 210,000.000	205,638	235,954
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 10 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES RATINGS: A3 BBB			SEMI-ANN. 6.250% 10/01/2039 305,000.000		327,359	308,535
36962G3A0 GENERAL ELECTRIC CAPITAL CORP MEDIUM TER RATINGS: AA2 AA+			SEMI-ANN. 6.150% 08/07/2037 180,000.000		245,250	225,972
36962GXZ2 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM RATINGS: AA2 AA+			SEMI-ANN. 6.750% 03/15/2032 689,000.000		785,064	900,254
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX RATINGS: AA2 AA+			SEMI-ANN. 5.875% 01/14/2038 347,000.000		385,927	424,575
373334JN2 GEORGIA POWER CO CALLABLE BOND FIXED 5.9 RATINGS: A2 A			SEMI-ANN. 5.950% 02/01/2039 440,000.000		472,133	500,016
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-			SEMI-ANN. 6.750% 10/01/2037 685,000.000		776,862	800,724
4042Q1AA5 HSBC BANK USA NA/NEW YORK NY NOTES FIXED RATINGS: A1 AA-			SEMI-ANN. 5.875% 11/01/2034 290,000.000		340,158	336,040
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA RATINGS: A1 A			SEMI-ANN. 6.500% 05/02/2036 340,000.000		338,749	405,783
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE RATINGS: A1 A			SEMI-ANN. 6.500% 09/15/2037 520,000.000		477,110	623,854
459200BB6 INTERNATIONAL BUSINESS MACHINES CORP CAL RATINGS: A1 A+			SEMI-ANN. 5.875% 11/29/2032 545,000.000		662,863	649,804
46625HHF0 JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M RATINGS: AA3 A+			SEMI-ANN. 6.400% 05/15/2038 470,000.000		469,666	599,043
539830AR0 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE RATINGS: BAA1 A-			SEMI-ANN. 6.150% 09/01/2036 180,000.000		216,290	214,650
575767AG3 MASSACHUSETTS MUTUAL LIFE INSURANCE CO N RATINGS: A1 AA-			SEMI-ANN. 8.875% 06/01/2039 370,000.000		524,143	537,277
59023VAA8 MERRILL LYNCH & CO INC CALLABLE NOTES FI RATINGS: A3 A-			SEMI-ANN. 7.750% 05/14/2038 720,000.000		829,189	976,882
59156RAM0 METLIFE INC CALLABLE NOTES FIXED 5.7% 15 RATINGS: A3 A-			SEMI-ANN. 5.700% 06/15/2035 165,000.000		121,564	190,704
59562EAH8 MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE RATINGS: A2 A-			SEMI-ANN. 5.800% 10/15/2036 445,000.000		465,924	535,335
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 11 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
631005BC8 NARRAGANSETT ELECTRIC CO/THE CALLABLE NO RATINGS: A3 A-			SEMI-ANN. 5.638% 03/15/2040 340,000.000		353,223	383,754
64952GAF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA			SEMI-ANN. 6.750% 11/15/2039 355,000.000		387,490	455,440
68389XAH8 ORACLE CORP CALLABLE BOND FIXED 6.125% 0 RATINGS: A2 A			SEMI-ANN. 6.125% 07/08/2039 195,000.000		214,689	235,794
68389XAE5 ORACLE CORP NOTES FIXED 6.5% 15/APR/2038 RATINGS: A2 A			SEMI-ANN. 6.500% 04/15/2038 365,000.000		459,301	457,743
694308GE1 PACIFIC GAS & ELECTRIC CO CALLABLE BOND RATINGS: A3 BBB+			SEMI-ANN. 6.050% 03/01/2034 1,205,000.000		1,369,069	1,419,779
694475AA2 PACIFIC LIFE INSURANCE CO CALLABLE NOTES RATINGS: A3 A			SEMI-ANN. 9.250% 06/15/2039 240,000.000		320,746	348,638
695114CG1 PACIFICORP CALLABLE BOND FIXED 6.25% 15/ RATINGS: A2 A			SEMI-ANN. 6.250% 10/15/2037 35,000.000		48,435	43,294
695114CJ5 PACIFICORP CALLABLE BOND FIXED 6.35% 15/ RATINGS: A2 A			SEMI-ANN. 6.350% 07/15/2038 1,175,000.000		1,531,557	1,465,789
718172AC3 PHILIP MORRIS INTERNATIONAL INC NOTES FI RATINGS: A2 A			SEMI-ANN. 6.375% 05/16/2038 330,000.000		350,622	416,229
737679DC1 POTOMAC ELECTRIC POWER CO CALLABLE BOND RATINGS: A3 BBB+			SEMI-ANN. 7.900% 12/15/2038 330,000.000		399,666	481,935
743674AY9 PROTECTIVE LIFE CORP CALLABLE NOTES FIXE RATINGS: BAA2 A-			SEMI-ANN. 8.450% 10/15/2039 590,000.000		778,344	778,186
74432QAK1 PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT RATINGS: BAA2 A			SEMI-ANN. 5.900% 03/17/2036 120,000.000		113,618	137,576
74456QAP1 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL RATINGS: A2 A-			SEMI-ANN. 5.250% 07/01/2035 105,000.000		104,969	119,931
74456QAR7 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL RATINGS: A2 A-			SEMI-ANN. 5.800% 05/01/2037 160,000.000		171,334	193,458
013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED RATINGS: A3 BBB+			SEMI-ANN. 6.125% 12/15/2033 170,000.000		178,537	170,155
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA			SEMI-ANN. 6.375% 12/15/2038 255,000.000		345,048	301,461
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
871829AN7	SYSCO CORP CALLABLE BOND FIXED 6.625% 17	SEMI-ANN.	6.625%	03/17/2039	473,168	409,360
	RATINGS: A1 A+		340,000.000			
87612EAR7	TARGET CORP CALLABLE NOTES FIXED 6.5% 15	SEMI-ANN.	6.500%	10/15/2037	147,640	212,824
	RATINGS: A2 A+		165,000.000			
87938WAC7	TELEFONICA EMISIONES SAU CALLABLE BOND F	SEMI-ANN.	7.045%	06/20/2036	449,677	498,726
	RATINGS: BAA1 A-		415,000.000			
8935268Z9	TRANSCANADA PIPELINES LTD CALLABLE BOND	SEMI-ANN.	7.625%	01/15/2039	408,976	453,550
	RATINGS: A3 A-		370,000.000			
913017BK4	UNITED TECHNOLOGIES CORP CALLABLE NOTES	SEMI-ANN.	6.050%	06/01/2036	1,414,101	1,307,063
	RATINGS: A2 A		1,090,000.000			
91324PBK7	UNITEDHEALTH GROUP INC CALLABLE BOND FIX	SEMI-ANN.	6.875%	02/15/2038	166,100	202,723
	RATINGS: BAA1 A-		155,000.000			
92344GAX4	VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	5.850%	09/15/2035	355,297	320,829
	RATINGS: A3 A		300,000.000			
927804FE9	VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN.	6.350%	11/30/2037	1,057,504	1,036,168
	RATINGS: BAA1 A-		810,000.000			
92976GAJ0	WELLS FARGO BANK NA MEDIUM TERM NOTE FIX	SEMI-ANN.	6.600%	01/15/2038	357,548	580,802
	RATINGS: AA3 AA-		450,000.000			
94980VAG3	WELLS FARGO BANK NA NOTES FIXED 5.95% 26	SEMI-ANN.	5.950%	08/26/2036	574,568	756,738
	RATINGS: AA3 AA-		630,000.000			
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED					25,720,397	27,478,198
CORPORATE DEBT INSTRUMENTS: ALL OTHER						

00287YAS8	ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	SEMI-ANN.	4.700%	05/14/2045	1,091,865	1,065,442
			1,090,000.000			
00404AAG4	ACADIA HEALTHCARE CO INC CALLABLE NOTES	SEMI-ANN.	5.125%	07/01/2022	80,200	74,800
			80,000.000			
00440FAA2	ACE CAPITAL TRUST II CALLABLE BOND FIXED	SEMI-ANN.	9.700%	04/01/2030	557,480	614,125
	RATINGS: BAA1 BBB		425,000.000			
00507UAT8	ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.550%	03/15/2035	64,721	63,171
			65,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 13 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00507UAH4 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN.	4.850% 06/15/2044		202,733	202,831
		205,000.000			
00507VAE9 ACTIVISION BLIZZARD INC CALLABLE NOTES F	SEMI-ANN.	6.125% 09/15/2023		160,944	159,000
		150,000.000			
00507VAC3 ACTIVISION BLIZZARD 5.625% 15/SEP/2021	SEMI-ANN.	5.625% 09/15/2021		168,702	172,838
		165,000.000			
00101JAK2 ADT CORP/THE CALLABLE NOTES FIXED 6.25%	SEMI-ANN.	6.250% 10/15/2021		251,900	250,692
		240,000.000			
00101NAB3 ADVANCED DISPOSAL SERVICES INC CALLABLE	SEMI-ANN.	8.250% 10/01/2020		143,438	136,013
		135,000.000			
00766TAB6 AECOM CALLABLE NOTES FIXED 5.75% 15/OCT/	SEMI-ANN.	5.750% 10/15/2022		149,038	149,350
		145,000.000			
00130HBW4 AES TIETE ENERGIA SA CALLABLE NOTES FIXE	SEMI-ANN.	5.500% 04/15/2025		450,450	401,538
		455,000.000			
00817YAJ7 AETNA INC CALLABLE NOTES FIXED 4.5% 15/M	SEMI-ANN.	4.500% 05/15/2042		172,393	176,825
		180,000.000			
001192AK9 AGL CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.400% 06/01/2043		109,580	98,912
		110,000.000			
001192AH6 AGL CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 03/15/2041		184,691	202,849
		185,000.000			
008916AM0 AGRIUM INC CALLABLE BOND FIXED 4.9% 01/J	SEMI-ANN.	4.900% 06/01/2043		74,429	67,093
		75,000.000			
008916AJ7 AGRIUM INC CALLABLE BOND FIXED 6.125% 15	SEMI-ANN.	6.125% 01/15/2041		329,137	351,711
		330,000.000			
010392FL7 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.150% 08/15/2044		1,090,292	1,008,346
		1,060,000.000			
017175AD2 ALLEGHANY CORP CALLABLE NOTES FIXED 4.9%	SEMI-ANN.	4.900% 09/15/2044		1,038,017	986,294
		1,040,000.000			
020002BA8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	SEMI-ANN.	4.500% 06/15/2043		61,544	60,964
		60,000.000			
02209SAH6 ALTRIA GROUP INC NOTES FIXED 10.2% 06/FE	SEMI-ANN.	10.200% 02/06/2039		99,430	106,590
RATINGS: BAA1 BBB		65,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 14 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
02209SAM5 ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU		SEMI-ANN. 4.250% 08/09/2042		350,548	325,727
		355,000.000			
02209SAR4 ALTRIA GROUP INC NOTES FIXED 5.375% 31/J		SEMI-ANN. 5.375% 01/31/2044		293,743	317,314
		295,000.000			
00165AAF5 AMC ENTERTAINMENT INC CALLABLE NOTES FIX		SEMI-ANN. 5.875% 02/15/2022		383,816	380,625
		375,000.000			
00164VAB9 AMC NETWORKS INC CALLABLE NOTES FIXED 7.		SEMI-ANN. 7.750% 07/15/2021		226,275	220,500
		210,000.000			
026874DF1 AMERICAN INTERNATIONAL GROUP INC CALLABL		SEMI-ANN. 4.800% 07/10/2045		258,079	251,381
		260,000.000			
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M		SEMI-ANN. 4.400% 05/01/2045		84,495	78,754
		85,000.000			
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/		SEMI-ANN. 5.150% 11/15/2041		293,728	304,569
		300,000.000			
031162BP4 AMGEN INC CALLABLE NOTES FIXED 5.375% 15		SEMI-ANN. 5.375% 05/15/2043		269,960	286,851
		270,000.000			
031162BH2 AMGEN INC CALLABLE NOTES FIXED 5.65% 15/		SEMI-ANN. 5.650% 06/15/2042		233,849	254,289
		235,000.000			
03232PAB4 AMSURG CORP CALLABLE NOTES FIXED 5.625%		SEMI-ANN. 5.625% 11/30/2020		268,624	263,900
		260,000.000			
032510AC3 ANADARKO PETROLEUM CORP CALLABLE NOTES F		SEMI-ANN. 6.200% 03/15/2040		749,061	713,039
RATINGS: BAA3 BBB-		775,000.000			
03523TBF4 ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES		SEMI-ANN. 8.200% 01/15/2039		463,404	526,129
		365,000.000			
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15		SEMI-ANN. 4.650% 08/15/2044		109,770	104,840
		110,000.000			
037411BA2 APACHE CORP CALLABLE NOTES FIXED 4.75% 1		SEMI-ANN. 4.750% 04/15/2043		264,271	221,458
		265,000.000			
037735CV7 APPALACHIAN POWER CO CALLABLE NOTES FIXE		SEMI-ANN. 4.450% 06/01/2045		223,409	213,577
		225,000.000			
037735CK1 APPALACHIAN POWER CO CALLABLE NOTES FIXE		SEMI-ANN. 6.700% 08/15/2037		134,630	179,601
RATINGS: BAA2 BBB		150,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 15 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
037833BA7 APPLE INC CALLABLE NOTES FIXED 3.45% 09/	SEMI-ANN.	3.450% 02/09/2045		1,078,830	959,970
		1,115,000.000			
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN.	3.850% 05/04/2043		572,113	515,934
		560,000.000			
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN.	4.375% 05/13/2045		1,000,521	999,613
		990,000.000			
038521AM2 ARAMARK SERVICES INC CALLABLE NOTES FIXE	SEMI-ANN.	5.750% 03/15/2020		867,189	868,879
		840,000.000			
039483BE1 ARCHER-DANIELS-MIDLAND CO CALLABLE BOND	SEMI-ANN.	4.535% 03/26/2042		296,879	299,437
		292,000.000			
00206RBK7 AT&T INC CALLABLE NOTES FIXED 4.35% 15/J	SEMI-ANN.	4.350% 06/15/2045		854,828	825,529
		965,000.000			
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN.	4.500% 05/15/2035		2,156,849	2,011,571
		2,175,000.000			
00206RCG5 AT&T INC CALLABLE NOTES FIXED 4.8% 15/JU	SEMI-ANN.	4.800% 06/15/2044		229,163	210,712
		230,000.000			
04650NAB0 AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	SEMI-ANN.	5.350% 09/01/2040		912,290	908,702
		920,000.000			
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN.	5.550% 08/15/2041		1,591,989	1,457,062
		1,450,000.000			
049560AK1 ATMOS ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.500% 06/15/2041		194,372	223,454
		195,000.000			
058498AR7 BALL CORP CALLABLE NOTES FIXED 5% 15/MAR	SEMI-ANN.	5.000% 03/15/2022		481,288	479,400
		470,000.000			
06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.875% 04/01/2044		94,911	98,368
		95,000.000			
06051GFM6 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	4.000% 01/22/2025		213,704	210,470
		215,000.000			
06051GFC8 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN.	5.000% 01/21/2044		354,233	370,510
		355,000.000			
06738EAD7 BARCLAYS PLC BOND FIXED 2.75% 08/NOV/201	SEMI-ANN.	2.750% 11/08/2019		283,997	283,960
		285,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 16 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
06738EAJ4	BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/20	SEMI-ANN.	5.250% 08/17/2045 260,000.000	259,376	261,895
06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN.	5.750% 05/01/2043 165,000.000	172,895	119,340
07177MAA1	BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	SEMI-ANN.	4.000% 06/23/2025 645,000.000	644,939	638,298
05531FAS2	BB&T CORP CALLABLE MEDIUM TERM NOTE FIXE	SEMI-ANN.	2.450% 01/15/2020 480,000.000	479,304	483,216
075887BG3	BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN.	4.685% 12/15/2044 140,000.000	140,000	141,247
59562VAM9	BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO	SEMI-ANN.	6.125% 04/01/2036 375,000.000	387,484	437,303
055451AV0	BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN.	5.000% 09/30/2043 855,000.000	894,930	768,474
09062XAD5	BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/	SEMI-ANN.	5.200% 09/15/2045 1,000,000.000	1,009,833	1,000,380
11778BAB8	BSKYB FINANCE UK PLC CALLABLE NOTES FIXE	SEMI-ANN.	6.500% 10/15/2035 200,000.000	213,496	239,270
118230AP6	BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	5.600% 10/15/2044 870,000.000	840,004	649,231
12189LAA9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	5.750% 05/01/2040 300,000.000	298,989	335,826
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	4.550% 09/01/2044 295,000.000	291,377	284,781
12189LAE1	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	5.400% 06/01/2041 550,000.000	548,284	597,944
12189LAX9	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	4.700% 09/01/2045 800,000.000	802,136	798,264
14042E3Z1	CAPITAL ONE NA/MCLEAN VA CALLABLE NOTES	SEMI-ANN.	1.500% 09/05/2017 820,000.000	819,114	813,465
143436AL7	CARMIKE CINEMAS INC CALLABLE NOTES FIXED	SEMI-ANN.	6.000% 06/15/2023 90,000.000	90,000	92,250
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 17 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
14916RAD6 CATHOLIC HEALTH INITIATIVES CALLABLE BON	SEMI-ANN.	4.350% 11/01/2042		429,084	402,183
		430,000.000			
12505BAA8 CBRE SERVICES INC CALLABLE NOTES FIXED 5	SEMI-ANN.	5.000% 03/15/2023		369,768	361,832
		360,000.000			
1248EPAS2 CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	7.000% 01/15/2019		280,748	274,716
		269,000.000			
1248EPAU7 CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	6.500% 04/30/2021		248,015	239,200
		230,000.000			
12513GAZ2 CDW LLC / CDW FINANCE CORP CALLABLE BOND	SEMI-ANN.	6.000% 08/15/2022		360,376	358,700
		340,000.000			
151020AU8 CELGENE CORP CALLABLE NOTES FIXED 5% 15/	SEMI-ANN.	5.000% 08/15/2045		169,475	170,661
		170,000.000			
15135UAF6 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	6.750% 11/15/2039		386,817	361,338
		380,000.000			
15189WAH3 CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN.	5.850% 01/15/2041		194,862	215,391
		195,000.000			
12527GAD5 CF INDUSTRIES INC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.950% 06/01/2043		229,604	195,562
		230,000.000			
169905AE6 CHOICE HOTELS INTERNATIONAL INC CALLABLE	SEMI-ANN.	5.750% 07/01/2022		210,188	208,650
		195,000.000			
00440EAU1 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN.	2.875% 11/03/2022		119,849	119,089
		120,000.000			
00440EAW7 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN.	4.350% 11/03/2045		89,775	91,452
		90,000.000			
171484AB4 CHURCHILL DOWNS INC CALLABLE NOTES FIXED	SEMI-ANN.	5.375% 12/15/2021		193,824	190,475
		190,000.000			
171484AC2 CHURCHILL DOWNS INC CALLABLE NOTES FIXED	SEMI-ANN.	5.375% 12/15/2021		121,200	120,300
		120,000.000			
125509BT5 CIGNA CORP CALLABLE NOTES FIXED 5.375% 1	SEMI-ANN.	5.375% 02/15/2042		289,809	317,942
		290,000.000			
125509BQ1 CIGNA CORP CALLABLE NOTES FIXED 5.875% 1	SEMI-ANN.	5.875% 03/15/2041		134,131	155,269
		135,000.000			
JPMorgan Investor Services		J.P.Morgan			

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172441AX5 CINEMARK USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.125% 12/15/2022		167,888	163,763
		165,000.000			
172441AV9 CINEMARK USA INC CALLABLE NOTES FIXED 7.	SEMI-ANN.	7.375% 06/15/2021		619,483	605,188
		575,000.000			
172967JT9 CITIGROUP INC BOND FIXED 4.4% 10/JUN/202	SEMI-ANN.	4.400% 06/10/2025		1,119,936	1,131,211
		1,120,000.000			
172967HS3 CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3	SEMI-ANN.	5.300% 05/06/2044		363,478	379,666
		365,000.000			
172967KA8 CITIGROUP INC NOTES FIXED 4.45% 29/SEP/2	SEMI-ANN.	4.450% 09/29/2027		471,405	466,889
		470,000.000			
18600TAA0 CLEVELAND CLINIC FOUNDATION/THE CALLABLE	SEMI-ANN.	4.858% 01/01/2114		275,000	266,657
		275,000.000			
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN.	5.300% 09/15/2043		964,354	1,001,823
		875,000.000			
198280AG4 COLUMBIA PIPELINE GROUP INC CALLABLE NOT	SEMI-ANN.	5.800% 06/01/2045		311,619	280,922
		320,000.000			
20030NAX9 COMCAST CORP CALLABLE BOND FIXED 6.4% 15	SEMI-ANN.	6.400% 05/15/2038		462,068	595,776
RATINGS: BAA1 BBB+		480,000.000			
20030NBM2 COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	SEMI-ANN.	4.200% 08/15/2034		54,793	54,482
		55,000.000			
20030NBH3 COMCAST CORP CALLABLE NOTES FIXED 4.25%	SEMI-ANN.	4.250% 01/15/2033		2,384,569	2,377,965
		2,420,000.000			
20030NAK7 COMCAST CORP CALLABLE NOTES FIXED 6.5% 1	SEMI-ANN.	6.500% 11/15/2035		111,631	151,651
RATINGS: BAA1 BBB+		121,000.000			
20030NAV3 COMCAST CORP CALLABLE NOTES FIXED 6.95%	SEMI-ANN.	6.950% 08/15/2037		149,502	176,159
RATINGS: BAA1 BBB+		135,000.000			
202795JD3 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	4.700% 01/15/2044		249,918	262,963
		250,000.000			
209111FG3 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.500% 12/01/2045		878,171	885,745
		875,000.000			
21036PAH1 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	6.000% 05/01/2022		293,019	291,500
		265,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 19 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
210518CX2	CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN.	4.350% 08/31/2064 285,000.000	282,540	270,032
212015AL5	CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN.	4.500% 04/15/2023 55,000.000	55,283	39,515
212015AN1	CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN.	3.800% 06/01/2024 90,000.000	87,190	63,399
212015AQ4	CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN.	4.900% 06/01/2044 120,000.000	99,889	72,358
21684AAB2	COOPERATIEVE RABOBANK UA NOTES FIXED 5.7	SEMI-ANN.	5.750% 12/01/2043 250,000.000	245,823	279,455
22003BAG1	CORPORATE OFFICE PROPERTIES LP CALLABLE	SEMI-ANN.	3.600% 05/15/2023 310,000.000	309,430	285,631
22025YAM2	CORRECTIONS CORP OF AMERICA CALLABLE NOT	SEMI-ANN.	4.125% 04/01/2020 355,000.000	349,333	351,450
221643AH2	COTT BEVERAGES INC CALLABLE NOTES FIXED	SEMI-ANN.	5.375% 07/01/2022 90,000.000	87,750	88,200
221643AK5	COTT BEVERAGES INC CALLABLE NOTES FIXED	SEMI-ANN.	6.750% 01/01/2020 160,000.000	167,800	165,200
22282EAD4	COVANTA HOLDING CORP CALLABLE NOTES FIXE	SEMI-ANN.	7.250% 12/01/2020 220,000.000	241,585	227,564
224044BT3	COX COMMUNICATIONS INC CALLABLE NOTES FI RATINGS: BAA2 BBB-	SEMI-ANN.	6.950% 06/01/2038 150,000.000	162,737	149,234
224044BV8	COX COMMUNICATIONS INC CALLABLE NOTES FI RATINGS: BAA2 BBB-	SEMI-ANN.	8.375% 03/01/2039 65,000.000	87,256	71,627
225433AE1	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	SEMI-ANN.	4.875% 05/15/2045 605,000.000	603,022	596,584
22818VAB3	CROWN AMERICAS LLC / CROWN AMERICAS CAPI	SEMI-ANN.	6.250% 02/01/2021 695,000.000	734,102	717,588
228227BD5	CROWN CASTLE INTERNATIONAL CORP CALLABLE	SEMI-ANN.	5.250% 01/15/2023 85,000.000	89,038	89,356
126408GY3	CSX CORP CALLABLE NOTES FIXED 4.1% 15/MA	SEMI-ANN.	4.100% 03/15/2044 135,000.000	134,507	122,305
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 20 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
126408GS6 CSX CORP CALLABLE NOTES FIXED 6.22% 30/A	SEMI-ANN.	6.220% 04/30/2040		286,618	318,044
		270,000.000			
126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN.	5.125% 07/20/2045		325,440	316,029
		300,000.000			
126650BP4 CVS PASS-THROUGH TRUST CALLABLE OTHER SE	MONTHLY	6.036% 12/10/2028		0	0
RATINGS: BAA2 BBB+		.140			
126650BV1 CVS PASS-THROUGH TRUST NOTES FIXED 5.773	MONTHLY	5.773% 01/10/2033		400,846	430,889
		400,339.280			
23283PAB0 CYRUSONE LP / CYRUSONE FINANCE CORP CALL	SEMI-ANN.	6.375% 11/15/2022		162,411	159,650
		155,000.000			
25156PAC7 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN.	FLOATING 06/15/2030		96,378	110,915
RATINGS: BAA1 BBB+		80,000.000			
25179MAN3 DEVON ENERGY CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.750% 05/15/2042		168,496	120,692
		170,000.000			
251799AA0 DEVON ENERGY CORP CALLABLE NOTES FIXED 7	SEMI-ANN.	7.950% 04/15/2032		508,256	387,510
RATINGS: BAA1 BBB+		375,000.000			
25459HAZ8 DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN.	6.375% 03/01/2041		114,941	123,432
		115,000.000			
25746UBM0 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN.	4.900% 08/01/2041		221,560	220,176
		225,000.000			
260543BJ1 DOW CHEMICAL CO/THE BOND FIXED 7.375% 01	SEMI-ANN.	7.375% 11/01/2029		493,839	500,195
RATINGS: BAA3 BBB-		405,000.000			
260543CE1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	5.250% 11/15/2041		149,798	146,214
		150,000.000			
260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN.	9.400% 05/15/2039		276,371	251,496
RATINGS: BAA3 BBB-		175,000.000			
26138EAT6 DR PEPPER SNAPPLE GROUP INC CALLABLE NOT	SEMI-ANN.	4.500% 11/15/2045		199,476	195,548
		200,000.000			
233331AT4 DTE ENERGY CO CALLABLE NOTES FIXED 2.4%	SEMI-ANN.	2.400% 12/01/2019		389,540	388,346
		390,000.000			
26441CAP0 DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.800% 12/15/2045		240,494	237,418
		235,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 21 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
26442RAB7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	4.375% 03/30/2044		1,436,345	1,406,828
		1,385,000.000			
26442UAB0 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	4.200% 08/15/2045		263,656	261,086
		265,000.000			
26613TAE0 DUPONT FABROS TECHNOLOGY LP CALLABLE NOT	SEMI-ANN.	5.875% 09/15/2021		165,200	166,400
		160,000.000			
278865AM2 ECOLAB INC CALLABLE NOTES FIXED 5.5% 08/	SEMI-ANN.	5.500% 12/08/2041		293,056	299,203
		275,000.000			
268317AQ7 ELECTRICITE DE FRANCE SA CALLABLE NOTES	SEMI-ANN.	4.950% 10/13/2045		1,643,876	1,597,213
		1,645,000.000			
29273RAJ8 ENERGY TRANSFER PARTNERS LP CALLABLE BON	SEMI-ANN.	7.500% 07/01/2038		227,873	170,872
RATINGS: BAA3 BBB-		185,000.000			
29273RAP4 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN.	6.050% 06/01/2041		1,151,141	901,247
		1,155,000.000			
29273RAR0 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN.	6.500% 02/01/2042		134,517	109,796
		135,000.000			
29273RAZ2 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN.	5.950% 10/01/2043		255,751	184,518
		230,000.000			
29336UAD9 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN.	5.050% 04/01/2045		248,885	176,723
		285,000.000			
29358QAD1 ENSCO PLC CALLABLE NOTES FIXED 5.75% 01/	SEMI-ANN.	5.750% 10/01/2044		85,802	59,327
		90,000.000			
29379VAG8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	6.125% 10/15/2039		372,698	342,570
RATINGS: BAA3 BBB-		375,000.000			
29379VAQ6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	6.450% 09/01/2040		241,808	232,779
		245,000.000			
29379VAY9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	4.450% 02/15/2043		124,338	95,361
		125,000.000			
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	5.100% 02/15/2045		1,010,445	858,581
		1,025,000.000			
29380TAT2 EPR PROPERTIES CALLABLE NOTES FIXED 5.75	SEMI-ANN.	5.750% 08/15/2022		399,992	419,944
		400,000.000			
JPMorgan Investor Services		J.P.Morgan			

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		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29444UAN6 EQUINIX INC CALLABLE NOTES FIXED 5.375%		SEMI-ANN. 5.375% 01/01/2022		408,560	415,125
		405,000.000			
26884TAE2 ERAC USA FINANCE LLC CALLABLE NOTES FIXE		SEMI-ANN. 5.625% 03/15/2042		246,790	268,310
		250,000.000			
26882PBE1 ERAC USA FINANCE LLC NOTES FIXED 7% 15/0		SEMI-ANN. 7.000% 10/15/2037		177,808	268,112
RATINGS: BAA2 BBB+		220,000.000			
30161MAN3 EXELON GENERATION CO LLC CALLABLE NOTES		SEMI-ANN. 5.600% 06/15/2042		1,023,112	945,138
		1,015,000.000			
31620MAR7 FIDELITY NATIONAL INFORMATION SERVICES I		SEMI-ANN. 5.000% 10/15/2025		209,431	215,773
		210,000.000			
345370CQ1 FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2		SEMI-ANN. 4.750% 01/15/2043		475,322	471,315
		500,000.000			
345370CA6 FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2		SEMI-ANN. 7.450% 07/16/2031		789,634	777,426
RATINGS: B3 CCC		630,000.000			
35671DBL8 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE		SEMI-ANN. 4.550% 11/14/2024		174,506	128,813
		225,000.000			
35671DBJ3 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE		SEMI-ANN. 5.400% 11/14/2034		99,516	53,000
		100,000.000			
35906AAX6 FRONTIER COMMUNICATIONS CORP CALLABLE NO		SEMI-ANN. 11.000% 09/15/2025		210,751	207,900
		210,000.000			
15PYMT9AA GCBREGS CEQUEL COMMUNI FIXED 6.375% 15/S		SEMI-ANN. 6.375% 09/15/2020		0	234,300
		240,000.000			
36155WAH9 GCI INC CALLABLE NOTES FIXED 6.75% 01/JU		SEMI-ANN. 6.750% 06/01/2021		209,529	208,075
		205,000.000			
36164NFH3 GE CAPITAL INTERNATIONAL FUNDING CO UNLI		SEMI-ANN. 4.418% 11/15/2035		2,441,082	2,957,351
		2,898,000.000			
369604BM4 GENERAL ELECTRIC CO CALLABLE BOND VARIAB		SEMI-ANN. FLOATING 12/31/2049		466,125	493,800
		493,800.000			
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED		SEMI-ANN. 4.500% 03/11/2044		1,158,526	1,126,897
		1,095,000.000			
37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6		SEMI-ANN. 6.250% 10/02/2043		703,523	692,034
		655,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 23 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
37045XBB1 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 3.100% 01/15/2019		164,924	164,761
		165,000.000			
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.750% 03/01/2046		1,482,688	1,497,804
		1,480,000.000			
378272AH1 GLENCORE FUNDING LLC CALLABLE BOND FIXED		SEMI-ANN. 4.625% 04/29/2024		268,887	195,534
		270,000.000			
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED		SEMI-ANN. 4.800% 07/08/2044		1,256,451	1,217,895
		1,225,000.000			
38141GVS0 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT		SEMI-ANN. 4.750% 10/21/2045		396,336	397,352
		400,000.000			
38141GVR2 GOLDMAN SACHS GROUP INC/THE NOTES FIXED		SEMI-ANN. 4.250% 10/21/2025		417,060	416,791
		420,000.000			
38148LAF3 GOLDMAN SACHS GROUP INC/THE NOTES FIXED		SEMI-ANN. 5.150% 05/22/2045		89,415	87,425
		90,000.000			
38141GGM0 GOLDMAN SACHS GROUP INC/THE NOTES FIXED		SEMI-ANN. 6.250% 02/01/2041		298,869	357,840
		300,000.000			
382550BD2 GOODYEAR TIRE & RUBBER CO/THE CALLABLE N		SEMI-ANN. 6.500% 03/01/2021		301,566	299,606
		285,000.000			
382550BC4 GOODYEAR TIRE & RUBBER CO/THE CALLABLE N		SEMI-ANN. 7.000% 05/15/2022		214,625	214,250
		200,000.000			
38869PAL8 GRAPHIC PACKAGING INTERNATIONAL INC CALL		SEMI-ANN. 4.875% 11/15/2022		129,844	126,563
		125,000.000			
40049JBA4 GRUPO TELEVISA SAB CALLABLE NOTES FIXED		SEMI-ANN. 5.000% 05/13/2045		371,656	331,023
		385,000.000			
410345AG7 HANESBRANDS INC CALLABLE NOTES FIXED 6.3		SEMI-ANN. 6.375% 12/15/2020		678,203	667,575
		645,000.000			
413875AN5 HARRIS CORP CALLABLE NOTES FIXED 6.15% 1		SEMI-ANN. 6.150% 12/15/2040		1,086,852	1,089,455
		995,000.000			
418056AS6 HASBRO INC CALLABLE NOTES FIXED 6.35% 15		SEMI-ANN. 6.350% 03/15/2040		781,451	746,232
RATINGS: BAA2 BBB		685,000.000			
40412CAC5 HCA HOLDINGS INC CALLABLE NOTES FIXED 6.		SEMI-ANN. 6.250% 02/15/2021		182,644	179,775
		170,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 24 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
404119BM0 HCA INC CALLABLE NOTES FIXED 3.75% 15/MA			SEMI-ANN. 3.750% 03/15/2019		75,563	75,563
			75,000.000			
404121AE5 HCA INC CALLABLE NOTES FIXED 5.875% 15/M			SEMI-ANN. 5.875% 03/15/2022		154,013	152,975
			145,000.000			
404121AC9 HCA INC CALLABLE NOTES FIXED 6.5% 15/FEB			SEMI-ANN. 6.500% 02/15/2020		88,600	87,160
			80,000.000			
404121AD7 HCA INC CALLABLE NOTES FIXED 7.5% 15/FEB			SEMI-ANN. 7.500% 02/15/2022		204,975	199,350
			180,000.000			
40415RAK1 HD SUPPLY INC CALLABLE NOTES FIXED 11.5%			SEMI-ANN. 11.500% 07/15/2020		176,831	171,663
			155,000.000			
40415RAP0 HD SUPPLY INC CALLABLE NOTES FIXED 7.5%			SEMI-ANN. 7.500% 07/15/2020		354,488	348,400
			335,000.000			
42217KBB1 HEALTH CARE REIT INC CALLABLE NOTES FIXE			SEMI-ANN. 5.125% 03/15/2043		123,845	125,306
			125,000.000			
421924BJ9 HEALTHSOUTH CORP CALLABLE NOTES FIXED 7.			SEMI-ANN. 7.750% 09/15/2022		112,426	110,240
			106,000.000			
42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE			SEMI-ANN. 5.600% 02/15/2041		416,637	341,383
			405,000.000			
023551AJ3 HESS CORP CALLABLE NOTES FIXED 7.3% 15/A			SEMI-ANN. 7.300% 08/15/2031		840,080	639,383
RATINGS: BAA2 BBB-			644,000.000			
42824CAL3 HEWLETT PACKARD ENTERPRISE CO CALLABLE N			SEMI-ANN. 4.400% 10/15/2022		149,703	149,426
			150,000.000			
42824CAP4 HEWLETT PACKARD ENTERPRISE CO CALLABLE N			SEMI-ANN. 4.900% 10/15/2025		219,395	215,734
			220,000.000			
42824CAR0 HEWLETT PACKARD ENTERPRISE CO CALLABLE N			SEMI-ANN. 6.350% 10/15/2045		675,675	645,551
			680,000.000			
428236BR3 HEWLETT-PACKARD CO CALLABLE NOTES FIXED			SEMI-ANN. 6.000% 09/15/2041		69,380	56,753
			65,000.000			
432891AD1 HILTON WORLDWIDE FINANCE LLC / HILTON WO			SEMI-ANN. 5.625% 10/15/2021		987,149	979,256
			945,000.000			
437076BF8 HOME DEPOT INC/THE CALLABLE NOTES FIXED			SEMI-ANN. 4.400% 03/15/2045		167,360	175,705
			170,000.000			
JPMorgan Investor Services			J.P.Morgan			

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		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
44106MAS1	HOSPITALITY PROPERTIES TRUST CALLABLE NO	SEMI-ANN. 4.650%	03/15/2024	1,129,222	1,097,439
			1,115,000.000		
44106MAT9	HOSPITALITY PROPERTIES TRUST CALLABLE NO	SEMI-ANN. 4.500%	03/15/2025	197,560	192,018
			200,000.000		
44107TAV8	HOST HOTELS & RESORTS LP CALLABLE NOTES	SEMI-ANN. 4.000%	06/15/2025	1,016,768	972,989
			1,015,000.000		
444454AB8	HUGHES SATELLITE SYSTEMS CORP CALLABLE N	SEMI-ANN. 6.500%	06/15/2019	116,100	116,370
			108,000.000		
45687AAG7	INGERSOLL-RAND GLOBAL HOLDING CO LTD CAL	SEMI-ANN. 5.750%	06/15/2043	283,832	310,596
			285,000.000		
456873AC2	INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 4.650%	11/01/2044	557,390	569,469
			595,000.000		
457030AJ3	INGLES MARKETS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.750%	06/15/2023	84,894	84,788
			85,000.000		
458140AT7	INTEL CORP CALLABLE NOTES FIXED 4.9% 29/	SEMI-ANN. 4.900%	07/29/2045	1,444,610	1,463,890
			1,385,000.000		
460599AC7	INTERNATIONAL GAME TECHNOLOGY PLC CALLAB	SEMI-ANN. 6.500%	02/15/2025	275,000	241,313
			275,000.000		
460146CK7	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 4.800%	06/15/2044	1,125,232	1,009,789
			1,110,000.000		
46284PAQ7	IRON MOUNTAIN INC CALLABLE NOTES FIXED 6	SEMI-ANN. 6.000%	08/15/2023	256,866	253,575
			245,000.000		
471109AE8	JARDEN CORP CALLABLE NOTES FIXED 6.125%	SEMI-ANN. 6.125%	11/15/2022	734,542	722,750
			700,000.000		
472319AM4	JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN. 6.500%	01/20/2043	1,195,617	1,104,957
			1,195,000.000		
46625HNJ5	JPMORGAN CHASE & CO NOTES FIXED 4.25% 01	SEMI-ANN. 4.250%	10/01/2027	348,793	349,164
			350,000.000		
46625HLL2	JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	SEMI-ANN. 4.950%	06/01/2045	1,063,230	1,069,797
			1,070,000.000		
46625HJB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600%	07/15/2041	97,523	103,884
			90,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 26 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
46625HJM3	JPMORGAN CHASE & CO NOTES FIXED 5.625% 1	SEMI-ANN. 5.625% 08/16/2043		158,787	174,112
		160,000.000			
494550AW6	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.950% 01/15/2038		308,413	300,619
	RATINGS: BAA2 BBB	350,000.000			
494550BD7	KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.500% 09/01/2039		1,192,528	926,280
	RATINGS: BAA2 BBB	1,125,000.000			
28368EAE6	KINDER MORGAN INC/DE CALLABLE MEDIUM TER	SEMI-ANN. 7.750% 01/15/2032		578,450	436,499
	RATINGS: BA3 BB-	460,000.000			
49456BAE1	KINDER MORGAN INC/DE CALLABLE NOTES FIXE	SEMI-ANN. 3.050% 12/01/2019		394,198	365,576
		395,000.000			
482480AF7	KLA-TENCOR CORP CALLABLE NOTES FIXED 5.6	SEMI-ANN. 5.650% 11/01/2034		916,505	886,640
		910,000.000			
500472AE5	KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	SEMI-ANN. 5.000% 03/15/2042		1,150,014	1,088,942
		1,135,000.000			
50076QAE6	KRAFT FOODS GROUP INC NOTES FIXED 5% 04/	SEMI-ANN. 5.000% 06/04/2042		114,187	115,792
		115,000.000			
50076QAN6	KRAFT FOODS GROUP INC NOTES FIXED 6.5% 0	SEMI-ANN. 6.500% 02/09/2040		94,353	93,259
		80,000.000			
50076QAR7	KRAFT FOODS GROUP INC NOTES FIXED 6.875%	SEMI-ANN. 6.875% 01/26/2039		478,029	456,302
		385,000.000			
423074AT0	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.000% 07/15/2035		128,764	133,188
		130,000.000			
501044CT6	KROGER CO/THE CALLABLE NOTES FIXED 5.15%	SEMI-ANN. 5.150% 08/01/2043		199,978	193,810
		185,000.000			
501044CR0	KROGER CO/THE CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 04/15/2042		465,161	419,430
		410,000.000			
532716AU1	L BRANDS INC CALLABLE NOTES FIXED 5.625%	SEMI-ANN. 5.625% 02/15/2022		303,500	302,813
		285,000.000			
532716AT4	L BRANDS INC CALLABLE NOTES FIXED 6.625%	SEMI-ANN. 6.625% 04/01/2021		195,225	193,813
		175,000.000			
50540RAS1	LABORATORY CORP OF AMERICA HOLDINGS CALL	SEMI-ANN. 4.700% 02/01/2045		1,098,680	973,048
		1,065,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 27 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
512807AN8 LAM RESEARCH CORP CALLABLE NOTES FIXED 3	SEMI-ANN.	3.800% 03/15/2025		604,644	564,756
		600,000.000			
513075BB6 LAMAR MEDIA CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.875% 02/01/2022		412,316	414,750
		395,000.000			
524ESC7M6 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN.	6.750% 12/28/2017		30	369
		295,000.000			
524ESCR36 LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	SEMI-ANN.	6.500% 07/19/2017		195	0
		1,950,000.000			
527298AY9 LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	6.125% 01/15/2021		370,065	362,250
		350,000.000			
527298AW3 LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	7.000% 06/01/2020		297,800	292,600
		280,000.000			
52736RBD3 LEVI STRAUSS & CO CALLABLE NOTES FIXED 6	SEMI-ANN.	6.875% 05/01/2022		184,075	181,900
		170,000.000			
53079EBF0 LIBERTY MUTUAL GROUP INC CALLABLE BOND F	SEMI-ANN.	4.850% 08/01/2044		229,816	212,987
		230,000.000			
53079EAZ7 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN.	6.500% 05/01/2042		229,958	261,457
		230,000.000			
532776AX9 LIN TELEVISION CORP CALLABLE NOTES FIXED	SEMI-ANN.	6.375% 01/15/2021		159,396	162,363
		155,000.000			
534187BA6 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN.	7.000% 06/15/2040		1,362,350	1,316,994
		1,050,000.000			
538034AF6 LIVE NATION ENTERTAINMENT INC CALLABLE N	SEMI-ANN.	7.000% 09/01/2020		406,670	398,475
		385,000.000			
538034AG4 LIVE NATION ENTERTAINMENT INC CALLABLE N	SEMI-ANN.	5.375% 06/15/2022		132,600	128,050
		130,000.000			
501889AB5 LKQ CORP CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN.	4.750% 05/15/2023		139,725	135,938
		145,000.000			
53944YAA1 LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	SEMI-ANN.	4.500% 11/04/2024		323,164	329,917
		325,000.000			
539439AJ8 LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	SEMI-ANN.	5.300% 12/01/2045		199,732	202,954
		200,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 28 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
539830BK4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.500% 05/15/2036		107,936	111,364
		110,000.000			
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.700% 05/15/2046		438,410	455,845
		445,000.000			
50247VAB5 LYB INTERNATIONAL FINANCE BV CALLABLE NO	SEMI-ANN.	5.250% 07/15/2043		535,915	532,850
		555,000.000			
577778CB7 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	6.650% 07/15/2024		597,264	550,849
RATINGS: BA2 BB		489,000.000			
314275AC2 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	6.375% 03/15/2037		215,930	212,512
RATINGS: BA2 BB		210,000.000			
56585AAH5 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	4.750% 09/15/2044		153,236	126,697
		155,000.000			
56585AAM4 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	5.850% 12/15/2045		937,622	873,561
		940,000.000			
56585AAF9 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	6.500% 03/01/2041		139,438	140,078
		140,000.000			
575718AE1 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN.	3.959% 07/01/2038		370,000	379,357
		370,000.000			
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN.	4.625% 03/15/2045		496,980	495,096
		480,000.000			
586054AA6 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN.	5.000% 07/01/2042		938,131	942,445
		880,000.000			
59156RBK3 METLIFE INC CALLABLE BOND FIXED 1.903% 1	QUARTERLY	FLOATING 12/15/2017		280,855	281,646
		280,000.000			
59156RAP3 METLIFE INC CALLABLE BOND FIXED 6.4% 15/	SEMI-ANN.	FLOATING 12/15/2066		116,068	147,488
RATINGS: BAA2 BBB		135,000.000			
59156RBR8 METLIFE INC CALLABLE NOTES FIXED 4.6% 13	SEMI-ANN.	4.600% 05/13/2046		383,499	387,545
		385,000.000			
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875% 11/13/2043		1,120,461	1,122,548
		1,070,000.000			
594918BC7 MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 02/12/2035		454,710	425,155
		460,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 29 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
594918BK9	MICROSOFT CORP	CALLABLE NOTES FIXED 4.2%	SEMI-ANN.	4.200% 11/03/2035	865,460	883,303
				865,000.000		
594918BL7	MICROSOFT CORP	CALLABLE NOTES FIXED 4.45	SEMI-ANN.	4.450% 11/03/2045	114,603	118,590
				115,000.000		
594918BE3	MICROSOFT CORP	CALLABLE NOTES FIXED 4% 1	SEMI-ANN.	4.000% 02/12/2055	713,473	651,246
				725,000.000		
595620AL9	MIDAMERICAN ENERGY CO	CALLABLE BOND FIXE	SEMI-ANN.	4.800% 09/15/2043	209,009	224,687
				210,000.000		
605417BZ6	MISSISSIPPI POWER CO	CALLABLE NOTES FIXE	SEMI-ANN.	4.250% 03/15/2042	134,251	103,199
				135,000.000		
61166WAU5	MONSANTO CO	CALLABLE NOTES FIXED 3.375%	SEMI-ANN.	3.375% 07/15/2024	172,206	171,612
				180,000.000		
61166WAN1	MONSANTO CO	CALLABLE NOTES FIXED 4.2% 15	SEMI-ANN.	4.200% 07/15/2034	74,516	64,498
				75,000.000		
6174467Y9	MORGAN STANLEY	MEDIUM TERM NOTE FIXED 4.	SEMI-ANN.	4.350% 09/08/2026	354,375	356,161
				355,000.000		
617482V92	MORGAN STANLEY	NOTES FIXED 6.375% 24/JUL	SEMI-ANN.	6.375% 07/24/2042	114,722	111,290
				90,000.000		
61945CAD5	MOSAIC CO/THE	CALLABLE NOTES FIXED 5.45%	SEMI-ANN.	5.450% 11/15/2033	273,972	277,937
				275,000.000		
61945CAE3	MOSAIC CO/THE	CALLABLE NOTES FIXED 5.625	SEMI-ANN.	5.625% 11/15/2043	819,669	714,083
				745,000.000		
620076BE8	MOTOROLA SOLUTIONS INC	CALLABLE NOTES FI	SEMI-ANN.	5.500% 09/01/2044	665,354	498,932
				635,000.000		
55342UAC8	MPT OPERATING PARTNERSHIP LP / MPT FINAN		SEMI-ANN.	6.875% 05/01/2021	402,881	389,063
				375,000.000		
55342UAD6	MPT OPERATING PARTNERSHIP LP / MPT FINAN		SEMI-ANN.	6.375% 02/15/2022	101,056	96,900
				95,000.000		
62854AAA2	MYLAN NV	CALLABLE NOTES FIXED 3% 15/DEC/	SEMI-ANN.	3.000% 12/15/2018	109,861	109,757
				110,000.000		
638612AL5	NATIONWIDE FINANCIAL SERVICES INC	CALLAB	SEMI-ANN.	5.300% 11/18/2044	542,113	515,556
				515,000.000		
JPMorgan Investor Services			J.P.Morgan			

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			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
62886HAM3 NCL CORP LTD CALLABLE BOND FIXED 4.625%			SEMI-ANN. 4.625% 11/15/2020		120,000	117,506
					120,000.000	
62886EAR9 NCR CORP CALLABLE NOTES FIXED 5.875% 15/			SEMI-ANN. 5.875% 12/15/2021		102,000	98,500
					100,000.000	
64110LAE6 NETFLIX INC CALLABLE NOTES FIXED 5.375%			SEMI-ANN. 5.375% 02/01/2021		267,638	267,750
					255,000.000	
641423BP2 NEVADA POWER CO CALLABLE NOTES FIXED 6.6			SEMI-ANN. 6.650% 04/01/2036		111,675	126,295
RATINGS: BAA3 BBB					100,000.000	
65334HAJ1 NEXEN INC CALLABLE NOTES FIXED 7.5% 30/J			SEMI-ANN. 7.500% 07/30/2039		328,011	302,967
RATINGS: BAA3 BBB-					235,000.000	
65409QBA9 NIELSEN FINANCE LLC / NIELSEN FINANCE CO			SEMI-ANN. 4.500% 10/01/2020		371,168	380,625
					375,000.000	
65473QAW3 NISOURCE FINANCE CORP CALLABLE NOTES FIX			SEMI-ANN. 6.250% 12/15/2040		306,063	366,904
					310,000.000	
65504LAL1 NOBLE HOLDING INTERNATIONAL LTD CALLABLE			SEMI-ANN. FLOATING 04/01/2045		653,884	454,315
					710,000.000	
655844BR8 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX			SEMI-ANN. 4.650% 01/15/2046		610,861	588,038
					615,000.000	
655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX			SEMI-ANN. 4.800% 08/15/2043		203,292	199,190
					205,000.000	
655844BD9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX			SEMI-ANN. 6.000% 05/23/2111		295,000	308,688
					295,000.000	
66989HAK4 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX			SEMI-ANN. 4.000% 11/20/2045		539,528	538,709
					550,000.000	
62947QAM0 NXP BV / NXP FUNDING LLC CALLABLE NOTES			SEMI-ANN. 5.750% 02/15/2021		246,201	244,400
					235,000.000	
681936AZ3 OMEGA HEALTHCARE INVESTORS INC CALLABLE			SEMI-ANN. 5.875% 03/15/2024		89,144	87,975
					85,000.000	
681936BG4 OMEGA HEALTHCARE INVESTORS INC CALLABLE			SEMI-ANN. 5.250% 01/15/2026		234,335	239,872
					235,000.000	
68557NAA1 ORBITAL ATK INC CALLABLE NOTES FIXED 5.2			SEMI-ANN. 5.250% 10/01/2021		315,590	311,550
					310,000.000	
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 31 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
694476AD4	PACIFIC LIFECORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.125% 01/30/2043	1,312,622	1,321,461
			1,297,000.000		
714264AK4	PERNOD RICARD SA NOTES FIXED 5.5% 15/JAN	SEMI-ANN.	5.500% 01/15/2042	447,066	453,330
			450,000.000		
714294AH8	PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%	SEMI-ANN.	5.300% 11/15/2043	261,951	260,024
			270,000.000		
71644EAJ1	PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1	SEMI-ANN.	6.800% 05/15/2038	656,973	656,028
	RATINGS: BAA2 BBB+		600,000.000		
71654QBE1	PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN.	5.500% 06/27/2044	829,238	643,251
			855,000.000		
718546AH7	PHILLIPS 66 CALLABLE NOTES FIXED 5.875%	SEMI-ANN.	5.875% 05/01/2042	339,905	340,802
			340,000.000		
72347QAJ2	PINNACLE FOODS FINANCE LLC / PINNACLE FO	SEMI-ANN.	4.875% 05/01/2021	342,571	331,200
			345,000.000		
72650RBA9	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	5.150% 06/01/2042	368,062	256,841
			354,000.000		
69353RDZ8	PNC BANK NA CALLABLE BOND FIXED 2.4% 18/	SEMI-ANN.	2.400% 10/18/2019	564,588	567,192
			565,000.000		
69352PAH6	PPL CAPITAL FUNDING INC CALLABLE NOTES F	SEMI-ANN.	4.700% 06/01/2043	293,962	293,664
			295,000.000		
74112BAH8	PRESTIGE BRANDS INC CALLABLE BOND FIXED	SEMI-ANN.	8.125% 02/01/2020	412,970	398,475
			385,000.000		
74112BAJ4	PRESTIGE BRANDS INC CALLABLE NOTES FIXED	SEMI-ANN.	5.375% 12/15/2021	85,425	81,600
			85,000.000		
743263AP0	PROGRESS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	6.000% 12/01/2039	144,875	167,803
	RATINGS: BAA2 BBB		145,000.000		
744320AL6	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	FLOATING 09/15/2042	225,000	233,888
			225,000.000		
744320AV4	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	FLOATING 05/15/2045	105,000	104,869
			105,000.000		
747525AK9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	SEMI-ANN.	4.800% 05/20/2045	446,339	404,272
			455,000.000		
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
758766AH2	REGAL ENTERTAINMENT GROUP CALLABLE NOTES	SEMI-ANN.	5.750%	03/15/2022	202,043	200,000
				200,000.000		
760759AN0	REPUBLIC SERVICES INC CALLABLE NOTES FIX	SEMI-ANN.	5.700%	05/15/2041	457,373	514,542
				460,000.000		
761713BV7	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN.	8.125%	05/01/2040	277,070	269,861
				220,000.000		
749571AB1	RHP HOTEL PROPERTIES LP / RHP FINANCE CO	SEMI-ANN.	5.000%	04/15/2021	235,218	239,113
				235,000.000		
767201AS5	RIO TINTO FINANCE USA LTD CALLABLE NOTES	SEMI-ANN.	3.750%	06/15/2025	754,931	689,890
				760,000.000		
775109AZ4	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	5.450%	10/01/2043	193,832	205,060
				195,000.000		
775109BB6	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	5.000%	03/15/2044	99,231	100,676
				100,000.000		
779382AS9	ROWAN COS INC CALLABLE NOTES FIXED 5.85%	SEMI-ANN.	5.850%	01/15/2044	979,602	564,226
				935,000.000		
78573NAA0	SABRE GLBL INC CALLABLE NOTES FIXED 5.37	SEMI-ANN.	5.375%	04/15/2023	90,225	89,550
				90,000.000		
79546VAJ5	SALLY HOLDINGS LLC / SALLY CAPITAL INC C	SEMI-ANN.	5.750%	06/01/2022	330,138	326,025
				315,000.000		
80281TAE8	SANTANDER ISSUANCES SAU BOND FIXED 5.179	SEMI-ANN.	5.179%	11/19/2025	420,000	413,637
				420,000.000		
80281LAA3	SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	SEMI-ANN.	4.750%	09/15/2025	204,434	202,296
				205,000.000		
78401FAG2	SBA TELECOMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	5.750%	07/15/2020	436,606	436,800
				420,000.000		
78408LAC1	SC JOHNSON & SON INC CALLABLE NOTES FIXE	SEMI-ANN.	4.350%	09/30/2044	404,866	390,501
				405,000.000		
478165AG8	SC JOHNSON & SON INC CALLABLE NOTES FIXE	SEMI-ANN.	4.800%	09/01/2040	764,458	727,971
				703,000.000		
810186AL0	SCOTTS MIRACLE-GRO CO/THE CALLABLE NOTES	SEMI-ANN.	6.000%	10/15/2023	60,000	62,550
				60,000.000		

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816851AP4 SEMPRA ENERGY CALLABLE NOTES FIXED 6% 15 RATINGS: BAA1 BBB+		SEMI-ANN. 6.000% 10/15/2039 540,000.000		536,538	605,491
81725WAG8 SENSATA TECHNOLOGIES BV NOTES FIXED 4.87		SEMI-ANN. 4.875% 10/15/2023 90,000.000		87,075	87,525
817565BW3 SERVICE CORP INTERNATIONAL/US CALLABLE N		SEMI-ANN. 4.500% 11/15/2020 585,000.000		574,792	590,850
817565BZ6 SERVICE CORP INTERNATIONAL/US CALLABLE N		SEMI-ANN. 5.375% 01/15/2022 290,000.000		295,845	302,325
822582BE1 SHELL INTERNATIONAL FINANCE BV CALLABLE		SEMI-ANN. 4.125% 05/11/2035 240,000.000		237,998	229,087
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE		SEMI-ANN. 4.375% 05/11/2045 230,000.000		217,730	217,136
826418BE4 SIERRA PACIFIC POWER CO CALLABLE NOTES F RATINGS: BAA3 BBB		SEMI-ANN. 6.750% 07/01/2037 130,000.000		116,084	160,204
827048AP4 SILGAN HOLDINGS INC CALLABLE NOTES FIXED		SEMI-ANN. 5.000% 04/01/2020 155,000.000		158,375	157,713
82967NAJ7 SIRIUS XM RADIO INC CALLABLE NOTES FIXED		SEMI-ANN. 4.250% 05/15/2020 210,000.000		207,638	212,100
82967NAN8 SIRIUS XM RADIO INC CALLABLE NOTES FIXED		SEMI-ANN. 5.750% 08/01/2021 90,000.000		91,125	92,700
82967NAQ1 SIRIUS XM RADIO INC CALLABLE NOTES FIXED		SEMI-ANN. 5.875% 10/01/2020 90,000.000		92,428	94,275
83001AAA0 SIX FLAGS ENTERTAINMENT CORP CALLABLE NO		SEMI-ANN. 5.250% 01/15/2021 160,000.000		162,413	162,000
83367TBJ7 SOCIETE GENERALE SA NOTES FIXED 4.25% 14		SEMI-ANN. 4.250% 04/14/2025 600,000.000		590,634	566,226
83367TBR9 SOCIETE GENERALE SA NOTES FIXED 4.75% 24		SEMI-ANN. 4.750% 11/24/2025 300,000.000		298,866	290,292
837004CE8 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL		SEMI-ANN. 5.450% 02/01/2041 260,000.000		302,846	286,351
837004CH1 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL		SEMI-ANN. 4.500% 06/01/2064 110,000.000		108,832	102,408
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 34 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
837004CJ7 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN.	5.100% 06/01/2065		230,419	229,302
		220,000.000			
84265VAJ4 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN.	5.875% 04/23/2045		607,609	467,333
		610,000.000			
843646AJ9 SOUTHERN POWER CO CALLABLE NOTES FIXED 5	SEMI-ANN.	5.250% 07/15/2043		64,815	62,022
		65,000.000			
845743BN2 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN.	4.500% 08/15/2041		1,112,453	1,112,045
		1,075,000.000			
845743BL6 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN.	6.000% 10/01/2036		246,332	273,547
RATINGS: BAA1 BBB+		235,000.000			
84756NAE9 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	SEMI-ANN.	5.950% 09/25/2043		174,781	167,104
		175,000.000			
84756NAG4 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	SEMI-ANN.	4.500% 03/15/2045		218,918	195,962
		255,000.000			
84762LAQ8 SPECTRUM BRANDS INC CALLABLE NOTES FIXED	SEMI-ANN.	6.625% 11/15/2022		202,738	200,450
		190,000.000			
85571NAB5 STARZ LLC / STARZ FINANCE CORP CALLABLE	SEMI-ANN.	5.000% 09/15/2019		846,135	845,438
		835,000.000			
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN.	5.350% 05/15/2045		176,244	126,240
		170,000.000			
878091BD8 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN.	4.900% 09/15/2044		1,428,634	1,358,571
		1,345,000.000			
88023UAB7 TEMPUR SEALY INTERNATIONAL INC CALLABLE	SEMI-ANN.	6.875% 12/15/2020		270,500	267,113
		255,000.000			
880451AS8 TENNESSEE GAS PIPELINE CO LLC CALL/PUT B	SEMI-ANN.	7.000% 03/15/2027		256,430	244,615
RATINGS: BAA3 BB		250,000.000			
88732JAY4 TIME WARNER CABLE INC CALLABLE BOND FIXE	SEMI-ANN.	5.875% 11/15/2040		208,643	180,057
		190,000.000			
88732JAJ7 TIME WARNER CABLE INC CALLABLE BOND FIXE	SEMI-ANN.	6.550% 05/01/2037		302,143	261,093
RATINGS: BAA2 BBB		258,000.000			
88732JAU2 TIME WARNER CABLE INC CALLABLE BOND FIXE	SEMI-ANN.	6.750% 06/15/2039		512,806	411,476
RATINGS: BAA2 BBB		410,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 35 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
88732JBB3	TIME WARNER CABLE INC	CALLABLE NOTES FIX	SEMI-ANN.	5.500% 09/01/2041 200,000.000	184,238	180,730
887315BH1	TIME WARNER COS INC	BOND FIXED 7.57% 01/ RATINGS: BAA2 BBB	SEMI-ANN.	7.570% 02/01/2024 300,000.000	351,837	366,843
887317AS4	TIME WARNER INC	CALLABLE BOND FIXED 5.35	SEMI-ANN.	5.350% 12/15/2043 320,000.000	319,811	319,539
887317AD7	TIME WARNER INC	CALLABLE BOND FIXED 6.5% RATINGS: BAA2 BBB	SEMI-ANN.	6.500% 11/15/2036 345,000.000	284,066	389,626
00184AAG0	TIME WARNER INC	CALLABLE BOND FIXED 7.7% RATINGS: BAA2 BBB	SEMI-ANN.	7.700% 05/01/2032 680,000.000	864,294	848,749
89352HAM1	TRANSCANADA PIPELINES LTD	CALLABLE NOTES	SEMI-ANN.	4.625% 03/01/2034 120,000.000	119,458	113,456
893830AZ2	TRANSOCEAN INC	CALLABLE NOTES FIXED 7.35	SEMI-ANN.	FLOATING 12/15/2041 220,000.000	236,629	125,400
89417EAJ8	TRAVELERS COS INC/THE	CALLABLE NOTES FIX	SEMI-ANN.	4.600% 08/01/2043 275,000.000	274,291	288,981
89641UAB7	TRINITY ACQUISITION LTD	6.125% SNR NTS 1	SEMI-ANN.	6.125% 08/15/2043 275,000.000	273,914	293,882
907818DJ4	UNION PACIFIC CORP	CALLABLE NOTES FIXED	SEMI-ANN.	4.750% 09/15/2041 225,000.000	220,570	240,494
911365BA1	UNITED RENTALS NORTH AMERICA INC	CALLABL	SEMI-ANN.	7.375% 05/15/2020 160,000.000	172,400	168,800
78108AAE4	UNITED RENTALS NORTH AMERICA INC	CALLABL	SEMI-ANN.	8.250% 02/01/2021 64,000.000	69,200	66,960
911365AZ7	UNITED RENTALS NORTH AMERICA INC	CALLABL	SEMI-ANN.	7.625% 04/15/2022 120,000.000	129,538	128,244
913017BT5	UNITED TECHNOLOGIES CORP	NOTES FIXED 4.5	SEMI-ANN.	4.500% 06/01/2042 655,000.000	686,170	659,611
91324PCR1	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	4.750% 07/15/2045 1,045,000.000	1,076,968	1,100,688
914886AA4	UNIVERSITY OF SOUTHERN CALIFORNIA	CALLAB	SEMI-ANN.	5.250% 10/01/2111 335,000.000	335,000	378,647
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
453258AP0 VALE CANADA LTD CALLABLE BOND FIXED 7.2% RATINGS: BAA2 BBB+	SEMI-ANN. 7.200% 09/15/2032 210,000.000	218,299	155,398
91913YAP5 VALERO ENERGY CORP CALLABLE NOTES FIXED RATINGS: BAA2 BBB	SEMI-ANN. 10.500% 03/15/2039 145,000.000	168,998	192,907
92277GAB3 VENTAS REALTY LP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.700% 09/30/2043 275,000.000	273,977	302,082
03879QAF1 VEREIT OPERATING PARTNERSHIP LP CALLABLE	SEMI-ANN. 4.600% 02/06/2024 345,000.000	344,451	326,888
92343EAF9 VERISIGN INC CALLABLE NOTES FIXED 4.625%	SEMI-ANN. 4.625% 05/01/2023 85,000.000	84,150	82,301
92343VBS2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.400% 09/15/2033 9,000.000	9,715	10,254
92343VBZ6 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.050% 03/15/2034 2,355,000.000	2,478,119	2,346,334
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 2,130,000.000	2,094,825	1,965,202
92343VBE3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.750% 11/01/2041 70,000.000	69,348	64,558
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 332,000.000	306,987	314,314
92343VCX0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.522% 09/15/2048 828,000.000	675,144	740,480
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054 792,000.000	622,667	725,147
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.672% 03/15/2055 934,000.000	692,623	810,899
92553PAW2 VIACOM INC CALLABLE BOND FIXED 5.25% 01/	SEMI-ANN. 5.250% 04/01/2044 880,000.000	925,854	726,088
92552VAF7 VIASAT INC CALLABLE NOTES FIXED 6.875% 1	SEMI-ANN. 6.875% 06/15/2020 350,000.000	366,931	363,125
92826CAD4 VISA INC CALLABLE NOTES FIXED 3.15% 14/D	SEMI-ANN. 3.150% 12/14/2025 260,000.000	259,048	260,322

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 37 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92826CAE2 VISA INC CALLABLE NOTES FIXED 4.15% 14/D	SEMI-ANN.	4.150% 12/14/2035		1,389,757	1,408,364
		1,395,000.000			
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	SEMI-ANN.	4.300% 12/14/2045		539,098	547,862
		540,000.000			
928377AA8 VISTA OUTDOOR INC CALLABLE NOTES FIXED 5	SEMI-ANN.	5.875% 10/01/2023		65,000	66,625
		65,000.000			
931142DQ3 WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN.	4.300% 04/22/2044		243,405	249,768
		245,000.000			
931142DK6 WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN.	4.750% 10/02/2043		273,086	295,782
		275,000.000			
931142DB6 WAL-MART STORES INC NOTES FIXED 5.625% 1	SEMI-ANN.	5.625% 04/15/2041		1,193,662	1,171,717
		985,000.000			
931427AH1 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN.	3.800% 11/18/2024		48,505	48,509
		50,000.000			
25468PDB9 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN.	4.125% 06/01/2044		222,176	224,369
		220,000.000			
92890HAD4 WEA FINANCE LLC / WESTFIELD UK & EUROPE	SEMI-ANN.	4.750% 09/17/2044		274,128	269,442
		275,000.000			
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN.	4.650% 01/15/2043		402,655	385,382
		405,000.000			
94974BGL8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN.	4.300% 07/22/2027		1,409,078	1,431,900
		1,405,000.000			
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN.	4.900% 11/17/2045		258,019	262,319
		260,000.000			
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN.	5.375% 11/02/2043		279,171	299,670
		280,000.000			
94974BGK0 WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY	SEMI-ANN.	3.900% 05/01/2045		174,416	161,368
		175,000.000			
966244AA3 WHITEWAVE FOODS CO/THE CALLABLE NOTES FI	SEMI-ANN.	5.375% 10/01/2022		148,991	148,050
		140,000.000			
96926JAA5 WILLIAM CARTER CO/THE CALLABLE NOTES FIX	SEMI-ANN.	5.250% 08/15/2021		257,512	256,875
		250,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 38 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
96950FAP9 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN.	4.900% 01/15/2045		667,651	426,556
		670,000.000			
96949LAB1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN.	4.000% 09/15/2025		543,229	408,074
		545,000.000			
96950FAF1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN.	6.300% 04/15/2040		218,682	168,817
		220,000.000			
978097AC7 WOLVERINE WORLD WIDE INC CALLABLE NOTES	SEMI-ANN.	6.125% 10/15/2020		141,759	140,400
		135,000.000			
98389BAH3 XCEL ENERGY INC CALLABLE NOTES FIXED 6.5 RATINGS: BAA1 BBB	SEMI-ANN.	6.500% 07/01/2036		316,481	344,214
		285,000.000			
989194AH8 ZAYO GROUP LLC / ZAYO CAPITAL INC CALLAB	SEMI-ANN.	10.125% 07/01/2020		143,975	140,075
		130,000.000			
989194AM7 ZAYO GROUP LLC / ZAYO CAPITAL INC CALLAB	SEMI-ANN.	6.000% 04/01/2023		79,475	80,325
		85,000.000			
98956PAG7 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	4.250% 08/15/2035		198,684	186,452
		200,000.000			
98956PAH5 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	4.450% 08/15/2045		454,670	427,623
		465,000.000			
90131HBR5 21ST CENTURY FOX AMERICA INC BOND FIXED	SEMI-ANN.	7.750% 12/01/2045		676,834	755,902
		580,000.000			
90131HBG9 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN.	6.400% 12/15/2035		122,296	132,460
		115,000.000			
90131HBP9 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN.	6.900% 08/15/2039		278,739	313,384
		265,000.000			
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN.	5.400% 10/01/2043		59,673	62,453
		60,000.000			
90131HBX2 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN.	4.950% 10/15/2045		263,323	260,977
		265,000.000			
90131HBF1 21ST CENTURY FOX AMERICA INC NOTES FIXED	SEMI-ANN.	6.200% 12/15/2034		1,935,655	1,913,216
		1,685,000.000			
90131HBE4 21ST CENTURY FOX AMERICA INC PUTABLE BON	SEMI-ANN.	8.450% 08/01/2034		88,857	101,324
		75,000.000			
JPMorgan Investor Services		J.P.Morgan			

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER COMMON -----				173,175,641	168,404,846 A
7108899	ABB LTD COMMON STOCK CHF 0.86	3,355.000		65,557	60,196
002824100	ABBOTT LABORATORIES COMMON STOCK USD 0	17,105.000		651,173	768,186
G1151C101	ACCENTURE PLC COMMON STOCK USD 0.0000225	3,850.000		318,903	402,325
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD	5,863.000		197,282	250,819
B1YD5Q2	ACTELION LTD COMMON STOCK CHF 0.5	490.000		39,175	68,336
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD	19,165.000		482,789	741,877
7110720	ADECCO SA COMMON STOCK CHF 1	1,331.000		90,989	91,614
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD 0.000	3,399.000		171,489	319,302
00766T100	AECOM COMMON STOCK USD 0.01	550.000		15,775	16,517
2699547	AECON GROUP INC COMMON STOCK CAD 0	11,615.000		127,699	128,684
5927375	AEGON NV COMMON STOCK EUR 0.12	12,926.000		105,207	73,437
6480048	AEON CO LTD COMMON STOCK JPY	21,867.000		243,067	339,562
00817Y108	AETNA INC COMMON STOCK USD 0.01	1,730.000		142,234	187,048
008252108	AFFILIATED MANAGERS GROUP INC COMMON STO 0.01	114.000		24,586	18,213
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 40 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
B86S2N0	AGEAS COMMON STOCK EUR 0	3,088.000		107,641	143,572
B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0	31,400.000		173,241	188,802
B1YXBJ7	AIR LIQUIDE SA COMMON STOCK EUR 5.5	414.000		49,849	46,614
6010702	AISIN SEIKI CO LTD COMMON STOCK JPY	3,279.000		115,504	142,832
009728106	AKORN INC COMMON STOCK USD 0	7,381.000		264,906	275,385
5458314	AKZO NOBEL NV COMMON STOCK EUR 2	2,516.000		175,567	168,580
011659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	196.000		5,375	15,780
012653101	ALBEMARLE CORP COMMON STOCK USD 0.01	395.000		17,688	22,124
013817101	ALCOA INC COMMON STOCK USD 1	2,886.000		28,191	28,485
BQQMCJ4	ALDERMORE GROUP PLC COMMON STOCK GBP 0.1	60,424.000		256,886	206,171
01449J105	ALERE INC COMMON STOCK USD 0.001	150.000		7,124	5,864
015271109	ALEXANDRIA REAL ESTATE EQUITIES INC REIT	3,400.000		327,634	307,224
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK 0.0001	756.000		87,952	144,207
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	11,900.000		153,952	237,911
01609W102	ALIBABA GROUP HOLDING LTD ADR USD 0.0000	530.000		44,257	43,073
G0176J109	ALLEGION PLC COMMON STOCK USD 0.01	1,191.000		74,252	78,511
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 41 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
G0177J108 ALLERGAN PLC COMMON STOCK USD 0.0033		2,159.000		558,121	674,688
018581108 ALLIANCE DATA SYSTEMS CORP COMMON STOCK		131.000		30,149	36,231
5231485 ALLIANZ SE COMMON STOCK EUR 0		4,312.000		659,573	766,089
01973R101 ALLISON TRANSMISSION HOLDINGS INC COMMON 0.01		353.000		10,213	9,139
02005N100 ALLY FINANCIAL INC COMMON STOCK USD 0.1		1,400.000		33,184	26,096
B1YY662 ALMIRALL SA COMMON STOCK EUR 0.12		11,403.000		177,910	230,771
02079K107 ALPHABET INC COMMON STOCK USD 0.001		1,740.000		805,863	1,320,451
02079K305 ALPHABET INC COMMON STOCK USD 0.001		1,268.000		556,931	986,517
5608915 ALTEN SA COMMON STOCK EUR 0		3,708.000		219,789	215,136
B3MSM28 AMADEUS IT HOLDING SA COMMON STOCK EUR 0		9,090.000		169,540	401,743
023135106 AMAZON.COM INC COMMON STOCK USD 0.01		687.000		240,083	464,336
6066608 AMCOR LTD/AUSTRALIA COMMON STOCK AUD 0		37,609.000		260,436	367,751
023586100 AMERCO COMMON STOCK USD 0.25		30.000		8,657	11,685
025537101 AMERICAN ELECTRIC POWER CO INC COMMON ST 6.5		1,300.000		75,795	75,751
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2		7,615.000		606,310	529,623
026874784 AMERICAN INTERNATIONAL GROUP INC COMMON 2.5		3,330.000		176,766	206,360
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03027X100	AMERICAN TOWER CORP REIT USD 0.01	3,270.000	306,601	317,027
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK	1,152.000	59,052	68,832
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK US	140.000	15,457	14,899
031162100	AMGEN INC COMMON STOCK USD 0.0001	210.000	33,666	34,089
032359309	AMTRUST FINANCIAL SERVICES INC COMMON ST 0.01	260.000	17,150	16,011
B076LH4	ANGLO IRISH BANK CORP EUR0.16	32,516.000	345,731	7,665
4755317	ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK	2,521.000	249,966	313,292
BLLJ381	ANIMA HOLDING SPA COMMON STOCK EUR	26,734.000	140,801	232,910
G0408V102	AON PLC COMMON STOCK USD 0.01	3,595.000	212,198	331,495
03748R101	APARTMENT INVESTMENT & MANAGEMENT CO REI	1,250.000	47,892	50,038
037833100	APPLE INC COMMON STOCK USD 0.00001	20,930.000	1,436,610	2,203,092
03852U106	ARAMARK COMMON STOCK USD 0.01	5,687.000	123,823	183,406
039483102	ARCHER-DANIELS-MIDLAND CO COMMON STOCK U	7,498.000	262,471	275,027
042735100	ARROW ELECTRONICS INC COMMON STOCK USD 1	150.000	9,137	8,127
363576109	ARTHUR J GALLAGHER & CO COMMON STOCK USD	2,338.000	103,757	95,718
6055208	ASAHI GLASS CO LTD COMMON STOCK JPY	37,000.000	249,404	214,074

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
044209104	ASHLAND INC COMMON STOCK USD 0.01	262.000	28,209	26,907
0989529	ASTRAZENECA PLC COMMON STOCK GBP 0.25	10,770.000	442,106	732,819
00206R102	AT&T INC COMMON STOCK USD 1	8,612.000	296,122	296,339
B17NLM7	AURELIUS SE & CO KGAA COMMON STOCK EUR	4,285.000	108,734	223,989
6065586	AUSTRALIA & NEW ZEALAND BANKING GROUP LT STOCK AUD 0	12,222.000	293,717	248,357
053015103	AUTOMATIC DATA PROCESSING INC COMMON STO	420.000	35,013	35,582
05329W102	AUTONATION INC COMMON STOCK USD 0.01	258.000	15,927	15,392
053332102	AUTOZONE INC COMMON STOCK USD 0.01	92.000	40,473	68,256
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK EUR	2,310.000	116,259	335,297
053484101	AVALONBAY COMMUNITIES INC REIT USD 0.01	4,325.000	573,230	796,362
0216238	AVIVA PLC COMMON STOCK GBP 25	16,176.000	143,515	123,024
053807103	AVNET INC COMMON STOCK USD 1	270.000	12,239	11,567
7088429	AXA SA COMMON STOCK EUR 2.29	21,614.000	393,676	592,382
05463D100	AXIALL CORP COMMON STOCK USD 0.01	1,069.000	57,949	16,463
6985543	AZBIL CORP COMMON STOCK JPY	7,700.000	197,921	199,389
5499131	A2A SPA COMMON STOCK EUR 0.52	117,385.000	120,680	159,904

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 44 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
057224107	BAKER HUGHES INC COMMON STOCK USD 1	1,460.000		89,199	67,379
7124594	BALOISE HOLDING AG COMMON STOCK CHF 0.1	1,006.000		122,738	128,237
5501906	BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO	EUR 0.49	13,668.000	155,973	100,058
5705946	BANCO SANTANDER SA COMMON STOCK	44,366.000		519,481	219,672
B0JDQD4	BANDAI NAMCO HOLDINGS INC COMMON STOCK J	4,200.000		93,187	89,520
6075808	BANK HAPOALIM BM COMMON STOCK ILS 1	32,078.000		147,540	165,705
060505104	BANK OF AMERICA CORP COMMON STOCK USD 0.	58,090.000		827,835	977,655
064058100	BANK OF NEW YORK MELLON CORP/THE COMMON	0.01	11,160.000	458,722	460,015
06652K103	BANKUNITED INC COMMON STOCK USD 0.01	6,474.000		247,343	233,452
3134865	BARCLAYS PLC COMMON STOCK GBP 25	37,375.000		140,917	120,585
5086577	BASF SE COMMON STOCK EUR 0	2,584.000		125,430	198,511
07177M103	BAXALTA INC COMMON STOCK USD 0.01	9,505.000		305,741	370,980
5069211	BAYER AG	2,787.000		214,047	350,587
054937107	BB&T CORP COMMON STOCK USD 5	913.000		34,896	34,521
073685109	BEACON ROOFING SUPPLY INC COMMON STOCK U	6,288.000		185,528	258,940
07556Q881	BEAZER HOMES USA INC COMMON STOCK USD 0.	13,520.000		261,703	155,345
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 45 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
G1154H107	BELMOND LTD COMMON STOCK USD 0.01	26,490.000		315,826	251,655
6091280	BENDIGO & ADELAIDE BANK LTD COMMON STOCK	8,274.000		87,523	71,936
B0F9971	BERENDSEN PLC COMMON STOCK GBP 30	4,334.000		66,385	68,925
084670702	BERKSHIRE HATHAWAY INC COMMON STOCK USD	9,904.000		1,211,094	1,307,724
086516101	BEST BUY CO INC COMMON STOCK USD 0.1	2,140.000		80,455	65,163
6144690	BHP BILLITON LTD COMMON STOCK AUD 0	25,321.000		594,932	329,022
0056650	BHP BILLITON PLC COMMON STOCK GBP 0.5	3,041.000		82,498	34,064
BWVFSS1	BILIA AB COMMON STOCK SEK 10	11,216.000		246,441	255,435
09060J106	BIODELIVERY SCIENCES INTERNATIONAL INC C	STOCK USD 0.001	22,781.000	260,130	109,121
09062X103	BIOMARIN PHARMACEUTICAL INC COMMON STOCK	2,392.000		719,866	732,789
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK	530.000		62,864	55,523
09247X101	BLACKROCK INC COMMON STOCK USD 0.01	1,880.000		560,237	640,178
6197876	BML INC COMMON STOCK JPY	136.000		3,611	4,110
7309681	BNP PARIBAS SA COMMON STOCK EUR 2	2,420.000		152,717	137,305
6536112	BOC HONG KONG HOLDINGS LTD COMMON STOCK	148,770.000		423,215	454,939
097793103	BONANZA CREEK ENERGY INC COMMON STOCK US	20,848.000		154,912	109,869
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6218670	BORAL LTD COMMON STOCK AUD 0	40,917.000	194,166	175,936
100557107	BOSTON BEER CO INC/THE COMMON STOCK USD	130.000	27,680	26,248
101121101	BOSTON PROPERTIES INC REIT USD 0.01	4,120.000	451,607	525,465
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD	9,781.000	126,519	180,362
103304101	BOYD GAMING CORP COMMON STOCK USD 0.01	14,487.000	182,037	287,857
0798059	BP PLC COMMON STOCK GBP 0.25	64,186.000	572,646	334,897
110122108	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	6,170.000	254,160	424,434
0136701	BRITISH LAND CO PLC/THE REIT GBP 25	27,863.000	288,636	322,789
111320107	BROADCOM CORP COMMON STOCK MXN 0.0001	9,492.000	325,447	548,827
11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC COMMO USD 0.01	170.000	6,053	9,134
111621306	BROCADE COMMUNICATIONS SYSTEMS INC COMMO USD 0.001	680.000	5,395	6,242
6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	20,700.000	372,752	241,252
3091357	BT GROUP PLC COMMON STOCK GBP 5	15,221.000	93,627	105,822
122017106	BURLINGTON STORES INC COMMON STOCK USD 0	5,158.000	210,208	221,278
12673P105	CA INC COMMON STOCK USD 0.1	245.000	0	6,997
127097103	CABOT OIL & GAS CORP COMMON STOCK USD 0.	3,292.000	87,806	58,235

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BWY4ZF1	CAIRN HOMES PLC COMMON STOCK EUR 0.001	194,843.000	227,933	252,931
13123E500	CALLIDUS SOFTWARE INC COMMON STOCK USD 0	10,765.000	191,433	199,906
6639840	CALSONIC KANSEI CORP COMMON STOCK JPY	24,000.000	160,117	214,872
6161503	CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	4,313.000	122,142	118,300
132011107	CAMBREX CORP COMMON STOCK USD 0.1	4,130.000	86,839	194,482
136385101	CANADIAN NATURAL RESOURCES LTD COMMON ST	9,300.000	300,865	203,019
13645T100	CANADIAN PACIFIC RAILWAY LTD	870.000	171,612	111,012
6172323	CANON INC COMMON STOCK JPY	500.000	24,078	15,275
6173694	CAPCOM CO LTD COMMON STOCK JPY	7,000.000	168,677	170,323
4163437	CAPGEMINI SA COMMON STOCK EUR 8	4,705.000	332,419	437,505
139794101	CAPITAL BANK FINANCIAL CORP COMMON STOCK	8,877.000	171,418	283,886
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	924.000	63,908	66,694
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	7,441.000	472,542	664,258
143658300	CARNIVAL CORP COMMON STOCK USD 0.01	318.000	16,807	17,325
144577103	CARRIZO OIL & GAS INC COMMON STOCK USD 0	4,191.000	166,581	123,970
14964U108	CAVIUM INC COMMON STOCK USD 0.001	2,270.000	98,928	149,162

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
124857202 CBS CORP COMMON STOCK USD 0.001		10,940.000		574,985	515,602
12514G108 CDW CORP/DE COMMON STOCK USD 0.01		500.000		15,850	21,020
151020104 CELGENE CORP COMMON STOCK USD 0.01		5,675.000		403,814	679,638
BFSSBH4 CEMBRA MONEY BANK AG COMMON STOCK CHF 1		3,339.000		179,400	214,817
156782104 CERNER CORP COMMON STOCK USD 0.01		708.000		40,329	42,600
159864107 CHARLES RIVER LABORATORIES INTERNATIONAL COMMON STOCK USD 0.01		99.000		6,921	7,959
808513105 CHARLES SCHWAB CORP/THE COMMON STOCK USD		4,086.000		112,538	134,552
16117M305 CHARTER COMMUNICATIONS INC COMMON STOCK		820.000		131,282	150,142
M22465104 CHECK POINT SOFTWARE TECHNOLOGIES LTD CO USD 0.01		908.000		78,306	73,893
BW52N2 CHEUNG KONG PROPERTY HOLDINGS LTD COMMON 1		68,324.000		438,924	444,318
166764100 CHEVRON CORP COMMON STOCK USD 0.75		9,458.000		1,097,301	850,842
169656105 CHIPOTLE MEXICAN GRILL INC COMMON STOCK		55.000		33,958	26,392
H0023R105 CHUBB LTD COMMON STOCK USD 24.77		3,054.000		281,445	356,860
4588364 CIE GENERALE DES ETABLISSEMENTS MICHELIN STOCK EUR 2		1,581.000		158,524	150,963
125509109 CIGNA CORP COMMON STOCK USD 0.25		3,340.000		262,602	488,742
17243V102 CINEMARK HOLDINGS INC COMMON STOCK USD 0		170.000		7,015	5,683
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 49 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
17275R102 CISCO SYSTEMS INC COMMON STOCK USD 0.001		7,944.000		166,727	215,719
172967424 CITIGROUP INC COMMON STOCK USD 0.01		27,295.000		1,353,617	1,412,516
6197928 CITY DEVELOPMENTS LTD COMMON STOCK SGD 0		31,600.000		210,631	170,401
BW9P816 CK HUTCHISON HOLDINGS LTD COMMON STOCK H		16,251.000		126,400	219,332
0766807 CLOSE BROTHERS GROUP PLC COMMON STOCK GB		11,846.000		236,486	233,438
125896100 CMS ENERGY CORP COMMON STOCK USD 0.01		1,550.000		42,033	55,924
5543986 CNP ASSURANCES COMMON STOCK EUR 1		6,960.000		119,952	94,054
189754104 COACH INC COMMON STOCK USD 0.01		10,730.000		323,561	351,193
191216100 COCA-COLA CO/THE COMMON STOCK USD 0.25		4,270.000		177,049	183,439
19122T109 COCA-COLA ENTERPRISES INC COMMON STOCK U		1,000.000		46,941	49,240
6163286 COCA-COLA WEST CO LTD COMMON STOCK JPY		8,800.000		149,165	179,738
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM		USD 0.01	3,760.000	151,603	225,675
B8FMRX8 COLOPLAST A/S COMMON STOCK DKK 1			3,614.000	306,137	293,021
5806225 COLRUYT SA COMMON STOCK EUR 0			6,713.000	352,147	345,985
198280109 COLUMBIA PIPELINE GROUP INC COMMON STOCK			4,280.000	98,614	85,600
20030N101 COMCAST CORP COMMON STOCK USD 0.01			20,002.000	933,773	1,128,713

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 50 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6603737	COMFORTDELGRO CORP LTD COMMON STOCK SGD	128,000.000		145,278	275,191
6215035	COMMONWEALTH BANK OF AUSTRALIA COMMON ST	7,703.000		474,151	479,337
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD	510.000		16,317	16,667
6687247	COMSYS HOLDINGS CORP COMMON STOCK JPY	25,800.000		330,693	366,534
20825C104	CONOCOPHILLIPS COMMON STOCK USD 0.01	5,695.000		324,900	265,900
21036P108	CONSTELLATION BRANDS INC COMMON STOCK US	1,210.000		90,168	172,352
4598589	CONTINENTAL AG COMMON STOCK EUR 0	2,234.000		215,180	544,937
216648402	COOPER COS INC/THE COMMON STOCK USD 0.1	1,825.000		264,639	244,915
219350105	CORNING INC COMMON STOCK USD 0.5	1,163.000		17,820	21,260
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD 0	1,490.000		187,328	240,635
4722667	CRAMO OYJ COMMON STOCK EUR 0	7,773.000		154,773	161,361
224399105	CRANE CO COMMON STOCK USD 1	129.000		6,724	6,171
228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	2,740.000		121,737	138,918
6185495	CSL LTD COMMON STOCK AUD 0	1,845.000		72,226	141,361
12650T104	CSRA INC COMMON STOCK USD 0.001	510.000		15,544	15,300
126408103	CSX CORP COMMON STOCK USD 1	3,413.000		83,598	88,567
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 51 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
BGQYC45	CTT-CORREIOS DE PORTUGAL SA COMMON STOCK	24,345.000		199,227	234,153
229669106	CUBIC CORP COMMON STOCK USD 0	1,694.000		78,730	80,042
229899109	CULLEN/FROST BANKERS INC COMMON STOCK US	350.000		25,421	21,000
231021106	CUMMINS INC COMMON STOCK USD 2.5	1,348.000		187,223	118,637
231561101	CURTISS-WRIGHT CORP COMMON STOCK USD 1	460.000		31,617	31,510
126650100	CVS HEALTH CORP	9,591.000		615,076	937,712
6250542	DAICEL CORP COMMON STOCK JPY	15,500.000		157,134	233,734
6253132	DAIICHIKOSHO CO LTD COMMON STOCK JPY	5,000.000		127,723	199,717
5529027	DAIMLER AG COMMON STOCK EUR 0	2,796.000		245,264	235,633
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	2,323.000		105,249	270,545
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	5,894.000		95,004	171,634
6251448	DAIWA SECURITIES GROUP INC COMMON STOCK	33,000.000		311,309	204,318
235851102	DANAHER CORP COMMON STOCK USD 0.01	400.000		37,156	37,152
6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	26,213.000		313,868	308,388
233153204	DCT INDUSTRIAL TRUST INC REIT USD 0.01	6,600.000		210,312	246,642
23317H102	DDR CORP REIT USD 0.1	19,700.000		290,992	331,748
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
244199105	DEERE & CO COMMON STOCK USD 1	560.000	42,279	42,711
4262118	DELHAIZE GROUP COMMON STOCK EUR 0	7,477.000	434,122	729,298
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0	6,350.000	374,584	544,386
247361702	DELTA AIR LINES INC COMMON STOCK USD 0.0	3,070.000	67,591	155,618
24802Y105	DEMANDWARE INC COMMON STOCK USD 0.01	4,357.000	289,468	235,147
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK	200.000	9,521	12,170
249908104	DEPOMED INC COMMON STOCK USD 0	13,408.000	258,298	243,087
4457088	DERICHEBOURG SA COMMON STOCK EUR 0.25	10,940.000	51,305	39,408
0265274	DERWENT LONDON PLC REIT GBP 5	3,660.000	98,288	198,085
2141941	DESCARTES SYSTEMS GROUP INC/THE COMMON S	11,157.000	211,797	223,606
5842359	DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	28,053.000	455,920	508,611
B0YZ0Z5	DEUTSCHE WOHNEN AG COMMON STOCK EUR 0	5,600.000	132,950	155,823
BYP97J7	DEXERIALS CORP COMMON STOCK JPY	14,700.000	205,455	158,493
BYSS4Q7	DFDS A/S COMMON STOCK DKK 20	5,869.000	196,639	228,103
25243Q205	DIAGEO PLC ADR USD	3,400.000	398,540	370,838
0237400	DIAGEO PLC COMMON STOCK GBP 28.93518	6,760.000	182,408	184,974

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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
25278X109 DIAMONDBACK ENERGY INC COMMON STOCK USD		220.000		16,580	14,718
252784301 DIAMONDROCK HOSPITALITY CO REIT USD 0.01		1,670.000		22,163	16,116
B234WN9 DIASORIN SPA COMMON STOCK EUR 1		4,391.000		192,394	231,104
6250821 DIC CORP COMMON STOCK JPY		53,000.000		150,801	145,393
253393102 DICK'S SPORTING GOODS INC COMMON STOCK U		318.000		17,691	11,241
253868103 DIGITAL REALTY TRUST INC REIT USD 0.01		4,822.000		310,375	364,640
254067101 DILLARD'S INC COMMON STOCK USD 0		40.000		5,389	2,628
BY9D0Y1 DIRECT LINE INSURANCE GROUP PLC COMMON S		10.90909	19,797.000	122,421	118,904
254709108 DISCOVER FINANCIAL SERVICES COMMON STOCK		1,257.000		67,158	67,400
25470M109 DISH NETWORK CORP COMMON STOCK USD 0.01		2,371.000		124,211	135,574
256677105 DOLLAR GENERAL CORP COMMON STOCK USD 0.8		1,536.000		111,326	110,392
25960P109 DOUGLAS EMMETT INC REIT USD 0.01		7,950.000		185,863	247,881
260543103 DOW CHEMICAL CO/THE COMMON STOCK USD 2.5		3,650.000		144,915	187,902
23331A109 DR HORTON INC COMMON STOCK USD 0.01		3,880.000		113,436	124,276
26138E109 DR PEPPER SNAPPLE GROUP INC COMMON STOCK		530.000		25,337	49,396
23334L102 DSW INC COMMON STOCK USD 0		210.000		7,120	5,011

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
233331107	DTE ENERGY CO COMMON STOCK USD 0	2,456.000	184,472	196,947
5119901	DUERR AG COMMON STOCK EUR 0	1,409.000	122,956	112,652
B3VL4P5	DULUXGROUP LTD COMMON STOCK AUD	38,143.000	161,260	184,544
26483E100	DUN & BRADSTREET CORP/THE COMMON STOCK U	1,940.000	214,953	201,624
265504100	DUNKIN' BRANDS GROUP INC COMMON STOCK US	1,444.000	68,772	61,500
27579R104	EAST WEST BANCORP INC COMMON STOCK USD 0	697.000	16,645	28,967
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD 0.0	1,645.000	119,953	111,054
G29183103	EATON CORP PLC COMMON STOCK USD 0.01	8,590.000	532,674	447,024
281020107	EDISON INTERNATIONAL COMMON STOCK USD 0	7,699.000	441,949	455,858
263534109	EI DU PONT DE NEMOURS & CO COMMON STOCK	2,159.000	144,248	143,789
B1KKBX6	ELECTROLUX AB COMMON STOCK SEK 5	4,148.000	121,186	100,962
285512109	ELECTRONIC ARTS INC COMMON STOCK USD 0.0	2,262.000	56,657	155,445
B7FNMQ2	ELEMENT FINANCIAL CORP COMMON STOCK CAD	15,700.000	105,421	188,748
532457108	ELI LILLY & CO COMMON STOCK USD 0	4,185.000	348,095	352,628
28849P100	ELLIE MAE INC COMMON STOCK USD 0.0001	3,376.000	237,436	203,336
268648102	EMC CORP/MA COMMON STOCK USD 0.01	18,151.000	455,855	466,118

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		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
291011104	EMERSON ELECTRIC CO COMMON STOCK USD 0.5	724.000		34,094	34,629
5271782	ENDESA SA COMMON STOCK EUR 1.2	6,957.000		128,881	140,001
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK	3,190.000		195,561	195,292
7144569	ENEL SPA COMMON STOCK EUR 1	47,866.000		207,193	202,372
B0C2CQ3	ENGIE SA COMMON STOCK EUR 1	17,278.000		414,722	306,405
7145056	ENI SPA COMMON STOCK EUR 0	5,249.000		130,626	78,687
G3157S106	ENSCO PLC COMMON STOCK USD 0.1	990.000		56,207	15,236
26875P101	EOG RESOURCES INC COMMON STOCK USD 0.01	1,799.000		138,225	127,351
26884L109	EQT CORP COMMON STOCK USD 0	2,840.000		190,152	148,049
294429105	EQUIFAX INC COMMON STOCK USD 1.25	210.000		20,925	23,388
29444U700	EQUINIX INC REIT USD 0.001	695.000		190,054	210,168
29476L107	EQUITY RESIDENTIAL REIT USD 0.01	12,700.000		751,920	1,036,193
297178105	ESSEX PROPERTY TRUST INC REIT USD 0.0001	1,916.000		284,652	458,710
518439104	ESTEE LAUDER COS INC/THE COMMON STOCK US	225.000		16,127	19,814
BSSWC52	ESTIA HEALTH LTD COMMON STOCK AUD	41,042.000		189,486	217,382
4798271	EUROCOMMERCIAL PROPERTIES NV DUTCH CERT	3,115.000		126,786	134,659
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 56 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
811054402 EW SCRIPPS CO/THE COMMON STOCK USD 0.01		17,489.000		289,334	332,291
30219G108 EXPRESS SCRIPTS HOLDING CO COMMON STOCK		1,403.000		126,496	122,636
30225T102 EXTRA SPACE STORAGE INC REIT USD 0.01		438.000		22,730	38,636
30231G102 EXXON MOBIL CORP COMMON STOCK USD 0		13,607.000		1,114,042	1,060,666
6327703 EZAKI GLICO CO LTD COMMON STOCK JPY		4,200.000		203,852	228,688
30303M102 FACEBOOK INC COMMON STOCK USD 0.000006		10,560.000		781,384	1,105,210
303250104 FAIR ISAAC CORP COMMON STOCK USD 0.01		2,260.000		175,742	212,847
B0LC9F2 FASTIGHETS AB BALDER COMMON STOCK SEK 1		25,685.000		138,508	635,834
30255G103 FCB FINANCIAL HOLDINGS INC COMMON STOCK		7,736.000		225,282	276,871
31428X106 FEDEX CORP COMMON STOCK USD 0.1		2,075.000		295,985	309,154
31430F101 FELCOR LODGING TRUST INC REIT USD 0.01		31,709.000		204,045	231,476
31620M106 FIDELITY NATIONAL INFORMATION SERVICES I STOCK USD 0.01		2,363.000		145,431	143,198
31660B101 FIESTA RESTAURANT GROUP INC COMMON STOCK		5,434.000		213,775	182,582
316773100 FIFTH THIRD BANCORP COMMON STOCK USD 0		2,510.000		52,734	50,451
BYL7ZF7 FIRSTSERVICE CORP COMMON STOCK CAD		257.000		10,280	10,342
302445101 FLIR SYSTEMS INC COMMON STOCK USD 0.01		230.000		7,191	6,456
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4359690	FLUGHAFEN WIEN AG COMMON STOCK EUR 0	1,638.000	153,008	155,872
343412102	FLUOR CORP COMMON STOCK USD 0.01	2,425.000	140,993	114,509
344849104	FOOT LOCKER INC COMMON STOCK USD 0.01	550.000	29,198	35,800
345370860	FORD MOTOR CO COMMON STOCK USD 0.01	7,931.000	120,465	111,748
34964C106	FORTUNE BRANDS HOME & SECURITY INC COMMO USD 0.01	990.000	40,659	54,945
B1SK0S6	FREENET AG COMMON STOCK EUR 0	8,479.000	115,466	288,434
6356365	FUJI ELECTRIC CO LTD COMMON STOCK JPY	38,000.000	158,632	161,420
6356406	FUJI HEAVY INDUSTRIES LTD COMMON STOCK J	2,200.000	90,697	91,936
6356525	FUJIFILM HOLDINGS CORP COMMON STOCK JPY	7,900.000	154,658	333,613
6356945	FUJITSU LTD COMMON STOCK JPY	53,450.000	302,238	269,660
B01CP21	GAMESA CORP TECNOLOGICA SA COMMON STOCK	14,829.000	258,416	254,840
36467W109	GAMESTOP CORP COMMON STOCK USD 0.001	151.000	6,651	4,234
364760108	GAP INC/THE COMMON STOCK USD 0.05	430.000	17,801	10,621
5650422	GAS NATURAL SDG SA COMMON STOCK EUR 1	3,320.000	92,413	67,857
4557104	GEA GROUP AG COMMON STOCK EUR 0	1,570.000	78,303	63,785
7742468	GECINA SA REIT EUR 7.5	2,035.000	268,574	247,811

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
369604103 GENERAL ELECTRIC CO COMMON STOCK USD 0.0	30,276.000	730,374	943,097
370023103 GENERAL GROWTH PROPERTIES INC REIT USD 0	26,628.000	574,331	724,548
37045V100 GENERAL MOTORS CO COMMON STOCK USD 0.01	1,834.000	59,539	62,374
G3922B107 GENPACT LTD COMMON STOCK USD 0.01	370.000	6,508	9,243
0207458 GENUS PLC COMMON STOCK GBP 10	9,338.000	215,187	213,881
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0	2,351.000	253,140	237,898
5980613 GIVAUDAN SA COMMON STOCK CHF 10	97.000	170,800	176,654
0925288 GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	10,908.000	225,325	220,741
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01	17,510.000	85,096	23,351
B8RBZV7 GLP J-REIT REIT JPY	142.000	145,070	137,874
36191G107 GNC HOLDINGS INC COMMON STOCK USD 0.001	140.000	7,237	4,343
0375377 GO-AHEAD GROUP PLC COMMON STOCK GBP 10	1,720.000	58,298	67,662
38046C109 GOGO INC COMMON STOCK USD 0.0001	12,280.000	241,172	218,584
38141G104 GOLDMAN SACHS GROUP INC/THE COMMON STOCK	1,544.000	269,626	278,275
382550101 GOODYEAR TIRE & RUBBER CO/THE COMMON STO	243.000	7,194	7,939
6365866 GPT GROUP/THE REIT AUD 0	96,077.000	344,525	334,126

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
B8K9X70	GRAND CITY PROPERTIES SA COMMON STOCK EU	11,957.000	160,157	277,832
BRJ3BP0	GRANGES AB COMMON STOCK SEK 1.339775	26,606.000	219,653	220,912
389375106	GRAY TELEVISION INC COMMON STOCK USD 0	18,640.000	213,985	303,832
391164100	GREAT PLAINS ENERGY INC COMMON STOCK USD	218.000	4,875	5,954
B01FLL1	GREAT PORTLAND ESTATES PLC REIT GBP 12.5	17,185.000	107,586	209,724
0386410	GREENCORE GROUP PLC COMMON STOCK GBP 1	87,083.000	155,303	454,750
093671105	H&R BLOCK INC COMMON STOCK USD 0	500.000	16,373	16,655
B012TP2	HALFORDS GROUP PLC COMMON STOCK GBP 1	11,886.000	92,416	58,758
406216101	HALLIBURTON CO COMMON STOCK USD 2.5	3,040.000	164,972	103,482
0406501	HAMMERSON PLC REIT GBP 25	24,791.000	197,081	219,237
4511809	HANNOVER RUECK SE COMMON STOCK EUR 0	3,765.000	337,852	432,100
B0PPFY8	HANSTEEN HOLDINGS PLC REIT GBP 10	35,430.000	64,311	60,106
413086109	HARMAN INTERNATIONAL INDUSTRIES INC COMM USD 0.01	1,140.000	113,563	107,399
40412C101	HCA HOLDINGS INC COMMON STOCK USD 0.01	573.000	43,724	38,752
40414L109	HCP INC REIT USD 1	770.000	27,993	29,445
40416M105	HD SUPPLY HOLDINGS INC COMMON STOCK USD	300.000	10,535	9,009

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
42222G108	HEALTH NET INC/OLD COMMON STOCK EUR 0.00	150.000	5,947	10,269
421946104	HEALTHCARE REALTY TRUST INC REIT USD 0.0	7,400.000	185,019	209,568
42225P501	HEALTHCARE TRUST OF AMERICA INC REIT USD	6,750.000	164,464	182,048
B0CCH46	HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	1,784.000	120,256	137,595
BXRTNW3	HEMFOSA FASTIGHETER AB COMMON STOCK SEK	17,259.000	217,046	192,947
B3CM952	HENDERSON GROUP PLC COMMON STOCK GBP 12.	47,337.000	176,463	216,008
427866108	HERSHEY CO/THE COMMON STOCK USD 1	1,280.000	129,117	114,266
42824C109	HEWLETT PACKARD ENTERPRISE CO COMMON STO 0.01	23,507.000	348,419	357,306
40418F108	HFF INC COMMON STOCK USD 0.01	7,973.000	243,236	247,721
431284108	HIGHWOODS PROPERTIES INC REIT USD 0.01	4,922.000	174,777	214,599
431475102	HILL-ROM HOLDINGS INC COMMON STOCK USD 0	330.000	17,555	15,860
43300A104	HILTON WORLDWIDE HOLDINGS INC COMMON STO 0.01	1,350.000	34,883	28,890
6400433	HIS CO LTD COMMON STOCK JPY	7,800.000	201,587	263,577
BKJ9PT1	HISPANIA ACTIVOS INMOBILIARIOS SA COMMON 1	3,361.000	45,907	47,829
6429405	HITACHI CONSTRUCTION MACHINERY CO LTD CO JPY	18,200.000	284,845	287,157
6496368	HITACHI KOKUSAI ELECTRIC INC COMMON STOC	8,000.000	116,181	110,196

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
404251100	HNI CORP COMMON STOCK USD 1		187,131	140,850
		3,906.000		
436440101	HOLOGIC INC COMMON STOCK USD 0.01		28,142	30,217
		781.000		
437076102	HOME DEPOT INC/THE COMMON STOCK USD 0.05		245,198	390,931
		2,956.000		
B19NKB7	HOME RETAIL GROUP PLC COMMON STOCK GBP 1		68,092	31,683
		21,593.000		
6435145	HONDA MOTOR CO LTD COMMON STOCK JPY		86,096	94,260
		2,900.000		
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK		794,253	998,933
		9,645.000		
6434915	HONGKONG LAND HOLDINGS LTD COMMON STOCK		337,168	335,916
		47,988.000		
44107P104	HOST HOTELS & RESORTS INC REIT USD 0.01		458,534	442,406
		28,840.000		
0557681	HOWDEN JOINERY GROUP PLC COMMON STOCK GB		185,423	264,301
		34,059.000		
40434L105	HP INC COMMON STOCK USD 0.01		83,952	78,523
		6,632.000		
0540528	HSBC HOLDINGS PLC COMMON STOCK GBP 0.5		1,160,280	889,117
		112,503.000		
4449137	HUFVUDSTADEN AB COMMON STOCK SEK 5		92,522	114,146
		8,026.000		
444859102	HUMANA INC COMMON STOCK USD 0.166		62,405	147,806
		828.000		
446413106	HUNTINGTON INGALLS INDUSTRIES INC COMMON 0.01		10,624	11,163
		88.000		
44919P508	IAC/INTERACTIVECORP COMMON STOCK USD 0.0		10,087	8,527
		142.000		
B288C92	IBERDROLA SA COMMON STOCK EUR 0.75		489,429	549,804
		77,271.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6456102	IBIDEN CO LTD COMMON STOCK JPY	1,600.000	25,111	23,183
4554406	ICADE REIT EUR 0	2,651.000	235,201	178,258
G4705A100	ICON PLC COMMON STOCK USD 0.06	1,986.000	83,728	154,312
B1FF8P7	IDEMITSU KOSAN CO LTD COMMON STOCK JPY	6,900.000	119,122	111,162
B06QFB7	IG GROUP HOLDINGS PLC COMMON STOCK GBP 0	6,401.000	60,306	75,711
451734107	IHS INC COMMON STOCK USD 0.01	419.000	46,965	49,622
452327109	ILLUMINA INC COMMON STOCK USD 0.01	529.000	102,847	101,539
45245E109	IMAX CORP COMMON STOCK USD 0	5,789.000	161,280	205,741
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD	5,863.000	177,398	250,702
0454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10	4,655.000	209,539	246,070
B1VSK54	INDUSTRIVARDEN AB COMMON STOCK SEK 2.5	9,936.000	178,125	171,010
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU	17,855.000	264,381	261,941
G47791101	INGERSOLL-RAND PLC COMMON STOCK USD 1	846.000	50,498	46,775
457187102	INGREDION INC COMMON STOCK USD 0.01	110.000	10,602	10,542
45866F104	INTERCONTINENTALEXCHANGE INC	720.000	143,455	184,507
BYY5B50	INTERMEDIATE CAPITAL GROUP PLC COMMON ST	23.33333	280,507	449,213
		48,609.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 63 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
459200101	INTERNATIONAL BUSINESS MACHINES CORP COM	USD 0.2		67,338	48,167
			350.000		
5161407	INTERPUMP GROUP SPA COMMON STOCK EUR 0.5		12,945.000	146,024	201,370
461202103	INTUIT INC COMMON STOCK USD 0.01		2,287.000	173,453	220,696
G491BT108	INVESCO LTD COMMON STOCK USD 0.2		4,521.000	145,173	151,363
6205694	INVESTA OFFICE FUND REIT AUD 0		71,987.000	197,230	209,497
B17BBQ5	INVESTEC PLC COMMON STOCK GBP 0.02		42,854.000	309,546	302,801
B0R7JF1	IPSEN SA COMMON STOCK EUR 1		4,135.000	203,026	274,003
4783211	IREN SPA COMMON STOCK EUR 1		52,045.000	92,555	84,239
3398649	ITV PLC COMMON STOCK GBP 10		99,675.000	180,173	406,356
B019KW7	J SAINSBURY PLC COMMON STOCK GBP 28.5714		17,280.000	114,422	65,914
426281101	JACK HENRY & ASSOCIATES INC COMMON STOCK		550.000	36,106	42,933
466367109	JACK IN THE BOX INC COMMON STOCK USD 0.0		1,319.000	101,194	101,180
B8BRV46	JAPAN AIRLINES CO LTD COMMON STOCK JPY		2,100.000	72,125	76,043
6711696	JAPAN PETROLEUM EXPLORATION CO LTD COMMO	JPY	4,200.000	159,644	113,995
6513342	JAPAN RETAIL FUND INVESTMENT CORP REIT J		253.000	474,152	488,354
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK US		111.000	17,136	15,602
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 64 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	560.000		14,112	12,684
6543792	JFE HOLDINGS INC COMMON STOCK JPY	6,300.000		146,175	100,553
6473468	JGC CORP COMMON STOCK JPY	3,000.000		59,594	46,461
B142FZ8	JM AB COMMON STOCK SEK 1	6,266.000		197,730	187,818
968223206	JOHN WILEY & SONS INC COMMON STOCK USD 1	130.000		6,954	5,854
478160104	JOHNSON & JOHNSON COMMON STOCK USD 1	9,996.000		905,157	1,026,789
478366107	JOHNSON CONTROLS INC COMMON STOCK USD 0.	6,065.000		239,517	239,507
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD	100.000		16,458	15,986
46625H100	JPMORGAN CHASE & CO COMMON STOCK USD 1	15,140.000		814,316	999,694
B53P200	JUPITER FUND MANAGEMENT PLC COMMON STOCK	35,650.000		252,478	237,344
B627LW9	JX HOLDINGS INC COMMON STOCK JPY	26,700.000		107,878	112,842
6484277	K'S HOLDINGS CORP COMMON STOCK JPY	5,100.000		189,187	175,095
483007704	KAISER ALUMINUM CORP COMMON STOCK USD 0.	1,723.000		103,453	144,146
6483360	KANEKA CORP COMMON STOCK JPY	15,000.000		150,095	157,737
6484686	KAWASAKI KISEN KAISHA LTD COMMON STOCK J	102,000.000		238,270	220,458
48244B100	KCG HOLDINGS INC COMMON STOCK USD 0.01	17,001.000		200,054	209,282
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 65 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6248990	KDDI CORP COMMON STOCK JPY	15,000.000		177,734	393,283
B0C5Q59	KENEDIX OFFICE INVESTMENT CORP REIT JPY	40.000		169,215	187,871
4490005	KESKO OYJ COMMON STOCK EUR 0	6,663.000		247,381	234,295
493267108	KEYCORP COMMON STOCK USD 1	5,220.000		65,467	68,852
49427F108	KILROY REALTY CORP REIT USD 0.01	6,549.000		317,788	414,421
494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2	1,470.000		155,704	187,131
49446R109	KIMCO REALTY CORP REIT USD 0.01	23,480.000		538,216	621,281
49456B101	KINDER MORGAN INC/DE COMMON STOCK USD 0.	1,770.000		48,037	26,408
4491235	KINGSPAN GROUP PLC COMMON STOCK EUR 0.13	9,667.000		238,867	255,286
BB22L96	KION GROUP AG COMMON STOCK EUR	4,435.000		200,269	221,712
482480100	KLA-TENCOR CORP COMMON STOCK USD 0.001	1,026.000		66,151	71,153
7582556	KLEPIERRE REIT EUR 1.4	14,515.000		612,134	646,316
6496023	KOBE STEEL LTD COMMON STOCK JPY	216,000.000		373,182	238,813
6496658	KOMORI CORP COMMON STOCK JPY	13,400.000		165,307	159,069
B09M9D2	KONE OYJ COMMON STOCK EUR 0	9,287.000		411,462	395,165
6496700	KONICA MINOLTA INC COMMON STOCK JPY	26,000.000		201,252	264,117
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 66 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
BKWP5S5	KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.	29,686.000		363,743	628,028
501014104	KRISPY KREME DOUGHNUTS INC COMMON STOCK	13,671.000		264,481	206,022
501044101	KROGER CO/THE COMMON STOCK USD 1	761.000		27,393	31,833
5529191	KUKA AG COMMON STOCK EUR 0	1,634.000		127,079	147,415
502424104	L-3 COMMUNICATIONS HOLDINGS INC COMMON S 0.01	797.000		94,658	95,249
4057808	L'OREAL SA COMMON STOCK EUR 0.2	1,402.000		259,376	236,521
505336107	LA-Z-BOY INC COMMON STOCK USD 1	9,508.000		251,985	232,185
512807108	LAM RESEARCH CORP COMMON STOCK USD 0.001	3,230.000		179,441	256,527
512816109	LAMAR ADVERTISING CO REIT USD 0.001	122.000		6,566	7,318
3180943	LAND SECURITIES GROUP PLC REIT GBP 10	29,194.000		402,969	506,452
517942108	LASALLE HOTEL PROPERTIES REIT USD 0.01	1,467.000		52,824	36,910
B9G6L89	LEG IMMOBILIEN AG COMMON STOCK EUR	6,900.000		441,385	565,908
0560399	LEGAL & GENERAL GROUP PLC COMMON STOCK G	135,189.000		179,214	533,605
524901105	LEGG MASON INC COMMON STOCK USD 0.1	591.000		33,353	23,185
6512004	LENDLEASE GROUP STAPLED SECURITY AUD 0	4,153.000		43,938	43,087
526107107	LENNOX INTERNATIONAL INC COMMON STOCK US	70.000		4,898	8,743
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6598424	LEOPALACE21 CORP COMMON STOCK JPY	33,900.000	201,202	185,429
531172104	LIBERTY PROPERTY TRUST REIT USD 0.001	1,470.000	55,814	45,644
BYZBCY3	LINK ADMINISTRATION HOLDINGS LTD COMMON	28,628.000	144,807	155,171
B0PB4M7	LINK REIT REIT HKD 0	50,000.000	261,526	299,349
535919203	LIONS GATE ENTERTAINMENT CORP COMMON STO	180.000	7,030	5,830
0870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	142,966.000	160,401	153,971
540424108	LOEWS CORP COMMON STOCK USD 0.01	560.000	23,174	21,504
7333378	LONZA GROUP AG COMMON STOCK CHF 1	3,285.000	372,931	535,248
B17MMZ4	LOOKERS PLC COMMON STOCK GBP 5	73,670.000	180,425	200,877
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	13,525.000	709,294	1,028,441
BV0LTT1	LUCAS BOLS HOLDING BV COMMON STOCK EUR 0	6,972.000	128,971	168,855
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD	267.000	18,616	14,009
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM	374.000	57,389	58,869
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	2,948.000	140,955	177,527
B015YX4	MAGELLAN FINANCIAL GROUP LTD COMMON STOC	16,632.000	203,738	329,621
559222401	MAGNA INTERNATIONAL INC COMMON STOCK CAD	609.000	32,760	24,701

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 68 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6614159	MAJOR CINEPLEX GROUP PCL FOREIGN SH. THB	185,700.000		168,134	181,907
B83VD95	MAN GROUP PLC COMMON STOCK GBP 0.0342857	56,052.000		123,407	144,989
56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	140.000		10,964	11,801
565849106	MARATHON OIL CORP COMMON STOCK USD 1	1,520.000		53,718	19,137
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD	900.000		46,803	46,656
3127489	MARKS & SPENCER GROUP PLC COMMON STOCK G	38,789.000		226,629	258,642
573284106	MARTIN MARIETTA MATERIALS INC COMMON STO 0.01	382.000		48,267	52,174
6569464	MARUBENI CORP COMMON STOCK JPY	47,800.000		279,163	248,388
6569505	MARUICHI STEEL TUBE LTD COMMON STOCK JPY	5,600.000		160,477	167,122
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC 0.002	5,010.000		45,242	44,188
574599106	MASCO CORP COMMON STOCK USD 1	4,008.000		80,885	113,426
57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001	5,096.000		325,330	496,147
0574635	MCBRIDE PLC COMMON STOCK GBP 10	94,064.000		221,153	229,451
BYNVD08	MCCARTHY & STONE PLC COMMON STOCK GBP 8	45,967.000		151,193	172,087
580135101	MCDONALD'S CORP COMMON STOCK USD 0.01	4,170.000		398,117	492,644
58155Q103	MCKESSON CORP COMMON STOCK USD 0.01	1,650.000		316,611	325,430
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
58441K100	MEDIA GENERAL INC COMMON STOCK USD 0	19,669.000	343,678	317,654
6782090	MEDIPAL HOLDINGS CORP COMMON STOCK JPY	24,728.000	366,643	426,334
58502B106	MEDNAX INC COMMON STOCK USD 0.01	140.000	10,226	10,032
G5960L103	MEDTRONIC PLC COMMON STOCK USD 0.10	11,635.000	640,295	894,964
58605Q109	MEMORIAL RESOURCE DEVELOPMENT CORP COMMO USD 0.01	13,736.000	245,350	221,836
58933Y105	MERCK & CO INC COMMON STOCK USD 0.5	1,333.000	69,707	70,409
4741844	MERCK KGAA COMMON STOCK EUR 0	3,816.000	376,190	371,296
BWFD052	MERIDIAN ENERGY LTD COMMON STOCK NZD 0	179,852.000	295,821	294,273
59156R108	METLIFE INC COMMON STOCK USD 0.01	5,981.000	260,115	288,344
5993901	METROPOLE TELEVISION SA COMMON STOCK EUR	5,544.000	127,949	95,396
5071432	METSA BOARD OYJ COMMON STOCK EUR 1.7	33,942.000	226,471	252,936
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD 0.	7,028.000	124,580	155,389
BQY7BX8	MICRO FOCUS INTERNATIONAL PLC COMMON STO	13,059.000	147,071	307,000
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK US	830.000	35,477	38,628
594918104	MICROSOFT CORP COMMON STOCK USD 0.000006	32,965.000	1,228,274	1,828,898
6161978	MIRVAC GROUP REIT AUD 0	205,946.000	311,590	296,675

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	16,000.000	191,474	170,581
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	50,051.000	1,061,008	1,049,950
6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	41,200.000	374,192	352,766
6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMMO JPY	103,000.000	581,524	648,251
6597302	MITSUMI & CO LTD COMMON STOCK JPY	12,800.000	157,901	153,809
6597368	MITSUMI CHEMICALS INC COMMON STOCK JPY	61,000.000	222,008	274,841
6597603	MITSUMI FUDOSAN CO LTD COMMON STOCK JPY	31,196.000	722,915	792,510
6597584	MITSUMI OSK LINES LTD COMMON STOCK JPY	7,000.000	25,664	17,864
6591014	MIZUHO FINANCIAL GROUP INC COMMON STOCK	85,100.000	183,929	172,259
60740F105	MOBILE MINI INC COMMON STOCK USD 0.01	7,944.000	307,688	247,297
607525102	MODEL N INC COMMON STOCK USD 0.00015	6,079.000	66,470	67,842
60871R209	MOLSON COORS BREWING CO COMMON STOCK USD	2,273.000	156,239	213,480
609207105	MONDELEZ INTERNATIONAL INC COMMON STOCK	7,241.000	237,838	324,686
B1CRLC4	MONDI PLC COMMON STOCK GBP 0.2	19,684.000	164,749	387,023
61166W101	MONSANTO CO COMMON STOCK USD 0.01	5,135.000	469,388	505,900
617446448	MORGAN STANLEY COMMON STOCK USD 0.01	7,696.000	206,722	244,810

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 71 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6602648	MORINAGA MILK INDUSTRY CO LTD COMMON STO	26,000.000		78,379	119,307
61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01	4,210.000		203,326	116,154
553573106	MSG NETWORKS INC COMMON STOCK USD 0.01	660.000		14,258	13,728
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	MUENCHEN COMMON STOCK EUR 0	1,616.000	287,851	323,970
N59465109	MYLAN NV COMMON STOCK USD 0.0100	600.000		39,744	32,442
6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	5,988.000		172,322	131,568
0621520	NATIONAL EXPRESS GROUP PLC COMMON STOCK	14,205.000		66,196	69,678
B08SNH3	NATIONAL GRID PLC COMMON STOCK GBP 11.39	13,461.000		190,305	186,002
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK	720.000		35,269	24,113
637417106	NATIONAL RETAIL PROPERTIES INC REIT USD	1,630.000		60,253	65,282
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK US	13,668.000		160,153	169,620
6640400	NEC CORP COMMON STOCK JPY	132,000.000		316,845	422,461
B06YV46	NESTE OYJ COMMON STOCK EUR 0	3,497.000		86,214	104,961
7123870	NESTLE SA COMMON STOCK CHF 0.1	15,316.000		944,153	1,140,667
65336K103	NEXSTAR BROADCASTING GROUP INC COMMON ST	0.01	5,045.000	94,424	296,142
3208986	NEXT PLC COMMON STOCK GBP 10	2,363.000		84,315	253,898
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
65339F101	NEXTERA ENERGY INC COMMON STOCK USD 0.01	1,865.000	157,218	193,755
6640767	NH FOODS LTD COMMON STOCK JPY	14,997.000	301,160	296,462
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	14,145.000	633,337	659,157
B8B8PJ2	NIPPON PAPER INDUSTRIES CO LTD COMMON ST	12,100.000	170,929	197,551
B98BC67	NIPPON PROLOGIS REIT INC REIT JPY	136.000	251,284	247,026
6642569	NIPPON STEEL & SUMITOMO METAL CORP COMMO JPY	16,500.000	328,190	331,385
6641373	NIPPON TELEGRAPH & TELEPHONE CORP COMMON	11,516.000	269,100	462,957
6643960	NIPPON YUSEN KK COMMON STOCK JPY	30,000.000	76,995	73,569
B1W6PY1	NOBIA AB COMMON STOCK SEK 0.33	21,378.000	252,279	268,791
655044105	NOBLE ENERGY INC COMMON STOCK USD 0.01	2,840.000	157,029	93,521
5902941	NOKIA OYJ COMMON STOCK EUR 0	22,627.000	182,408	162,103
BYSJJF4	NOMURA REAL ESTATE MASTER FUND INC REIT	147.000	196,696	182,566
5380031	NORDEA BANK AB COMMON STOCK SEK 1	1,650.000	14,631	18,260
B06CF71	NORDEX SE COMMON STOCK EUR 0	2,117.000	70,625	75,315
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD 1	770.000	143,218	145,384
7103065	NOVARTIS AG COMMON STOCK CHF 0.5	9,399.000	640,771	815,018

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	17,657.000	364,302	1,027,837
5436064	NSI NV REIT EUR 0.46	25,522.000	136,866	110,205
B031SG1	NTT URBAN DEVELOPMENT CORP COMMON STOCK	9,000.000	101,820	87,535
670346105	NUCOR CORP COMMON STOCK USD 0.4	420.000	17,435	16,926
6651372	NUPLEX INDUSTRIES LTD COMMON STOCK NZD 0	61,802.000	177,921	200,971
670704105	NUVASIVE INC COMMON STOCK USD 0.001	4,636.000	242,964	250,854
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK USD	2,222.000	189,924	187,204
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK U	3,602.000	302,973	243,531
B1577G7	OESTERREICHISCHE POST AG COMMON STOCK EU	4,049.000	194,861	147,919
G67506108	OM ASSET MANAGEMENT PLC COMMON STOCK USD	12,987.000	202,867	199,091
68389X105	ORACLE CORP COMMON STOCK USD 0.01	1,918.000	64,867	70,065
68557N103	ORBITAL ATK INC COMMON STOCK USD 0.01	90.000	6,917	8,041
6661144	ORIX CORP COMMON STOCK JPY	10,800.000	121,030	154,016
6527774	ORIX JREIT INC REIT JPY	142.000	190,867	184,619
BH4TCW7	ORORA LTD COMMON STOCK AUD	39,482.000	30,495	64,632
6655620	OSG CORP COMMON STOCK JPY	11,300.000	219,851	215,958

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 74 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE	
B5LTM93	OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	7,100.000	226,393	254,796	
693718108	PACCAR INC COMMON STOCK USD 1	3,390.000	181,016	160,686	
B44XTX8	PANDORA A/S COMMON STOCK DKK 1	2,988.000	75,522	379,274	
69924R108	PARAMOUNT GROUP INC REIT USD 0.01	11,600.000	208,057	209,960	
701094104	PARKER-HANNIFIN CORP COMMON STOCK USD 0.	557.000	68,861	54,018	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	6,726.000	233,735	243,481	
3426454	PAYSAFE GROUP PLC COMMON STOCK GBP 0.01	49,707.000	214,526	272,356	
6574071	PCCW LTD COMMON STOCK HKD 0	266,000.000	175,513	156,165	
69327R101	PDC ENERGY INC COMMON STOCK USD 0.01	2,648.000	162,062	141,350	
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD 0.01	9,048.000	269,477	253,525	
713448108	PEPSICO INC COMMON STOCK USD 0.017	9,735.000	871,468	972,721	
714046109	PERKINELMER INC COMMON STOCK USD 1	450.000	22,713	24,107	
G97822103	PERRIGO CO PLC COMMON STOCK USD 0	240.000	37,205	34,728	
7103526	PEUGEOT SA COMMON STOCK EUR 1	3,838.000	66,222	67,562	
717081103	PFIZER INC COMMON STOCK USD 0.05	28,695.000	937,423	926,275	
718172109	PHILIP MORRIS INTERNATIONAL INC COMMON S	8,425.000	737,069	740,642	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 75 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
718546104 PHILLIPS 66 COMMON STOCK USD		500.000		38,244	40,900
72147K108 PILGRIM'S PRIDE CORP COMMON STOCK USD 0.		540.000		12,812	11,929
723456109 PINNACLE ENTERTAINMENT INC/OLD COMMON ST 0.1		6,886.000		126,546	214,292
72346Q104 PINNACLE FINANCIAL PARTNERS INC COMMON S		5,010.000		246,037	257,314
72348P104 PINNACLE FOODS INC COMMON STOCK USD 0.01		160.000		7,015	6,794
723787107 PIONEER NATURAL RESOURCES CO COMMON STOC		910.000		129,867	114,096
B7S9G98 PLAYTECH PLC COMMON STOCK GBP 0		27,823.000		312,631	341,394
B5N4QN8 POLA ORBIS HOLDINGS INC COMMON STOCK JPY		4,800.000		157,232	320,013
731068102 POLARIS INDUSTRIES INC COMMON STOCK USD		40.000		5,656	3,438
73179P106 POLYONE CORP COMMON STOCK USD 0.01		6,416.000		180,745	203,772
737464107 POST PROPERTIES INC REIT USD 0.01		2,200.000		96,314	130,152
69351T106 PPL CORP COMMON STOCK USD 0.01		4,900.000		164,568	167,237
740189105 PRECISION CASTPARTS CORP COMMON STOCK EU		90.000		20,870	20,881
742962103 PRIVATEBANCORP INC COMMON STOCK USD 0		6,744.000		194,568	276,639
742718109 PROCTER & GAMBLE CO/THE COMMON STOCK USD		4,560.000		354,309	362,110
74340W103 PROLOGIS INC REIT USD 0.01		17,076.000		638,787	732,902

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 76 C 78180	
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
74346Y103	PROS HOLDINGS INC COMMON STOCK USD 0.001	8,351.000		217,183	192,407
BCZM1B2	PROSIEBENSAT.1 MEDIA SE COMMON STOCK EUR	9,521.000		404,189	483,675
B1Z4ST8	PROVIDENT FINANCIAL PLC COMMON STOCK GBP	2,840.000		96,596	140,938
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK US	535.000		45,115	43,554
0709954	PRUDENTIAL PLC COMMON STOCK GBP 5	5,821.000		133,959	131,353
744573106	PUBLIC SERVICE ENTERPRISE GROUP INC COMM USD 0	2,724.000		108,955	105,392
74460D109	PUBLIC STORAGE REIT USD 0.1	3,590.000		570,005	889,243
745867101	PULTEGROUP INC COMMON STOCK USD 0.01	3,894.000		77,747	69,391
693656100	PVH CORP COMMON STOCK USD 1	3,809.000		360,805	280,533
747525103	QUALCOMM INC COMMON STOCK USD 0.0001	6,125.000		332,593	306,158
748356102	QUESTAR CORP COMMON STOCK USD 0	680.000		16,497	13,246
74876Y101	QUINTILES TRANSNATIONAL HOLDINGS INC COM USD 0.01	140.000		9,661	9,612
751212101	RALPH LAUREN CORP COMMON STOCK USD 0.01	720.000		118,054	80,266
750917106	RAMBUS INC COMMON STOCK USD 0.001	17,003.000		224,345	197,065
6041995	RAMSAY HEALTH CARE LTD COMMON STOCK AUD	7,405.000		145,488	366,027
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK	470.000		25,675	27,246
JPMorgan Investor Services		J.P.Morgan			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	1,274.000	101,694	117,941
B07DRZ5	RECORDATI SPA COMMON STOCK EUR 0.125	10,692.000	101,363	279,799
758750103	REGAL BELOIT CORP COMMON STOCK USD 0.01	190.000	12,748	11,119
758849103	REGENCY CENTERS CORP REIT USD 0.01	670.000	46,096	45,640
B3CGFD4	REGUS PLC COMMON STOCK GBP 1	37,963.000	192,991	186,438
760174102	RENTRAK CORP COMMON STOCK EUR 0.001	2,693.000	163,239	127,998
760759100	REPUBLIC SERVICES INC COMMON STOCK USD 0	1,160.000	44,021	51,028
6421553	RESONA HOLDINGS INC COMMON STOCK JPY	36,800.000	152,422	180,857
762760106	RICE ENERGY INC COMMON STOCK USD 0.01	10,999.000	259,297	119,889
6738220	RICOH CO LTD COMMON STOCK JPY	37,900.000	395,979	394,139
5996159	RIETER HOLDING AG COMMON STOCK CHF 5	680.000	118,603	127,712
0718875	RIO TINTO PLC COMMON STOCK GBP 10	4,127.000	184,869	120,409
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	3,573.000	598,632	986,591
775133101	ROGERS CORP COMMON STOCK USD 1	2,706.000	148,540	139,548
V7780T103	ROYAL CARIBBEAN CRUISES LTD	1,827.000	68,851	184,911
B03MLX2	ROYAL DUTCH SHELL PLC COMMON STOCK	16,863.000	534,499	379,278

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B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	10,160.000	379,101	231,062	
257867101	RR DONNELLEY & SONS CO COMMON STOCK USD	780.000	12,357	11,482	
4713100	RUBIS SCA COMMON STOCK EUR 2.5	2,547.000	209,264	193,483	
783513203	RYANAIR HOLDINGS PLC ADR USD	1,484.000	100,876	128,307	
78377T107	RYMAN HOSPITALITY PROPERTIES INC REIT US	3,028.000	146,294	156,366	
0483548	SABMILLER PLC COMMON STOCK GBP 0.1	1,693.000	86,316	101,547	
78573M104	SABRE CORP COMMON STOCK USD 0.01	234.000	6,763	6,545	
B1N7Z09	SAFESTORE HOLDINGS PLC REIT GBP 1	14,839.000	55,080	78,168	
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	2,436.000	155,783	167,691	
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK	11,461.000	255,152	182,345	
B1W5NW2	SALMAR ASA COMMON STOCK NOK 0.25	13,376.000	181,092	234,233	
6280680	SAN-A CO LTD COMMON STOCK JPY	2,100.000	72,167	95,141	
79970Y105	SANCHEZ ENERGY CORP COMMON STOCK USD 0.0	22,072.000	261,808	95,130	
6775380	SANKYU INC COMMON STOCK JPY	42,000.000	214,817	216,817	
5671735	SANOFI COMMON STOCK EUR 2	4,849.000	382,175	414,023	
4846288	SAP SE COMMON STOCK EUR 0	2,199.000	145,289	175,288	
JPMorgan Investor Services		J.P.Morgan			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6243586	SATS LTD COMMON STOCK SGD 0	74,800.000	207,037	202,469
BLZH0Z7	SCENTRE GROUP REIT AUD 0	97,807.000	281,598	298,158
B11TCY0	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	204.000	28,459	34,238
806857108	SCHLUMBERGER LTD COMMON STOCK USD 0.01	4,036.000	335,156	281,511
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD 0	19,723.000	267,981	176,915
B1LB9P6	SCOR SE COMMON STOCK EUR 7.876972	12,157.000	421,952	455,744
81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	1,370.000	55,026	61,102
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK	13,269.000	259,158	261,267
81616X103	SELECT COMFORT CORP COMMON STOCK USD 0.0	9,519.000	207,199	203,802
82481R106	SHIRE PLC ADR USD	251.000	53,764	51,455
6805629	SHOWA CORP COMMON STOCK JPY	13,800.000	139,272	129,746
6805469	SHOWA DENKO KK COMMON STOCK JPY	142,000.000	175,940	167,621
6805544	SHOWA SHELL SEKIYU KK COMMON STOCK JPY	8,500.000	84,966	69,812
5727973	SIEMENS AG COMMON STOCK EUR 0	2,483.000	321,447	242,432
BBCR9N1	SIMCORP A/S COMMON STOCK DKK 1	3,567.000	184,459	201,461
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	7,726.000	1,108,413	1,502,243

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
829226109 SINCLAIR BROADCAST GROUP INC COMMON STOC	7,914.000	107,958	257,522
6811734 SINGAPORE AIRLINES LTD COMMON STOCK SGD	17,050.000	170,248	134,607
6810429 SINO LAND CO LTD COMMON STOCK HKD 0	117,000.000	204,193	171,496
82968B103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	4,940.000	17,389	20,106
7142091 SKANSKA AB COMMON STOCK SEK 0	18,005.000	389,574	351,959
83088M102 SKYWORKS SOLUTIONS INC COMMON STOCK USD	2,685.000	82,831	206,289
78440X101 SL GREEN REALTY CORP REIT USD 0.01	4,640.000	317,207	524,227
833034101 SNAP-ON INC COMMON STOCK USD 1	130.000	14,433	22,286
6770620 SOFTBANK GROUP CORP COMMON STOCK JPY	2,149.000	63,884	109,670
6594143 SOJITZ CORP COMMON STOCK JPY	270,020.000	511,761	574,630
6821120 SONIC HEALTHCARE LTD COMMON STOCK AUD 0	7,517.000	93,734	97,731
6881436 SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	38,673.000	66,522	87,369
84763R101 SPECTRUM BRANDS HOLDINGS INC COMMON STOC	75.000	6,865	7,635
84860W102 SPIRIT REALTY CAPITAL INC REIT USD 0.01	28,610.000	317,505	286,672
BMJJMM7 SPOTLESS GROUP HOLDINGS LTD COMMON STOCK	158,625.000	219,907	124,640
78469X107 SPX FLOW INC COMMON STOCK USD 0.01	466.000	27,488	13,006

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
6309262	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	8,300.000	224,314	202,506
0790873	SSE PLC COMMON STOCK GBP 50	10,981.000	231,448	247,305
BMM1PP4	STABILUS SA COMMON STOCK EUR 0.01	4,381.000	155,361	183,486
854502101	STANLEY BLACK & DECKER INC COMMON STOCK	1,125.000	117,006	120,071
855244109	STARBUCKS CORP COMMON STOCK USD 0.001	2,502.000	98,682	150,195
85571Q102	STARZ COMMON STOCK USD 0.01	200.000	6,985	6,700
857477103	STATE STREET CORP COMMON STOCK USD 1	1,970.000	124,286	130,729
7133608	STATOIL ASA COMMON STOCK NOK 2.5	3,176.000	62,863	44,385
B3S3S52	STROEER SE & CO KGAA COMMON STOCK EUR	4,124.000	97,847	259,386
863667101	STRYKER CORP COMMON STOCK USD 0.1	1,568.000	119,065	145,730
6858731	SUMITOMO HEAVY INDUSTRIES LTD COMMON STO	66,000.000	362,942	300,661
6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM JPY	10,900.000	469,174	417,352
6431897	SUMITOMO MITSUI TRUST HOLDINGS INC COMMO JPY	18,000.000	90,144	68,980
6858548	SUMITOMO OSAKA CEMENT CO LTD COMMON STOC	48,000.000	188,116	177,563
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM JPY	7,398.000	254,826	213,708
866674104	SUN COMMUNITIES INC REIT USD 0.01	2,800.000	148,067	191,884

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6859927	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	38,500.000	547,899	464,972
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD 0.	14,480.000	199,348	180,855
867914103	SUNTRUST BANKS INC COMMON STOCK USD 1	1,075.000	45,896	46,053
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOC 0.001	8,035.000	178,443	108,231
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD 0.0	431.000	44,819	51,246
4846523	SWEDBANK AB COMMON STOCK SEK 22	13,252.000	316,234	294,101
87074U101	SWIFT TRANSPORTATION CO COMMON STOCK USD	15,578.000	322,890	215,288
7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 5	2,195.000	330,799	594,909
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	6,158.000	388,257	603,804
5533976	SWISSCOM AG COMMON STOCK CHF 1	310.000	185,209	155,774
871503108	SYMANTEC CORP COMMON STOCK USD 0.01	1,110.000	27,248	23,310
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	2,891.000	74,864	87,915
872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	1,360.000	49,400	53,203
6873262	TABCORP HOLDINGS LTD COMMON STOCK AUD 0	33,510.000	117,825	114,831
6565031	TAKEUCHI MANUFACTURING CO LTD COMMON STO	9,600.000	199,714	197,834
87482X101	TALMER BANCORP INC COMMON STOCK USD 1	15,594.000	229,015	282,407

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
87612E106 TARGET CORP COMMON STOCK USD 0.0833	1,088.000	86,515	79,000
BGH15L3 TARKETT SA COMMON STOCK EUR	7,336.000	210,057	229,390
87236Y108 TD AMERITRADE HOLDING CORP COMMON STOCK	1,469.000	54,044	50,989
H84989104 TE CONNECTIVITY LTD COMMON STOCK USD 0.5	2,731.000	185,072	176,450
87817A107 TEAM HEALTH HOLDINGS INC COMMON STOCK US	3,117.000	133,301	136,805
7110902 TECAN GROUP AG COMMON STOCK CHF 0.1	1,636.000	218,630	266,238
B4MMD80 TECHNICOLOR SA COMMON STOCK EUR 1	37,030.000	273,223	300,888
7634394 TELECOM ITALIA SPA/MILANO COMMON STOCK E	90,695.000	93,790	115,763
879369106 TELEFLEX INC COMMON STOCK USD 1	30.000	2,294	3,944
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	18,461.000	221,792	180,217
5732524 TELEFONICA SA COMMON STOCK EUR 1	9,503.000	148,852	105,657
6087289 TELSTRA CORP LTD COMMON STOCK AUD 0	60,157.000	201,376	245,534
881624209 TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	3,945.000	246,640	258,950
6882172 TEVA PHARMACEUTICAL INDUSTRIES LTD COMMO ILS 0.1	8,104.000	457,187	530,054
88224Q107 TEXAS CAPITAL BANCSHARES INC COMMON STOC	4,423.000	244,229	218,585
882508104 TEXAS INSTRUMENTS INC COMMON STOCK USD 1	3,177.000	171,186	174,131

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
4162791	THALES SA COMMON STOCK EUR 3	1,964.000	119,915	147,424
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	1,028.000	133,589	145,822
5479702	TIETO OYJ COMMON STOCK EUR 0	3,832.000	97,882	102,902
886547108	TIFFANY & CO COMMON STOCK USD 0.01	608.000	51,803	46,384
88732J207	TIME WARNER CABLE INC COMMON STOCK USD 0	365.000	35,307	67,740
887317303	TIME WARNER INC COMMON STOCK USD 0.01	5,502.000	325,992	355,814
887389104	TIMKEN CO/THE COMMON STOCK USD 0	150.000	5,786	4,289
872540109	TJX COS INC/THE COMMON STOCK USD 1	3,221.000	162,008	228,401
6894467	TOAGOSEI CO LTD COMMON STOCK JPY	11,500.000	91,982	99,613
6894025	TOKAI RIKA CO LTD COMMON STOCK JPY	9,572.000	180,901	239,509
6894898	TOKYO OHKA KOGYO CO LTD COMMON STOCK JPY	5,800.000	125,474	186,350
6895426	TOKYO TATEMONO CO LTD COMMON STOCK JPY	2,850.000	24,394	31,344
889478103	TOLL BROTHERS INC COMMON STOCK USD 0.01	1,601.000	60,212	53,313
89055F103	TOPBUILD CORP COMMON STOCK USD	9,240.000	286,011	284,315
6897024	TOPPAN PRINTING CO LTD COMMON STOCK JPY	18,900.000	173,534	175,810
6894928	TOPRE CORP COMMON STOCK JPY	9,800.000	201,964	227,210

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B15C557	TOTAL SA COMMON STOCK EUR 2.5	7,297.000	361,850	327,097
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY	10,889.000	523,244	677,807
6351876	TPG TELECOM LTD COMMON STOCK AUD 0	22,973.000	64,273	165,302
B1P1JR4	TS TECH CO LTD COMMON STOCK JPY	14,100.000	329,509	369,803
901109108	TUTOR PERINI CORP COMMON STOCK USD 1	11,688.000	232,370	195,657
90130A101	TWENTY-FIRST CENTURY FOX INC COMMON STOC	9,447.000	316,639	256,581
90130A200	TWENTY-FIRST CENTURY FOX INC COMMON STOC	770.000	25,121	20,967
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK USD	6,826.000	244,235	217,681
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	1,292.000	118,627	225,221
6910705	UBE INDUSTRIES LTD COMMON STOCK JPY	76,000.000	156,872	162,368
BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1	8,782.000	142,516	171,253
3302480	UDG HEALTHCARE PLC COMMON STOCK GBP 0.05	30,986.000	250,728	272,195
902653104	UDR INC REIT USD 0.01	12,609.000	296,380	473,720
7076242	UNIBAIL-RODAMCO SE REIT EUR 5	2,696.000	645,219	686,479
904784709	UNILEVER NV NY REG SHRS USD	3,945.000	144,040	170,897
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11	14,962.000	609,259	645,366

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 86 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
907818108 UNION PACIFIC CORP COMMON STOCK USD 2.5		3,382.000		250,025	264,472
0692861 UNITE GROUP PLC/THE COMMON STOCK GBP 25		3,850.000		26,887	37,225
910047109 UNITED CONTINENTAL HOLDINGS INC COMMON S 0.01		2,910.000		126,618	166,743
912909108 UNITED STATES STEEL CORP COMMON STOCK US		1,830.000		41,694	14,603
913017109 UNITED TECHNOLOGIES CORP COMMON STOCK US		7,189.000		686,437	690,647
91324P102 UNITEDHEALTH GROUP INC COMMON STOCK USD		2,453.000		173,050	288,571
6916844 UOL GROUP LTD COMMON STOCK SGD 0		24,928.000		75,857	109,647
5051252 UPM-KYMMENE OYJ COMMON STOCK EUR 0		19,444.000		215,417	363,932
90346E103 US SILICA HOLDINGS INC COMMON STOCK USD		10,593.000		355,368	198,407
91911K102 VALEANT PHARMACEUTICALS INTERNATIONAL IN STOCK CAD 0		474.000		111,011	48,182
4937579 VALEO SA COMMON STOCK EUR 3		3,224.000		401,064	499,243
91913Y100 VALERO ENERGY CORP COMMON STOCK USD 0.01		1,850.000		112,615	130,814
92339V100 VEREIT INC REIT USD 0.01		29,000.000		336,179	229,680
92342Y109 VERIFONE SYSTEMS INC COMMON STOCK USD 0.		9,873.000		247,211	276,641
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK		22,822.000		1,072,938	1,054,833
92532F100 VERTEX PHARMACEUTICALS INC COMMON STOCK		3,069.000		291,818	386,172
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 87 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
5964651	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK	5,176.000		259,479	364,516
918204108	VF CORP COMMON STOCK USD 0	2,440.000		120,651	151,890
92553P201	VIACOM INC COMMON STOCK USD 0.001	177.000		7,443	7,285
BY7QXS7	VICINITY CENTRES REIT AUD 0	129,885.000		285,277	264,594
BQ8P064	VIRGIN MONEY HOLDINGS UK PLC COMMON STOC	40,903.000		251,362	229,512
92826C839	VISA INC COMMON STOCK USD 0.0001	4,148.000		204,030	321,677
928377100	VISTA OUTDOOR INC COMMON STOCK USD 0.01	126.000		3,667	5,608
928563402	VMWARE INC COMMON STOCK USD 0.01	252.000		20,996	14,256
BH4HKS3	VODAFONE GROUP PLC COMMON STOCK GBP 0.20	88,699.000		200,048	288,921
BBJPFY1	VONOVIA SE COMMON STOCK EUR	1,676.000		62,382	51,979
929042109	VORNADO REALTY TRUST REIT USD 0.04	6,135.000		559,379	613,255
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOC	2,325.000		132,459	197,985
941848103	WATERS CORP COMMON STOCK USD 0.01	120.000		15,628	16,150
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK U	2,949.000		237,909	230,641
949746101	WELLS FARGO & CO COMMON STOCK USD 1.666	24,989.000		1,049,619	1,358,402
95040Q104	WELLTOWER INC	11,100.000		676,526	755,133
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 88 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
95082P105 WESCO INTERNATIONAL INC COMMON STOCK USD		148.000		10,330	6,465
6948836 WESFARMERS LTD COMMON STOCK AUD 0		4,346.000		178,252	131,568
6957995 WEST JAPAN RAILWAY CO COMMON STOCK JPY		2,500.000		102,534	174,446
957638109 WESTERN ALLIANCE BANCORP COMMON STOCK US		7,064.000		55,132	253,315
958102105 WESTERN DIGITAL CORP COMMON STOCK USD 0.		180.000		17,267	10,809
959802109 WESTERN UNION CO/THE COMMON STOCK USD 0.		940.000		15,082	16,835
BMMVVX4 WESTFIELD CORP REIT AUD 0		18,331.000		125,945	126,832
6076146 WESTPAC BANKING CORP COMMON STOCK AUD 0		8,536.000		201,159	208,420
96145D105 WESTROCK CO COMMON STOCK USD		1,049.000		59,501	47,855
962166104 WEYERHAEUSER CO REIT USD 1.25		2,305.000		70,293	69,104
B2PDGW1 WH SMITH PLC COMMON STOCK GBP 22		7,051.000		53,875	183,843
963320106 WHIRLPOOL CORP COMMON STOCK USD 1		940.000		138,012	138,058
B418WK4 WHITECAP RESOURCES INC COMMON STOCK CAD		21,230.000		213,111	138,619
97717P104 WISDOMTREE INVESTMENTS INC COMMON STOCK		9,889.000		124,898	155,060
5671519 WOLTERS KLUWER NV COMMON STOCK EUR 0.12		5,352.000		185,627	180,027
6979728 WOODSIDE PETROLEUM LTD COMMON STOCK AUD		8,784.000		240,397	183,544
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 89 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
6981239	WOOLWORTHS LTD COMMON STOCK AUD 0	622.000		14,886	11,087
BNFWR44	WORLDLINE SA COMMON STOCK EUR 0.68	8,459.000		205,562	219,342
B8KF9B4	WPP PLC COMMON STOCK GBP 10	7,720.000		182,097	177,846
0060800	WS ATKINS PLC COMMON STOCK GBP 0.5	3,568.000		75,785	85,509
98389B100	XCEL ENERGY INC COMMON STOCK USD 2.5	5,402.000		183,422	193,986
984121103	XEROX CORP COMMON STOCK USD 1	1,900.000		20,557	20,197
G98290102	XL GROUP PLC COMMON STOCK USD 0.01	1,761.000		60,007	68,996
6985446	YAMATO KOGYO CO LTD COMMON STOCK JPY	7,100.000		192,796	182,967
6586537	YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON 0.25	64,000.000		220,070	217,596
988498101	YUM BRANDS INC COMMON STOCK USD 0	460.000		33,534	33,603
B92MT10	ZENKOKU HOSHO CO LTD COMMON STOCK JPY	7,800.000		213,334	260,983
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK	2,590.000		262,085	265,708
5983816	ZURICH INSURANCE GROUP AG COMMON STOCK C	1,145.000		331,578	295,572
B1YW440	3I GROUP PLC COMMON STOCK GBP 73.8636	57,670.000		374,668	409,359
282914100	8X8 INC COMMON STOCK USD 0.001	15,416.000		136,928	176,513
TOTAL COMMON				164,839,272	186,554,023
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS			

09299G493 BLACK ROCK U.S.DEBT INDEX FUND E	839,611.370	32,638,826	32,668,455
09299G477 BLACKROCK EAFE EQUITY INDEX FUND	111,188.090	18,898,301	23,384,850
09299G485 BLACKROCK RUSSELL 1000 INDEX FUND	233,601.260	15,361,452	34,426,836
782992630 BLACKROCK RUSSELL 2000 INDEX FUND	459,908.400	9,258,785	17,022,167
249998675 D.E. SHAW U.S. BROAD MARKET CORE ALPHA E FUND L.L.C.	22,674,920.000	22,674,920	36,060,970
928991876 JPMORGAN PRIME MMKT - MORGAN SHR FUND 28 MONTHLY VARIABLE 12/31/2049	8,549,489.870	8,549,490	8,549,490
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		107,381,773	152,112,768
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			

066900903 BLACKROCK CASH	.570	1	1
088990213 BLACKROCK MONEY MARKET FUND	184.000	184	184
108998162 BRIDGEWATER REAL ASSET FUND, LTD	13,366.090	17,493,088	24,050,299
74256P142 DIVERSIFIED REAL ASSET CIT TIER 1	1,399,049.150	15,000,000	12,913,224
G5499D978 LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITE A	8,911.690	12,906,444	17,368,162
543995245 LOOMIS HIGH YIELD FULL DISCRETION NHIT -	1,414,962.730	14,234,525	24,436,406
G7248N992 PRISMA SPECTRUM FUND LTD CLASS E SERIES	14,260.860	16,687,868	18,255,209

Diversified Real Asset CIT Tier 1

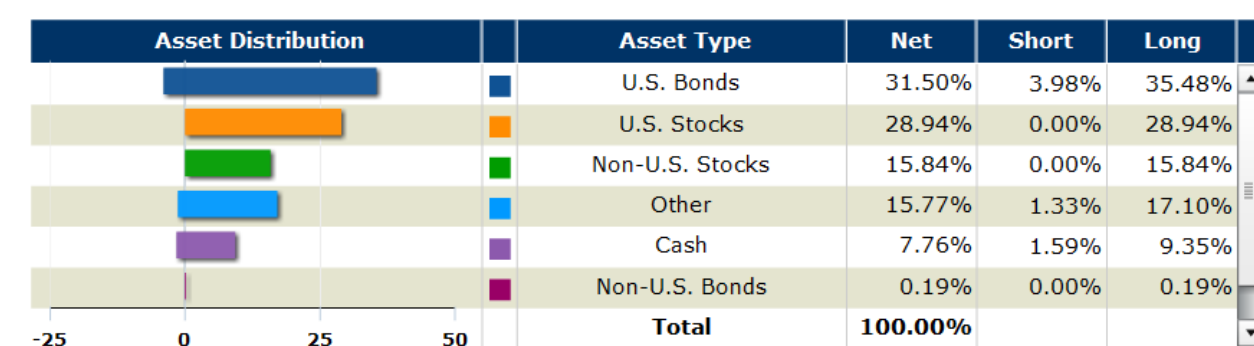


Overview Performance & Expenses Risk & Ratings Holdings Literature

EQUITY
U.S. DOLLAR
COMMINGLED FUNDS US EQUITY (E129)
30,259,047 LIGHTHOUSE GLOBAL LONG/SHORT
99VVAPG72 FUND LIMITED
PMRF50216502: LIGHTHOUSE
C2 - NON-VENDOR

Portfolio Composition as of 08/31/2016

What's this?



IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
94799D976 WEATHERLOW OFFSHORE FUND II LTD CLASS IA	13,591.420	13,591,421	16,870,786
94699D977 WELLINGTON TRUST CO CIF DIH POOL	907,718.190	14,229,531	8,995,487
949995369 WELLS FARGO EMERGING MARKETS EQUITY FUND	3,255,536.470	31,829,866	30,480,693
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		135,972,927	153,370,450
GENERAL INVESTMENTS - OTHER			
=====			
STATE AND MUNICIPAL SECURITIES			

072024ND0 BAY AREA TOLL AUTH CALIF TOLL BRDG REV S	SEMI-ANN. 6.263% 04/01/2049 800,000.000	1,132,282	1,076,184
072024NU2 BAY AREA TOLL AUTH CALIF TOLL BRDG REV S	SEMI-ANN. 6.918% 04/01/2040 375,000.000	498,581	493,958
13063BBU5 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13	SEMI-ANN. 7.350% 11/01/2039 90,000.000	94,969	126,344
13063BFR8 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13	SEMI-ANN. 7.625% 03/01/2040 100,000.000	115,527	145,427
13063A7D0 CALIFORNIA ST RFDG BUILD AMER BDS-DIRECT	SEMI-ANN. 7.300% 10/01/2039 645,000.000	655,171	901,233
13063A5G5 CALIFORNIA ST VAR PURP- BUILD AMER BNDS	SEMI-ANN. 7.550% 04/01/2039 1,570,000.000	2,003,929	2,282,262
167725AF7 CHICAGO ILL TRAN AUTH SALES & TRANSFER T	SEMI-ANN. 6.899% 12/01/2040 975,000.000	1,130,620	1,125,199
452152FA4 ILLINOIS ST FOR ISSUES DTD PRIOR TO 01/1	SEMI-ANN. 6.725% 04/01/2035 80,000.000	80,000	82,795
452151LF8 ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0	SEMI-ANN. 5.100% 06/01/2033 1,160,000.000	1,040,537	1,097,418
544495UG7 LOS ANGELES CALIF DEPT WTR & PWR REV PWR	SEMI-ANN. 5.716% 07/01/2039 395,000.000	432,304	475,813

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		OWENS CORNING MERGED RETIREMENT PLAN		PAGE 92 C 78180	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
544646ZR6	LOS ANGELES CALIF UNI SCH DIST SER RY-BU	SEMI-ANN.	6.758% 07/01/2034 450,000.000	576,527	592,884
59259YBZ1	METROPOLITAN TRANSN AUTH N Y REV FOR ISS	SEMI-ANN.	6.648% 11/15/2039 225,000.000	240,309	292,408
626207YF5	MUNICIPAL ELEC AUTH GA RFDG-PLT VOGTLE U	SEMI-ANN.	6.637% 04/01/2057 145,000.000	147,775	172,694
646139X83	NEW JERSEY ST TPK AUTH TPK REV SER A-BUI	SEMI-ANN.	7.102% 01/01/2041 310,000.000	428,325	426,972
646139W35	NEW JERSEY ST TPK AUTH TPK REV SER F-BUI	SEMI-ANN.	7.414% 01/01/2040 245,000.000	337,044	348,233
646136XR7	NEW JERSEY ST TRANSN TR FD AUTH TRANSN S	SEMI-ANN.	6.561% 12/15/2040 1,035,000.000	1,392,177	1,095,713
64972FY34	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN.	5.882% 06/15/2044 310,000.000	406,801	400,393
64966H MV9	NEW YORK N Y FOR PRIOR ISSUES SEE 64966G	SEMI-ANN.	5.206% 10/01/2031 785,000.000	891,399	883,353
64966HYM6	NEW YORK N Y FOR PRIOR ISSUES SEE 64966G	SEMI-ANN.	5.968% 03/01/2036 310,000.000	346,087	383,213
64966HTX8	NEW YORK N Y FOR PRIOR ISSUES SEE 64966G	SEMI-ANN.	5.985% 12/01/2036 520,000.000	657,668	636,563
6499022F9	NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN.	5.389% 03/15/2040 280,000.000	341,225	332,772
677632MV0	OHIO ST UNIV GEN RCPTS SER C-BUILD AMER	SEMI-ANN.	4.910% 06/01/2040 250,000.000	287,913	280,368
70914PME9	PENNSYLVANIA ST SER B-BUILD AMER BDS-ISS	SEMI-ANN.	4.650% 02/15/2026 1,140,000.000	1,255,884	1,227,871
73358WJA3	PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE	SEMI-ANN.	4.458% 10/01/2062 870,000.000	870,000	828,379
73358WRP1	PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN	SEMI-ANN.	4.960% 08/01/2046 155,000.000	155,000	167,429
837151JB6	SOUTH CAROLINA ST PUB SVC AUTH REV FOR I	SEMI-ANN.	5.784% 12/01/2041 265,000.000	265,000	304,840
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 93 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
882722KF7 TEXAS ST BUILD AMER BD-A 26/AUG/2009 01/			SEMI-ANN. 5.517% 04/01/2039 450,000.000		591,975	562,181
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV FIRST T			SEMI-ANN. 5.178% 04/01/2030 240,000.000		281,155	282,168
91412GXY6 UNIVERSITY CALIF REVS RFDG-TAXABLE-LTD P			SEMI-ANN. 4.131% 05/15/2045 325,000.000		328,623	318,926
91412GXE0 UNIVERSITY CALIF REVS TAXABLE-GEN-SER AP			SEMI-ANN. 3.931% 05/15/2045 135,000.000		135,000	131,479
91412GC86 UNIVERSITY CALIF REVS TAXABLE-GEN-SER AQ			SEMI-ANN. 4.767% 05/15/2115 230,000.000		229,807	215,913
TOTAL STATE AND MUNICIPAL SECURITIES					17,349,613	17,691,382
FOREIGN GOVERNMENT AND AGENCY SECURITIES						

760942BA9 ORIENTAL REPUBLIC OF URUGUAY BOND FIXED			SEMI-ANN. 5.100% 06/18/2050 395,000.000		393,657	340,688
71654QAZ5 PETROLEOS MEXICANOS CALLABLE NOTES FIXED			SEMI-ANN. 6.500% 06/02/2041 235,000.000		248,924	203,158
706451BR1 PETROLEOS MEXICANOS CALLABLE NOTES FIXED			SEMI-ANN. 6.625% 06/15/2038 695,000.000		737,914	611,600
748148QR7 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5			SEMI-ANN. 7.500% 09/15/2029 83,000.000		115,555	119,375
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED			SEMI-ANN. 4.000% 02/26/2024 330,000.000		325,364	314,325
195325BR5 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED			SEMI-ANN. 5.625% 02/26/2044 801,000.000		870,451	730,913
195325CU7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED			SEMI-ANN. 5.000% 06/15/2045 360,000.000		347,645	300,600
698299AW4 REPUBLIC OF PANAMA BOND FIXED 6.7% 26/JA			SEMI-ANN. 6.700% 01/26/2036 400,000.000		504,406	475,000
715638AU6 REPUBLIC OF PERU BOND FIXED 6.55% 14/MAR			SEMI-ANN. 6.550% 03/14/2037 635,000.000		776,725	733,425
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
715638AP7	REPUBLIC OF PERU BOND FIXED 8.75% 21/NOV	SEMI-ANN.	8.750%	11/21/2033	218,835	211,500
			150,000.000			
718286BG1	REPUBLIC OF THE PHILIPPINES BOND FIXED 6	SEMI-ANN.	6.375%	10/23/2034	458,531	475,876
			365,000.000			
900123CJ7	REPUBLIC OF TURKEY BOND FIXED 4.25% 14/A	SEMI-ANN.	4.250%	04/14/2026	1,137,495	1,092,246
			1,165,000.000			
900123BG4	REPUBLIC OF TURKEY BOND FIXED 6.75% 30/M	SEMI-ANN.	6.750%	05/30/2040	517,920	466,822
			420,000.000			
900123BJ8	REPUBLIC OF TURKEY BOND FIXED 6% 14/JAN/	SEMI-ANN.	6.000%	01/14/2041	345,623	326,960
			320,000.000			
91086QBF4	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.600%	01/23/2046	469,925	415,950
			470,000.000			
91086QBB3	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN.	4.750%	03/08/2044	2,474,033	2,213,730
			2,430,000.000			
91086QAV0	UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN.	6.050%	01/11/2040	818,136	823,659
			752,200.000			
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES					10,761,138	9,855,825
RIGHTS, WARRANTS AND SUBSCRIPTIONS						

2438900	BOYD GROUP INCOME FUND UNIT CAD 0				191,617	190,482
			4,003.000			
55973G119	MAGNUM HUNTER RESOURCES CORP CALL WTS	14/OCT/2013	(MAGNUM HTR RES)	USD10.5	0	0
			3,272.000			
55973B110	WTS MAGNUM HUNTER RES CORP DEL				0	0
			5,633.000			
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS					191,617	190,482

J.P.Morgan

Owens Corning Merged Retirement Plan

Schedule of Reportable Transactions Form 5500, Schedule H, Line 4j EIN 34-4323452, Plan No. 001 Year Ended December 31, 2015

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain
Category (iii) - A series of transactions with respect to securities of the same issue that amount in the aggregate to more than 5 percent of the beginning value of total plan assets:						
JPMorgan Chase Bank, N.A.	BlackRock U.S. Debt Index Fund E:					
	Purchases - 11	\$ 85,200,000	\$ -	\$ 85,200,000	\$ 85,200,000	\$ -
	Sales - 26	-	77,723,827	77,723,827	78,520,000	796,173
JPMorgan Chase Bank, N.A.	JPMorgan Prime Mmkt:					
	Purchases - 1,120	361,330,433	-	361,330,433	361,330,433	-
	Sales - 958	-	360,377,355	360,377,355	360,377,355	-

There were no Category (i), (ii), or (iv) reportable transactions during the year.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2015

Attained Age	Attained Years of Credited Service ¹												
	0	1	2	3	4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over
Under 25	12	0	2	0	0	0	0	0	0	0	0	0	0
25-29	29	23	5	7	8	59	0	0	0	0	0	0	0
30-34	26	14	6	8	12	182	86	1	0	0	0	0	0
35-39	25	8	4	4	7	187	179	76	5	0	0	0	0
40-44	11	14	8	6	7	179	173	125	69	2	0	0	0
45-49	14	12	4	7	9	156	170	148	146	73	10	0	0
50-54	14	14	7	7	5	136	157	116	149	151	130	35	0
55-59	12	6	6	2	5	104	112	108	134	120	202	430	16
60-64	6	3	2	1	2	46	70	56	66	64	85	254	125
65-69	0	0	0	1	1	8	16	10	21	11	25	32	39
70 & over	0	0	0	0	0	0	2	0	3	0	3	1	7

¹ Does not include 226 participants at Advance Glassfibre and Yarn (AGY) and other non-AGY participants who transferred out of the plan.

Plan Name: Owens Corning Merged Retirement Plan
 EIN / PN: 43-2109021 / 001
 Plan Sponsor: Owens Corning
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2015

Attained Age	Years of Credited Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Ben.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.	No.	Avg. Bal.
Under 25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 - 29	-	-	2	-	35	3,273	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30 - 34	-	-	1	-	116	5,784	54	13,199	-	-	-	-	-	-	-	-	-	-	-	-
35 - 39	1	-	1	-	100	5,984	104	17,789	28	17,247	5	-	-	-	-	-	-	-	-	-
40 - 44	-	-	4	-	106	8,397	90	20,737	72	29,301	30	24,920	2	-	-	-	-	-	-	-
45 - 49	1	-	3	-	89	9,549	89	20,115	84	27,882	54	30,217	34	36,080	10	-	-	-	-	-
50 - 54	-	-	1	-	72	8,336	90	24,034	69	35,129	73	35,740	52	51,002	53	45,965	13	-	-	-
55 - 59	2	-	-	-	57	9,404	63	24,733	64	34,928	52	36,860	30	50,695	93	79,134	113	92,937	4	-
60 - 64	1	-	-	-	24	12,296	45	22,517	27	30,150	24	44,852	20	67,138	25	140,629	97	166,213	37	167,587
65 - 69	-	-	-	-	4	-	9	-	7	-	9	-	-	-	9	-	19	-	17	-
70 & Over	-	-	-	-	-	-	1	-	-	-	1	-	-	-	-	-	-	-	2	-

Plan Name: Owens Corning Merged Retirement Plan
 EIN / PN: 43-2109021 / 001
 Plan Sponsor: Owens Corning
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Statement of Actuarial Assumptions and Methods

Economic Assumptions

Interest rate basis:

- | | |
|-----------------------|-----------------|
| ● Applicable month | September |
| ● Interest rate basis | 3-Segment Rates |

Interest rates:

- | | Reflecting
Corridors | Not Reflecting
Corridors |
|---------------------------|-------------------------|-----------------------------|
| ● First segment rate | 4.72% | 1.15% |
| ● Second segment rate | 6.11% | 4.06% |
| ● Third segment rate | 6.81% | 5.15% |
| ● Effective interest rate | 6.26% | 4.34% |

Annual rates of increase

- | | |
|--|-------|
| ● Compensation | N/A |
| ● Future Social Security wage bases | N/A |
| ● Cash balance interest crediting rate | 1.15% |

Administrative expenses

\$7,200,000

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality

- **Healthy** Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2030 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table projected to 2022 using Scale AA).
- **Disabled** Alternative disabled life mortality as defined under Revenue Ruling 96-7.

Termination

Representative Ultimate Termination Rates (not due to disability, retirement or mortality)

Percentage leaving during the year			
Age	Salaried	Primary	Roofing and Asphalt (R&A)
20	13.00%	25.00%	15.00%
25	13.00%	22.00%	14.00%
30	10.50%	14.00%	11.50%
35	9.20%	8.50%	8.50%
40	8.20%	6.50%	6.50%
45	7.00%	5.25%	5.25%
50	5.75%	4.00%	4.00%
55	4.60%	3.50%	3.50%
60 & Over	4.00%	3.00%	3.00%

Select withdrawal rates for Salaried and Primary/R&A employees are as follows:

Percentage leaving during the year			
	Salaried	Primary	R&A
1st year	25.00%	30.00%	20.00%
2nd year	20.00%	20.00%	20.00%
3rd year	20.00%	20.00%	15.00%

Plan Name: Owens Corning Merged Retirement Plan
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SCHEDULE SB ATTACHMENTS

Disability 130% of the 1987 Commissioners Group Disability Table for Primary and R&A employees. 65% of future disabled participants are assumed to be eligible for Social Security disability.

Retirement For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Age	Percentage retiring during the year		
	Salaried	Primary	Roofing and Asphalt (R&A) ¹
55	7.0%	7.0%	
56	7.0%	7.0%	
57	8.0%	8.0%	
58	8.0%	8.0%	
59	9.0%	10.0%	
60	10.0%	15.0%	
61	10.0%	20.0%	
62	25.0%	30.0%	
63	15.0%	30.0%	
64	15.0%	20.0%	
65	15.0%	25.0%	65.0%
66	25.0%	35.0%	30.0%
67	20.0%	35.0%	30.0%
68	15.0%	30.0%	20.0%
69	15.0%	35.0%	20.0%
70	100.0%	100.0%	100.0%

Unpredictable Contingent Event Benefit (UCEB) Assumptions In the event of a permanent plant or facility shutdown, a participant who is eligible for early retirement shall receive a special early retirement benefit (early retirement benefit without reduction for early payment). This provision applies to certain participants in the Plan only. It is assumed that the UCEBs will not be triggered. This assumption has been selected by the plan sponsor, and the evaluation of the assumption was outside the scope of Towers Watson's assignment and would have required substantial additional work.

¹ Roofing and Asphalt participants with frozen benefits are assumed to retire at the same rate as salaried participants.
Plan Name: Owens Corning Merged Retirement Plan
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Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Benefit Commencement Date

- Preretirement death benefit Immediately after death of active participant.
- Deferred vested benefit The later of age 65 or termination of employment, except for cash balance plan participants where it is upon termination of employment.
- Disability benefit The later of age 65 or date of disablement.
- Retirement Upon termination of employment.

Form of payment

Active participants:

On Retirement:

85% of the participants eligible for unrestricted lump sums are assumed to elect a lump sum form of payment. 50% of those who are eligible for partial lump sums are assumed to elect a lump sum form of payment on the portion of benefits payable as such. For the portion of the benefit payable as an annuity, the normal form is assumed.

On Pre-retirement Termination:

100% of the participants eligible for unrestricted lump sums are assumed to elect a lump sum form of payment. 50% of those who are eligible for partial lump sums are assumed to elect a lump sum form of payment on the portion of benefits payable as such. For the portion of the benefit payable as an annuity, the normal form is assumed.

Terminated vested participants:

Life annuity payable at age 65.

Percent married

For purposes of valuing the pre-retirement surviving spouse's benefit, 60% of eligible participants are assumed to be married.

Spouse age

Wife three years younger than husband

Future increases in Maximum Benefits and Plan Compensation Limitations

Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation is limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.

Loads

None

Plan Name: Owens Corning Merged Retirement Plan
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Plan Sponsor: Owens Corning
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SCHEDULE SB ATTACHMENTS

At-risk assumptions For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.

Timing of benefit payments Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Methods

Valuation date First day of plan year

Funding target Present value of accrued benefits as required by regulations under IRC §430.

Target normal cost Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.

Actuarial value of assets Average of the fair market value of assets on the valuation date, eight months prior to the valuation date, sixteen months prior to the valuation date and the second prior valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2014 plan year.)

The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

SCHEDULE SB ATTACHMENTS

Benefits not valued

All benefits in the Plan Provision section of this report were valued except the special early retirement benefit payable in the event of a permanent plant shutdown. Based on discussions with Owens Corning, such benefits are considered to have a de minimis likelihood of being paid and thus are not required to be valued, and will not be valued, until and unless the triggering event occurs. Towers Watson has reviewed the plan provisions with Owens Corning and, based on that review, is not aware of any significant benefits required to be valued that were not.

Assumptions Rationale - Significant Economic Assumptions

Discount rate

The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Cash Balance Interest crediting rate

The plan credits interest to cash balance accounts using the average annual yield on five-year US Treasury Securities for the 12 month period ending with the prior October.

Assumption setting methodology: 36-month average of 5-year treasury rates

Rationale:

After examining historical variability in these rates, we believe that the selected assumptions do not significantly conflict with what would be reasonable based on market conditions at the measurement date.

Lump sum conversion rate

As required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described above for the discount rate.

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality

Assumptions used for funding purposes are as prescribed by IRC §430(h).

Disabled Mortality

Alternative disabled life mortality as defined under Revenue Ruling 96-7.

Termination

Termination rates were based on an experience study conducted in 2011, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Disability

Disability rates were based on an experience study conducted in 2011, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Retirement

Retirement rates were based on an experience study conducted in 2011, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Plan Name: Owens Corning Merged Retirement Plan
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SCHEDULE SB ATTACHMENTS

Source of Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
------------------------	--

Changes in Assumptions and Methods

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC 430.
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The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC 430.

Change in methods since prior valuation	No changes in methods have been made.
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Owens Corning Merged Retirement Plan

Schedule of Reportable Transactions Form 5500, Schedule H, Line 4j EIN 34-4323452, Plan No. 001 Year Ended December 31, 2015

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain
Category (iii) - A series of transactions with respect to securities of the same issue that amount in the aggregate to more than 5 percent of the beginning value of total plan assets:						
JPMorgan Chase Bank, N.A.	BlackRock U.S. Debt Index Fund E:					
	Purchases - 11	\$ 85,200,000	\$ -	\$ 85,200,000	\$ 85,200,000	\$ -
	Sales - 26	-	77,723,827	77,723,827	78,520,000	796,173
JPMorgan Chase Bank, N.A.	JPMorgan Prime Mmkt:					
	Purchases - 1,120	361,330,433	-	361,330,433	361,330,433	-
	Sales - 958	-	360,377,355	360,377,355	360,377,355	-

There were no Category (i), (ii), or (iv) reportable transactions during the year.

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan OWENS CORNING MERGED RETIREMENT PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF OWENS CORNING	D Employer Identification Number (EIN) 43-2109021	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2015</u>			
2 Assets:			
a Market value	2a	928,480,087	
b Actuarial value	2b	904,026,519	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	7,920	396,580,277	396,580,277
b For terminated vested participants.....	5,818	114,738,153	114,738,153
c For active participants.....	5,682	342,221,541	350,788,540
d Total.....	19,420	853,539,971	862,106,970
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate.....	5	6.26%	
6 Target normal cost.....	6	12,321,442	

Statement by Enrolled Actuary
 To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	Margaret E. Smith MES Signature of actuary	10/13/2016 Date
	Margaret E. Smith Type or print name of actuary	1408104 Most recent enrollment number
	Towers Watson Delaware Inc. Firm name	248-936-7700 Telephone number (including area code)
	26555 Evergreen Suite 1600 Southfield MI 48076 Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II	Beginning of Year Carryover and Prefunding Balances
----------------	--

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	12,432,839
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	2,254,255
9	Amount remaining (line 7 minus line 8)	0	10,178,584
10	Interest on line 9 using prior year's actual return of <u>9.99%</u>	0	1,016,841
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year).....		33,662,836
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.47%</u>		2,032,135
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		225,200
	c Total available at beginning of current plan year to add to prefunding balance		35,920,171
	d Portion of (c) to be added to prefunding balance.....		18,402,682
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	29,598,107

Part III Funding Percentages

14	Funding target attainment percentage	14	101.42 %
15	Adjusted funding target attainment percentage	15	104.86 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	97.96%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	
08/24/2016	50,000,000	0				
			Totals ►	18(b)	50,000,000	
					18(c)	0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	45,241,091

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

Expenditure Statement as at end of quarter of this plan year				
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th	
0	0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.72%2nd segment:
6.11%3rd segment:
6.81%☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

4

22 Weighted average retirement age**22**

63

23 Mortality table(s) (see instructions) ☐ Prescribed - combined☒ Prescribed - separate☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6) **31a** 12,321,442**b** Excess assets, if applicable, but not greater than line 31a **31b** 12,321,442**32** Amortization installments:

Outstanding Balance

Installment

a Net shortfall amortization installment 0 0**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33** 0**34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) ... **34** 0

Carryover balance

Prefunding balance

Total balance

35 Balances elected for use to offset funding requirement 0 0 0**36** Additional cash requirement (line 34 minus line 35) **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) **37** 45,241,091**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 45,241,091**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011**42** Amount of acceleration adjustment **42** 0**43** Excess installment acceleration amount to be carried over to future plan years **43** 0

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Owens Corning
EIN/PN	43-2109021/001
Plan Name	Owens Corning Merged Retirement Plan
Valuation Date	January 1, 2015
Enrolled Actuary	Margaret E. Smith
Enrollment Number	14-08104

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2015

See Appendix A for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

Plan Name:	Owens Corning Merged Retirement Plan
EIN / PN:	43-2109021 / 001
Plan Sponsor:	Owens Corning
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

The Owens Corning Merged Retirement Plan comprises the following sub-plans as a result of corporate acquisitions and plan mergers dating back to January 1, 1996:

Plan Name

1. Owens Corning Cash Balance Pension Plan ("Cash Balance Plan")
2. Owens Corning Hourly Employees' Retirement Plan ("Hourly Plan")
3. Owens Corning Retirement Benefits Plan ("RSB Plan")
4. Wolverine Coil Coating, Inc. – UAW Retirement Plan ("Wolverine Plan") – closed 3/31/99
5. AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Nashville – 005) – inactive only
- 6A. Owens Corning Metal Systems Pension Plan for Hourly Employees (Ashville – 011A) – inactive only
- 6B. AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Bourbon – 011B) – inactive only
- 6C. AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Illinois – 011C) – inactive only
7. Owens Corning Metal Systems Pension Plan for Hourly Employees (Bellwood – 014) – inactive only
8. Pension Plan for Hastings Building Products, Inc. for Local Union #7 International Brotherhood of Teamsters ("Hastings Plan") – closed
9. Alsco Division of AmeriMark, Inc. Retirement Plan for Hourly Employees ("Alsco Plan") – closed
10. Fibreboard Corporation Retirement Plan ("Fibreboard Plan") – frozen
11. Norandex Retirement Plan ("Norandex Plan") – frozen

Effective Date and Most Recent Amendment

The plan was originally effective January 1, 1996, as amended and restated generally effective on January 1, 2012.

Plan Year

The twelve month period beginning each January 1st.

Statutory Maximum Benefits

The 2015 Internal Revenue Code §415 Maximum Benefit Limit is \$210,000 payable as a life annuity at Normal Retirement Age.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Changes in Plan Provisions

- Benefit accruals were frozen as of July 1, 2014 for employees at the Kearny Asphalt location
- Benefit accruals were frozen as of March 1, 2015 for employees at the Atlanta Roofing and Memphis Roofing locations
- For some locations, the mandatory cash out limit was increased during 2014

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

Substantive Commitment

No substantive commitments other than the above plan provisions have been included in this valuation.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Cash Balance Plan

Participants Covered

Employees of the following locations are eligible for participation in the Plan as of the date or for the period indicated:

Employee Group	Participation Date	Sale/Closed Date (if applicable)
Salaried Employees	1/1/96	
Corporate Hourly	1/1/96	
Delsan	1/1/97	12/31/98
Fabrication Primary	1/1/96	3/31/98
Huntingdon Primary	1/1/96	12/31/99
Fort Smith, AR Primary	7/1/96	
Falcon Salaried and Primary	1/1/97	1/31/00
Fiberlite Salaried	1/1/97	12/31/02
Foamular	1/1/97	
Michigan Molded	1/1/97	Closed
New Braunfels, TX	1/1/97	
Salaried and Primary (formerly Knytex)		
Soltech Salaried	1/1/97	
Duncan	1/1/98	
OC HT, Inc. (Partek)	1/1/98	4/28/03
AGY Employees	9/30/98	12/31/99
Fibreboard Corporation	1/1/99	
Salaried and Non-union hourly		
AmeriMark, Inc.	1/1/99	8/31/07
Salaried and Non-union hourly		
Fabwel, Inc.	1/1/99	9/15/07
Salaried and Non-union hourly		
Tucker Primary	2/1/99	12/17/01
Bargaining unit hourly		
Salt Lake City, UT	1/1/00	
Non-union hourly		
Eloy, AZ	1/1/00	
Non-union hourly		
Concord, NC	1/1/00	
Non-union hourly		
Newark, OH	7/1/00	
IBEW hourly ¹		
Kansas City, MO ²	1/1/01	
Foundry & Steel	1/1/01	
Salaried and Non-union hourly		
Ashville, OH ³	2/1/01	5/22/03
Bellwood Primary ³	9/1/01	5/22/03

¹ Other than employees age 40 or older on 3/1/00 who did not elect to participate in the Plan.

² Other than employees age 40 or older on 12/31/00 who did not elect to participate in the Plan.

³ Other than employees hired prior to the applicable Participation Date.

Plan Name: Owens Corning Merged Retirement Plan

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Plan Sponsor: Owens Corning

Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Employee Group	Participation Date	Sale/Closed Date (if applicable)
Amarillo Plant	7/1/03	
Ladysmith	1/1/05	
SG BTI LLC employees	11/1/07	

Eligibility for Participation

An eligible employee becomes a Participant immediately upon hire.

Service

Service is equal to the sum of all periods of employment with the Company or an Affiliate on and after a Participant's Participation Date, plus the number of 'years of vesting service' earned by such Participant under a Prior Plan immediately prior to the Participation Date.

Eligible employees as of September 30, 1994 who transferred employment from the Company to Alpha/Owens-Corning, L.L.C. as of September 30, 1994 continue to earn Service toward Early Retirement under the Prior Plan while employed with Alpha/Owens-Corning, L.L.C.

Eligible employees as of September 30, 1998 who transferred employment from the Company to AGY between September 30, 1998 and December 31, 1999 continue to earn Service toward Early Retirement while employed with AGY.

Actuarial Equivalent

For purposes of converting the Participant's Account Balance to a life annuity with five years certain (the Normal Form), Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

For purposes of converting the Normal Form to any optional form of payment except a lump sum, the factors as specified in Appendix B of the Plan are used.

For purposes of converting the Participant's Accrued Benefit under a Prior Plan into an Opening Account, Actuarial Equivalent means using the 1983 Group Annuity Mortality Table (Unisex) and a 9% interest rate.

Annual Compensation

Compensation includes the Participant's base pay, overtime pay, overseas premium for employees expatriated prior to June 1, 1991, other wage premium pay, annual bonuses that are renewable, incentive buy-outs and spot incentives, amounts deferred under Section 401(k), 125 or 132(f)(4) of the Internal Revenue Code, deferred base pay and annual bonuses, lump sum wage settlements, and payment made under the Company's short-term disability plan. Compensation shall not include awards made pursuant to the profit sharing and global award plans.

Plan Name: Owens Corning Merged Retirement Plan
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Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Accrued Benefit

Greater of the Actuarial Equivalent of the Participant's Account payable at Normal Retirement Age or the Participant's Minimum Benefit, if any.

Prior Plan

The applicable plan named in Appendix C of the Plan.

Minimum Benefit

With regard to Participants who had an Opening Account established on their behalf under the Plan, the greater of the accrued benefit earned under the applicable Prior Plan as of the date immediately prior to the applicable Participation Date and the Grandfathered Benefit, if any.

Grandfathered Benefits

Prior Salaried Plan: Participants in the prior Owens Corning Salaried Pension Plan who were age 40 or older and had earned at least 10 years of Transition Service as of January 1, 1996 had their Prior Plan benefit formula determined recognizing pay and service through December 31, 2000.

The prior salaried plan formula provided an annuity equal to 1.2% of final three year average pay times years of service, plus 0.4% of final average pay in excess of covered compensation times service up to 30 years.

An annuity is payable at age 65, or as early as age 55 on a reduced basis from age 62 (factors used for this purpose are in Attachment 2, Section 4.2 of the Plan and are reproduced under Appendix B2, Early Retirement Benefit section).

For employees age 55 or older, the amount of the lump sum shall be equal to the Actuarial Equivalent of the immediate single life annuity with five years certain. For employees under age 55, the amount of the lump sum shall be equal to the Actuarial Equivalent of the accrued Normal Retirement Benefit.

If the lump sum value so determined is greater than the value of the Participant's Account, the Grandfathered Benefit shall be paid in lieu of the Account.

Huntingdon: Employees employed as primary employees at the Huntingdon plant as of January 1, 1997 shall have the following rates applied for purposes of determining their Grandfathered Benefit:

- Rate Group A (Job Codes 4–9D): \$27.00
- Rate Group B (Job Codes 10–13E): \$32.00

Fort Smith, AR: Participants employed as primary employees at Fort Smith, AR as of July 1, 1996 will have their Prior Plan benefit formula determined recognizing Service through June 30, 2001. In addition, a rate of \$15.00 shall be applied for purposes of determining this Grandfathered Benefit.

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SCHEDULE SB ATTACHMENTS

Account

Each Participant has a theoretical Account in the Plan to which Pay or Service Credits, as applicable, and Interest Credits are added monthly. Transition Credits are added for those employees who meet the requirements in the Transition Credits section.

In addition, an Opening Account was established for those employees who are subject to the Minimum Benefit provisions of the Plan.

Opening Account

Employees who became Participants in the Cash Balance Plan on the Effective Date were credited an Opening Account equal to the present value of their accrued Normal Retirement Benefit earned under the applicable Prior Plan as of December 31, 1995. The present value was determined based on a 9% interest rate and the 1983 GAM Unisex mortality table.

Other employees who merge in or transfer after the effective date will be credited with an Opening Account based on the schedule below:

Fort Smith Primary or Transfers from the Hourly or Retirement Benefits Plan - Present value using above assumptions of accrued Normal Retirement Benefit as defined in the applicable Prior Plan.

Effective July 1, 2005 no opening account will be credited for an employee who transfers from the Hourly Plan on or after January 1, 1996 and is an eligible employee through July 1, 2005.

Falcon Primary (except Falcon California employees), Knytex, Fibreboard Corporation, AmeriMark, Fabwel, Inc., Salt Lake City, UT, Eloy, AZ, Concord, NC, Newark, OH IBEW, Kansas City, MO, Foundry and Steel Salaried and Non-union Hourly, Amarillo Plant and Bellwood Primary – No Opening Account will be credited.

Pay Credits

On the last day of each month, a Participant's account is credited with an amount equal to 4.0% of Compensation.

The following employee groups are eligible to receive Pay Credits:

- Salaried Employees
- Corporate Hourly
- Fibreboard Corporation Salaried and Non-Union Hourly employees
- AmeriMark Salaried and Non-Union Hourly employees
- Fabwel, Inc. Salaried and Non-Union Hourly employees
- Foundry and Steel Salaried and Non-Union Hourly employees
- Amarillo Plant Employees (not attained 40 & 10 as of December 31, 2002)
- Primary Employees at Fort Smith, Arkansas
- New Braunfels, Texas (formerly Knytex) Employees

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SCHEDULE SB ATTACHMENTS

- Salt Lake city, Utah Non-Union Hourly Employees
- Eloy, Arizona Non-Union Hourly employees
- Concord, North Carolina Non-Union Hourly Employees
- SG BTI LLC Employees

Due to the freezing of benefit accruals as of December 31, 2009, pay credits will no longer be credited as of January 1, 2010.

Integration Level

The integration level is equal to 50% of the Social Security Taxable Wage Base in effect for a Plan Year.

Service Credits

On the last day of each month, a flat dollar amount is credited monthly to certain employee groups, as indicated below:

- Newark, OH IBEW¹ \$80
- Kansas City, MO¹ \$70

¹ Other than employees age 40 or older on their merger date who did not elect to participate.

Future service was eliminated as of June 30, 2012 for the Newark, OH IBEW participants and December 31, 2012 for Kansas City, MO participants.

Transition Credits

Participants on January 1, 1996 who had attained age 40 and had at least 10 years of Transition Service are entitled to receive additional Pay Credits based on the table below.

Age + Service (as of January 1, 1996)	Transition Credit Rate	
	Comp Below Integration Level	Comp Above Integration Level
At least:		
50 but less than 55	1%	2%
55 but less than 60	2%	4%
60 but less than 65	3%	6%
65 but less than 70	4%	8%
70 but less than 75	5%	10%
75 but less than 80	6%	12%
80	7%	14%

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SCHEDULE SB ATTACHMENTS

Participants who transfer from the Hourly or Retirement Benefits Plan and are eligible for Pay Credits shall be entitled to Transition Credits if they have attained age 40 and have at least 10 years of Transition Service on their date of transfer. The Transition Credit Rate shall be equal to the table above except age plus service will be calculated as of the Participant's Date of Transfer.

Interest Credits

A Participant's Account shall automatically be credited with an Interest Credit as of the last day of each calendar month. The Interest Credit is equal to 1/12th of the Interest Rate in effect for the Plan Year, multiplied by the balance of the Account at the beginning of the month.

The following employee groups shall have Interest Credits only credited to their Account on and after the date indicated:

■ Fabrication primary employees:	3/31/98
■ Huntingdon primary employees:	12/31/99
■ AGY employees:	12/31/99
■ Falcon primary employees:	2/1/00
■ Tucker primary employees:	12/17/01
■ Ashville hourly employees:	5/22/03
■ Bellwood primary employees:	5/22/03

Interest Rate

The Interest Credit for a Plan Year is equal to the average annual yield on five-year United States Treasury securities for the 12-month period ending with October of the prior calendar year.

Normal Retirement Age

The later of the Participant's 65th birthday and the 5th anniversary of the Participant's Plan Participation Date. For Fort Smith, AR primary employees only, the Normal Retirement Age is the Participant's 65th birthday.

Normal Retirement Benefit

Accrued benefit, earned as of Normal Retirement.

Standard Benefit Form

Life annuity with 5 Years Certain, if unmarried. 50% Joint and Survivor Annuity with 5 years certain, if married.

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SCHEDULE SB ATTACHMENTS

Optional Forms of Benefit

For Participants who are employees on or after attaining age 55 and earning 10 years of Service: Lump Sum; Life Annuity with 5 Years Certain; 50%/75%/100% Life Annuity with Survivor Benefit with 5 years certain; 50%/75%/100% Contingent Joint and Survivor Benefit with 5 Years Certain; Life Annuity with 10 Years Certain; Level Income Option; 50% Lump Sum and 50% Monthly Annuity.

For Participants who are not employed on or after attaining age 55 or have not completed 10 years of Service: Lump Sum; Life Annuity with 5 Years Certain; 50%/75% Joint and Survivor Annuity with 5 Years Certain; 50% Lump Sum and 50% Monthly Annuity.

Early Retirement Subsidized Benefit

Eligibility: Age 55 and 10 years of Service. An employee who becomes a disabled participant under the Plan after age 55 (regardless of service) is eligible for an Early Retirement Benefit.

Eligible employees as of September 30, 1994 who transferred employment from the Company to Apha/Owens-Corning, L.L.C. as of September 30, 1994 continue to earn Service toward Early Retirement under the Prior Plan while employed with Alpha/Owens-Corning, L.L.C.

A Participant who has attained age 50 as of December 31, 1996 and meets one of the two following conditions remain eligible for an Early Retirement Benefit under the Plan:

- The employee terminated employment with the Company on December 31, 1996 in connection with the outsourcing to Xerox, remains employed with Xerox until age 55, and elects benefit commencement after termination of employment.
- The employee was employed with the IS Department located at OLEC, terminated employment during the first calendar quarter of 1997 in connection with department restructuring, and elects benefit commencement on or after attaining age 55.

Eligible employees as of September 30, 1998 who transferred employment from the Company to AGY between September 30, 1998 and December 31, 1999 continue to earn Service toward Early Retirement while employed with AGY.

Benefit: Minimum or Grandfathered Benefit based on early retirement subsidies.

Late Retirement Benefit

Accrued benefit, as of Late Retirement Date.

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Plan Sponsor: Owens Corning
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SCHEDULE SB ATTACHMENTS

Vesting

Eligibility: Employees are fully vested after 3 years of Service. An employee who becomes a disabled participant as defined in the Plan is deemed fully vested regardless of Service. An employee whose termination occurs as a result of death is deemed fully vested regardless of Service.

Participants of an employee group or an employer named below who were eligible employees on December 31, 1996 are deemed to be fully vested in their Accrued Benefit.

- Falcon salaried and primary employees
- Knytex primary employees
- Soltech, Inc.
- Foamular
- Delsan
- Fiberlite
- Michigan Molded
- New Braunfels, TX (formerly Kyntex)

Participants who were eligible employees on September 30, 1998 and transferred employment to Advanced Glassfibre Yarns LLC (AGY) on or after September 30, 1998 and prior to December 31, 1999 are deemed to be fully vested in their Accrued Benefit.

Participants of the employee groups named below who were eligible employees on December 31, 1998 are deemed to be fully vested.

- Vytex
- Fibreboard Corporation salaried and non-union hourly employees
- AmeriMark, Inc. salaried and non-union hourly employees
- Fabwel, Inc. salaried and non-union hourly employees
- Cultured Stone
- Norandex

Salaried and non-union hourly Participants who were eligible employees of Foundry and Steel Field on November 15, 2000 and Foundry and Steel Shop on 3/4/01 are deemed to be fully vested in their Accrued Benefit.

Participants at the Polymar Asphalt Plant who transferred to the Granite City, Illinois plant as a result of the closing of the St. Louis, MO plant on June 26, 2002 are deemed to be fully vested in their Accrued Benefit.

Participants who were employees of the Siding Solutions Business as of August 31, 2007 are deemed to be fully vested in their Accrued Benefit.

Participants who were employees of the Fabwel Business Unit as of September 14, 2007 are deemed to be fully vested in their Accrued Benefit.

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Participants who transferred to the Joint Venture between Owens Corning Masonry Products and Boral Stone LLC are deemed to be fully vested as of the plan transfer date (if they are still active as of the plan transfer date).

Preretirement Death Benefit

Eligibility: All Participants who have become vested in their Accrued Benefit, whether or not they are active employees, are automatically covered by this provision in the event death occurs prior to the benefit commencement date. Participants whose death occurs or who become disabled while actively employed are deemed fully vested and automatically become covered by this provision.

Benefit: If the Participant was married, the spouse shall receive a benefit under the Normal Form equal to the greater of the Actuarial Equivalent of the Account at the Participant's Normal Retirement Date, or the amount the spouse would have received under the 50% joint and survivor annuity had payment commenced on the day before the Participant's death. The spouse can elect payment in the form of a lump sum. The spouse can delay payments until the Participant's age 70 ½. If the Participant is unmarried, or married with a non-spouse beneficiary, the value of the Participant's Account is paid in a lump sum.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Hourly Plan

Participants Covered

Primary and hourly employees, excluding the following:

- Corporate hourly employees
- Non-union primary employees at fabrication facilities
- Newark Plant IBEW employees who had not attained age 40 as of March 1, 2000, or who had attained age 40 as of such date and elected to participate in the cash balance plan.
- Newark Plant IBEW employees hired after June 30, 2000.
- Kansas City, MO employees who had not attained age 40 as of December 31, 2000, or who had attained age 40 as of such date and elected to participate in the cash balance plan.
- Kansas City, MO employees hired after December 31, 2000.
- Amarillo Plant employees who had not attained age 40 and earned 10 years of vesting service as of December 31, 2002.
- Amarillo Plant employees hired after June 30, 2003.

Eligibility for Participation

Participation commences on the January 1 or July 1 following the 1-year period beginning on the employee's date of hire, provided the employee completes 1,000 hours of service during such period. If the employee fails to do so, participation commences on the January 1 following the first Plan Year during which the employee completes 1,000 hours of service.

Vesting Service

A Participant receives one year of Vesting Service for each Plan Year in which the Participant completes 1,000 Hours of Service.

Credited Service

A Participant earns one year of Credited Service on the basis of 2,080 Hours of Service in a Plan Year. A partial year of Credited Service is given if the Participant has less than 2,080 hours, equal to the number of hours earned divided by 2,080. However, partial Credited Service will not be given if the Participant has less than 1,000 Hours of Service, unless the Participant has earned at least 5 years of Vesting Service.

A Participant will be credited with one year of Credited Service at the end of the Plan Year in which Plan participation commences, regardless of the number of hours earned.

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Disabled Participants who either recover from Disability (as those terms are defined in the Plan) prior to Normal Retirement and are reemployed, remain disabled until age 65, or whose death occurs while on Disability shall be credited with years of Credited Service accrued during Disability, at a rate of 8 hours per day for each week, or portion thereof, in which the Participant was on Disability.

Credited Service is frozen for the following employee groups:

- Newark Plant IBEW employees who became covered by the cash balance plan on July 1, 2000, effective June 30, 2000.
- Kansas City, MO employees who became covered by the cash balance plan on January 1, 2001, effective December 31, 2000.
- GMP Union participants with less than 5 years of service as of June 30, 2012.
- Aiken employees who are under age 60 as of December 31, 2011.
- Newark IBEW participants who have not met age 55 and 5 years of service as of June 30, 2012.

Accrued Benefit

A Participant's accrued monthly benefit is the greatest of:

- (a) The applicable flat-dollar amount (see table below) times all years of Credited Service,
- (b) The accrued benefit under the prior plan formula as of December 31, 1989 (or the day preceding the applicable New Formula Date, if different), plus applicable flat-dollar amount times Credited Service after January 1, 1990 (or the applicable New Formula date, if different),
- (c) \$15 times all years of Credited Service.

The new formula date for employee groups whose date is not January 1, 1990 is as follows:

Aiken: January 1, 1991
Amarillo: January 1, 1993
Kansas City: April 16, 1990

The applicable flat-dollar amounts for retirements or terminations are as follows:

Location	Effective Date	Rate Group (Band)					
		A	B	C	D	E	F
Aiken	6/1/2008	\$37.00	\$43.00	\$50.00			
Amarillo	1/1/2002	\$33.00	\$39.00	\$46.00			
Anderson	1/1/2006	\$45.00	\$51.00	\$58.00	\$65.00		
Delmar	1/1/2006	\$45.00	\$51.00	\$58.00	\$65.00		
Fairburn	1/1/2006	\$45.00	\$51.00	\$58.00	\$65.00		
Kansas City	5/23/2006		\$49.00	\$59.00			
Newark	1/1/2006	\$45.00	\$51.00	\$58.00	\$65.00	\$66.00*	\$66.00**
Santa Clara	1/1/2006	\$45.00	\$51.00	\$58.00	\$65.00		

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Location	Effective Date	Rate Group (Band)					
		A	B	C	D	E	F
Waxahachie	1/1/2006		\$51.00	\$58.00	\$65.00		
*IBEW							
**IAM							

With regard to a Participant employed prior to January 1, 1990 at one of the plants named below, the flat-dollar amount used to determine an Accrued Benefit shall not be less than the highest rate group in which the Participant is employed at any time from January 1, 1980 through December 31, 1989:

- Anderson Plant
- Delmar Plant
- Fairburn Plant
- Santa Clara Plant
- Waxahachie Plant

With regard to a Participant employed prior to January 1, 1990 at one of the plants named below, the flat-dollar amount used to determine an Accrued Benefit shall not be less than the highest rate group in which the Participant is employed during the time period specified:

- Kansas City Plant 1/1/80 - 5/22/00
- Newark Plant – IBEW 1/1/80 - 12/31/99

Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life Annuity with 5 Years Certain; if unmarried. 50% Joint and Survivor Annuity with 5 Years Certain, if married. Deferred vested participant's normal form is Life Annuity, if unmarried and 50% Joint and Survivor Annuity, if married.

Optional Forms of Payment

Life Annuity with 5 Years Certain; 50%/75%/100% Life Annuity with Survivor Benefit (5 Years Certain); Life Annuity with 10 Years Certain; and a Level Income Annuity.

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The 50%/75%/100% Contingent Joint and Survivor Option (5 Years Certain) is available to all non-collectively bargained employees and employees at all plants except the Aiken Plant.

A lump sum payment equal to the Actuarial Equivalent of the Accrued Benefit earned prior to January 1, 1995 (January 1, 1996 for Aiken Plant) is an optional form of payment.

Participants employed at the plants named below on the date indicated are eligible to receive their entire accrued benefit in one lump sum. If the Participant is eligible for an immediate distribution, the amount paid shall equal the Actuarial Equivalent of the immediate Single Life Annuity with 5 Years Certain otherwise payable. If the Participant is not eligible for an immediate distribution, the amount paid shall equal the Actuarial Equivalent of the Accrued Benefit payable at Normal Retirement:

■	Amarillo Plant	7/1/03
■	Kansas City Plant	5/23/00
■	Newark Plant – IBEW	1/1/00

The optional form available to deferred vested participants is a lump sum payment equal to the Actuarial Equivalent of the Accrued Benefit earned prior to January 1, 1995 (January 1, 1996 for Aiken Plant) at participating plants.

Actuarial Equivalent

Except as described herein, an interest factor of 10% and the 1984 Uniform Pension Mortality Table is used to determine Actuarial Equivalence. Appendix A of the Plan summarizes the actuarial factors used for purposes of determining optional forms of payment.

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

With regard to lump sum distributions made to eligible employees of the Aiken Plant on and after January 1, 2000, the amount paid cannot be less than the amount determined using the Applicable PBGC Rate (as defined in Section 1.3 of the Plan).

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Early Retirement Benefit

Eligibility: Unless otherwise stated, the date which is 10 years prior to the Participant's Social Security Retirement Age, provided the Participant has earned at least 10 years of Vesting Service as of such date.

Participants who are non-collectively bargained employees and those employed at all plants except the Aiken Plant are eligible for Early Retirement after attaining age 55 and completing at least 10 years of Vesting Service.

On and after January 1, 1995, Disabled Participants who were non-collectively bargained employees, or were employed at any plant except the Aiken Plant or the Kansas City Plant are eligible for Early Retirement after attaining age 55 and completing at least 25 years of Credited Service, provided that this date occurs after the Participant's Disability has ended.

Benefit: Accrued Benefit at Early Retirement Date, reduced for early commencement as indicated below, payable as a Life Annuity with Five Years Certain.

With regard to Participants who retire on or after January 1, 1995, their Early Retirement Benefit shall be equal to the sum of:

- (a) The Accrued Benefit earned as of December 31, 1994, based on Credited Service earned as of that date, multiplied by the factors set forth in Table A below, and
- (b) The greater of:
 - The Accrued Benefit earned as the Early Retirement Date, based on all years of Credited Service, minus the amount determined in (a) above, with the difference multiplied by the factors in Table B below, or
 - The Accrued Benefit earned as of the Early Retirement Date, based on Credited Service earned after December 31, 1994, multiplied by the factors determined in Table B below.

Table A			
Benefit Commencement Age	Year of Birth		
	Before 1938	1938 through 1954	1955 and After
64	1.00	1.00	1.00
63	1.00	1.00	1.00
62	1.00	1.00	1.00
61	1.00	1.00	.95
60	1.00	.95	.90
59	.95	.90	.85
58	.90	.85	.80
57	.85	.80	.75
56	.80	.75	.70
55	.75	.65	.65

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TABLE B			
Benefit Commencement Age	Year of Birth		
	Before 1938	1938 through 1954	1955 and After
64	1.00	1.00	1.00
63	1.00	1.00	.95
62	1.00	.95	.90
61	.95	.90	.85
60	.90	.85	.80
59	.86	.81	.76
58	.82	.77	.72
57	.78	.73	.68
56	.74	.69	.64
55	.70	.65	.60

All plants except the Amarillo Plant are covered by an Early Retirement Grandfather provision, subject to the effective dates described below. Employees who meet the following requirement will have their Early Retirement Benefit determined utilizing a factor of .75:

- The Participant is born after 1937
- The Participant retires while age 55, 56 or 57
- The Participant was hired prior to January 1, 1990, and
- The Participant has earned at least 25 years of Vesting Service
- The Participant attains age 55 before January 1, 2007

The effective dates for the Early Retirement Grandfather are as follows:

Aiken: Attainment of age 55 before 1/1/2000

Kansas City: 5/23/2000 – 5/22/2012

All other covered plants: 1/1/2000 – 12/31/2011

Late Retirement Benefit

Accrued benefit as of Late Retirement Date.

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Disability Benefit

Eligibility: 10 years of Vesting Service.

Benefit: Disabled prior to January 1, 1994: Accrued Benefit, based on years of Credited Service and the Benefit Rate in effect on the first day of Disability, payable until the earlier of recovery, death or attainment of age 65, subject to certain minimums. If a Participant remains disabled until retirement age, the benefit is converted to an Early or Normal Retirement Benefit, determined based on Credited Service earned prior to and during Disability and the Benefit Rate in effect on the first day of Disability.

Disabled post-January 1, 1994: No disability benefits are payable from the Plan during the period of disability. However, if a Participant remains disabled until retirement age, the Participant will receive an Early or Normal Retirement Benefit, determined based on Credited Service earned prior to and during Disability and the Benefit Rate in effect on the first day of Disability.

Vested Benefit Upon Termination of Employment

Eligibility: Five years of Vesting Service.

Benefit: Accrued Benefit, payable as a Life Annuity at age 65. If the Participant is married and had not waived the Qualified Preretirement Survivor Annuity, the Accrued Benefit is reduced by 0.3% for each complete calendar year by which termination of employment precedes the Participant's annuity starting date.

Early commencement permitted on or after age 55 using the following reduction factors:

Age	Factor
65	100.00
64	87.23
63	76.30
62	66.91
61	58.81
60	51.82
59	45.75
58	40.47
57	35.86
56	31.84
55	28.31

Participants actively employed on or after the date indicated at Kansas City (5/23/00), Newark-IBEW (1/1/00), and Amarillo (7/1/03) may commence benefit payment in any form under Section 5.2(b) of the Plan and at any age following termination of employment. If annuity payments commence prior to the Participant attaining age 55 and on or after December 31, 2002, Actuarial Equivalent shall be determined using the applicable Code Section 417(e)(3) Mortality table and an interest rate equal to the Modified segment rate determined according to Code Section 417(e)(3)(c).

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In-Service Death Benefit

Eligibility: Payable to the spouse of an active Participant whose death occurs with five or more years of Vesting Service, or a Disabled Participant whose death occurs prior to Normal Retirement Age or elected Early Retirement, provided that the Participant and spouse were married for at least 1 year as of the date of death.

Benefit: 50% of the Accrued Benefit determined as of the date of death, payable immediately, unreduced for early commencement. The benefit will be actuarially reduced in the event the spouse is more than 10 years younger than the Participant.

For Aiken and Amarillo employees, if payments commence prior to the Participant's age 65, they are reduced for Early Retirement. If payments commence prior to the Participant's age 55, the age 55 early retirement factors will apply.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant eligible to receive Vested Benefits Upon Termination of Employment. Coverage of this benefit may be waived, in which case, no death benefit is payable.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. The Accrued Benefit is reduced by 0.3% for each complete calendar year by which termination of employment precedes the annuity starting date. Payment begins following the Participant's death, but no earlier than the Participant's earliest retirement age under the Plan.

Orphan's Benefit

Eligibility: Active Participant whose death occurs with five or more years of Vesting Service, or a Disabled Participant whose death occurs prior to Normal Retirement Age or elected Early Retirement, provided:

- The spouse dies after becoming eligible for an In-Service Death Benefit, leaving a child under either age 18 or age 23 if continuing education.
- There is no spouse, or the spouse is not eligible for an In-Service Death Benefit, and the Participant has a child either under age 18 or under age 23 and continuing education.

Benefit: Same benefit the spouse would have received, divided among all eligible children equally, and payable monthly until the last child attains age 18 (or 23, if applicable).

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

RSB Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Primary employees, at the following business units:

- Roofing and asphalt plants of Owens Corning and the Mishawaka print shop
- Owens Corning facilities at Auburndale and Hazelton
- Owens Corning Technology Inc.

Fort Smith, AR employees are excluded from Plan coverage on June 30, 1996.

Eligibility for Participation

Participation commences on the January 1 or July 1 following the 1-year period beginning on the employee's date of hire, provided the employee completes 1,000 hours of service during such period. If the employee fails to do so, participation commences on the January 1 following the first Plan Year during which the employee completes 1,000 hours of service.

Vesting Service

A Participant receives one year of Vesting Service for each Plan Year in which the Participant completes 1,000 Hours of Service.

Credited Service

A Participant earns one year of Credited Service on the basis of 2,080 Hours of Service in a Plan Year. A partial year of Credited Service is given if the Participant has less than 2,080 hours, equal to the number of hours earned divided by 2,080. However, partial Credited Service will not be given if the Participant has less than 1,000 Hours of Service, unless the Participant has earned at least 5 years of Vesting Service.

A Participant will be credited with one year of Credited Service at the end of the Plan Year in which Plan participation commences, regardless of the number of hours earned.

Disabled Participants shall be credited with years of Credited Service accrued during Disability, at a rate of 40 hours for each week, or 8 hours per day for a portion thereof, in which the Participant was on Disability prior to Normal Retirement.

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Credited Service is frozen for the Fort Smith, AR employees effective June 30, 1996.

Credited Service is frozen as of December 31, 2011 for Non-Union Roofing and Asphalt locations.

Credited Service is frozen as of December 31, 2011 for Savannah locations.

Credited Service is frozen as of April 1, 2014 for Jacksonville Roofing and Kearny Roofing locations.

Credited Service is frozen as of July 1, 2014 for employees at the Kearny Asphalt location

Credited Service is frozen as of March 1, 2015 for employees at the Atlanta Roofing and Memphis Roofing locations

Accrued Benefit

A Participant's Accrued Benefit, payable monthly, is equal to the applicable flat-dollar amount below times all years of Credited Service:

Location	Flat-Dollar Amount
Hazleton	\$14.00
OC Technology	\$14.00
Adelanto Roofing	\$15.00
Cincinnati Asphalt	\$15.00
Ennis Asphalt	\$15.00
Savannah Roofing	\$15.00
Detroit Asphalt	\$15.00*
Ft. Lauderdale Asphalt	\$15.00*
Ft. Smith	\$15.00
Morehead City Asphalt	\$15.00*
Oklahoma City Asphalt	\$15.00*
Atlanta Asphalt/Roofing	\$15.00*
Brookville Asphalt/Roofing	\$15.00*
Compton Asphalt/Roofing	\$15.00*
Denver Asphalt/Roofing	\$15.00*
Houston Asphalt/Roofing	\$15.00*
Irving Asphalt/Roofing	\$15.00*
Jacksonville Asphalt/Roofing	\$15.00*
Jessup Asphalt/Roofing	\$15.00*
Kearny Asphalt/Roofing	\$15.00*
Medina Asphalt/Roofing	\$15.00*
Memphis Asphalt/Roofing	\$15.00*
Minneapolis Asphalt/Roofing	\$15.00*
Mishawaka Asphalt/Roofing/Print Shop	\$15.00*
Non-union Employees	\$15.00*
Portland Asphalt/Roofing	\$15.00*
Summit Asphalt/Roofing	\$15.00*
Mobile	\$15.00**
Polymer Asphalt Plant	\$15.00***
Auburndale	\$16.00

* For service after 1976; \$3.00 for service prior to 1977

** For service after December 9, 2001 only

*** For Participants transferred to the Granite City, IL plant as a result of the closing of the St. Louis, MO plant on June 26, 2002

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Normal Retirement Benefit

Eligibility: Age 65.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life Annuity, if unmarried. 50% Joint and Survivor Annuity, if married.

Optional Forms of Payment

Life Annuity; 50%/75% Joint and Survivor Annuitant Benefit.

Actuarial Equivalent

Except as described herein, an interest factor of 10% and the 1984 Uniform Pension Mortality Table is used to determine Actuarial Equivalence. Appendix A of the Plan summarizes the actuarial factors used for purposes of determining optional forms of payment.

Early Retirement Benefit

Eligibility: Age 55 and 10 years of service.

Benefits: Same as normal retirement, but reduced 6% per year prior to age 65.

Late Retirement Benefit

Accrued benefit as of Late Retirement Date.

Vested Benefit Upon Termination of Employment

Eligibility: Five years of Vesting Service. Participants who transferred to Granite City, IL as a result of the closing of the St. Louis, MO plant (Polymar Asphalt) on June 26, 2002 shall be deemed fully vested in their Accrued Benefit.

Benefit: Accrued Benefit, payable under the Normal Form of payment, at age 65.

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Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a vested Participant.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. Payment begins following the Participant's death, but no earlier than the Participant's attainment of age 65.

Disability Benefit

Eligibility: 10 years of Vesting Service.

Benefit: Accrued Benefit, based on years of Credited Service and the Benefit Rate in effect on the first day of Disability, payable until the earlier of recovery, death or attainment of age 65, subject to certain minimums. If a Participant remains disabled until retirement age, the benefit is converted to an Early or Normal Retirement Benefit, determined based on Credited Service earned prior to and during Disability and the Benefit Rate in effect on the first day of Disability.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

AmeriMark Nashville Hourly Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Nashville, TN facility.

Eligibility for Participation

Participation commences on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of Pension Service.

Pension Service

A Participant earns one quarter of Pension Service for each calendar quarter during which he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the Plan on January 1, 1976, Pension Service includes calendar quarters since the most recent date of hire prior to January 1, 1976.

Accrued Benefit

A Participant's accrued monthly benefit is equal to \$4.875 (for termination on or after October 1, 1995) times all calendar quarters of Pension Service (\$19.50 per year).

Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life annuity if unmarried; 50% Joint and Survivor Annuity, if married. For Normal, Early and Disabled Retirements, benefit is converted to Life Annuity if spouse predeceases Participant.

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Optional Forms of Payment

Life Annuity and 75% Joint & Survivor Annuity for Married Participants.

Actuarial Equivalent

The Joint and Survivor benefit for Normal, Early and Disabled Retirements is equal to 95% of the benefit payable as a Life Annuity.

The Joint and Survivor benefit for a Vested Terminated Participant is determined based on the following:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger	
20 or more	77
17-19	78
14-16	79
11-13	81
8-10	82
5-7	84
2-4	85
0-1	87
Years Spouse Older	
0-1	87
2-4	89
5-7	90
8-10	92
11-13	93
14-16	95
17-19	96
20 or more	97

Ages of retired Participant and spouse are rounded to nearest whole year. (Example – 57 years, 6 months equals 58.) Rounding is done before comparison.

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

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60/40 Early Retirement Benefit

Eligibility: Age 60 and 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit at Early Retirement Date, payable as a Life Annuity, reduced ½% for each month payment precedes Normal Retirement Date.

30-Year Early Retirement Benefit

Eligibility: 120 quarters of service.

Benefit: Unreduced Accrued Benefit.

55/40 Early Retirement Benefit

Eligibility: Age 55 and 40 quarters of service; laid off due to plant shutdown or unemployed over 3 years due to layoff.

Benefit: Unreduced Accrued Benefit.

Special Early Retirement Benefit

Eligibility: 40 quarters of service plus

- Attained age 55 and age times 4 plus quarters of service greater than 280, or
- Age times 4 plus quarters of service equals 320 or more and laid off for lack of work or retire under mutually satisfactory conditions.

Benefit: Unreduced Accrued Benefit.

Special Retirement Payment

Eligibility: Retire on or a Normal or Early Retirement Date.

Benefit: Monthly benefit equal to 13 weeks of vacation pay, adjusted based on date of retirement and vacation pay received as of such date.

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Disability Benefit

Eligibility: 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit, subject to \$150 minimum, plus \$230 per month until eligible for a public disability pension.

Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

Benefit: Accrued Benefit, payable as a Life Annuity, at age 65. Early commencement permitted on or after age 60. Accrued Benefit is reduced $\frac{1}{2}\%$ for each month payment precedes Normal Retirement Date.

In-Service Death Benefit

Eligibility: Active Participant whose death occurs with 20 or more calendar quarters of Pension Service.

Benefit: 50% of the Accrued Benefit determined as of the date of death. Payments begin following the Participant's death, but no earlier than the Participant's age 60. If payments commence prior to the Participant's age 65, they are reduced for Early Retirement.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant eligible to receive Vested Benefits Upon Termination of Employment. Coverage of this benefit may be waived, in which case, no death benefit is payable.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. The Accrued Benefit is reduced for each year coverage was in effect between termination of employment and death (prorated for individual months), as follows:

- .1% for each year from age 35 through age 44
- .2% for each year from age 45 through age 54
- .5% for each year from age 55 through age 65

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Owens Corning Metal Systems Ashville Hourly Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Ashville facility.

Eligibility for Participation

Participation commences on the first day of the month following the date the employee attains age 21 and completes at least 12 consecutive months of Pension Service.

Pension Service

A Participant earns one quarter of Pension Service for each calendar quarter during which he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the Plan on January 1, 1976, Pension Service includes calendar quarters since the most recent date of hire prior to January 1, 1976.

Accrued Benefit

A Participant's accrued monthly benefit is equal to the applicable rate times one fourth (1/4) of all calendar quarters of Pension Service:

Service Period	Rate if hired on or after 3/1/84	Rate if hired prior to 3/1/84
Prior to 2/1/98	18.50	21.00
2/1/98 to 1/31/99	21.50	24.00
2/1/99 to 1/31/00	25.50	28.00
2/1/00 to 1/31/01	29.50	32.00
2/1/01 to 1/31/02	32.50	35.00
2/1/02 to 1/31/03	35.50	38.00
2/1/03 to 1/31/04	37.50	40.00
2/1/04 to 1/31/05	39.50	42.00
2/1/05 to 1/31/06	40.50	43.00

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The pension rates applicable on and after 2/1/98 shall apply only to service with the Company on and after the effective date of such pension rate, provided that a Participant retiring between 2/1/98 and 1/31/01 shall have the pension rate applicable on the date of the Participant's retirement applied to all of the Participant's service with the Company after 2/1/98, provided further that a Participant retiring between 2/1/98 and 1/31/01 shall have his or her monthly pension adjusted to reflect any pension rate increases that occurs during the period of the collective bargaining agreement in force at the time of his or her retirement.

Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life annuity if unmarried. 50% Joint and Survivor Annuity, if married. For Normal, Early and Disabled Retirements, benefit is converted to Life Annuity if spouse predeceases Participant.

Optional Forms of Payment

Life Annuity and 75% Joint & Survivor Annuity for Married Participants.

Actuarial Equivalent

The Joint and Survivor benefit for Normal, Early and Disabled Retirements is equal to 95% of the benefit payable as a Life Annuity.

The Joint and Survivor benefit for a Vested Terminated Participant is determined based on the following:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger	
20 or more	77
17-19	78
14-16	79
11-13	81
8-10	82
5-7	84
2-4	85
0-1	87
Years Spouse Older	
0-1	87
2-4	89
5-7	90
8-10	92
11-13	93
14-16	95
17-19	96
20 or more	97

Plan Name: Owens Corning Merged Retirement Plan
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Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Ages of retired Participant and spouse are rounded to nearest whole year. (Example – 57 years, 6 months equals 58.) Rounding is done before comparison.

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

60/40 Early Retirement Benefit

Eligibility: Age 60 and 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit at Early Retirement Date, payable as a Life Annuity, reduced ½% for each month payment precedes Normal Retirement Date.

30-Year Early Retirement Benefit

Eligibility: 120 quarters of service.

Benefit: Unreduced Accrued Benefit.

55/40 Early Retirement Benefit

Eligibility: Age 55 and 40 quarters of service; laid off due to plant shutdown or unemployed over 3 years due to layoff.

Benefit: Unreduced Accrued Benefit.

Special Early Retirement Benefit

Eligibility: 40 quarters of service plus

- Attained age 55 and age times 4 plus quarters of service greater than 280, or
- Age times 4 plus quarters of service equals 320 or more, and
- Service is broken due to layoff or physical disability, or service is not broken, but layoff occurs due to a plant shutdown and reemployment is deemed unlikely by the Company.

Benefit: Unreduced Accrued Benefit.

SCHEDULE SB ATTACHMENTS

Special Retirement Payment

Eligibility: Retire on or a Normal or Early Retirement Date.

Benefit: Monthly benefit equal to 13 weeks of vacation pay, adjusted based on date of retirement and vacation pay received as of such date.

Disability Benefit

Eligibility: 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit based on service earned to date of disability, subject to \$100 minimum.

Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

Benefit: Accrued Benefit, payable as a Life Annuity, at age 65. Early commencement permitted on or after age 60. Accrued Benefit is reduced $\frac{1}{2}\%$ for each month payment precedes Normal Retirement Date.

In-Service Death Benefit

Eligibility: Active Participant whose death occurs with 20 or more calendar quarters of Pension Service and who was married throughout the one year period ending on his date of death.

Benefit: 50% of the Accrued Benefit determined as of the date of death. Payments begin the month following the Participant's death.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant eligible to receive Vested Benefits Upon Termination of Employment. Coverage of this benefit may be waived, in which case, no death benefit is payable.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. The Accrued Benefit is reduced for each year coverage was in effect between termination of employment and death (prorated for individual months), as follows:

- .1% for each year from age 35 through age 44
- .2% for each year from age 45 through age 54
- .5% for each year from age 55 through age 65

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Owens Corning Metal Systems Bourbon Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Bourbon, IN, Maryland Heights, MO, South St. Louise, MO and Bellville, IL facilities.

Eligibility for Participation

Participation commences on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of Pension Service.

Pension Service

A Participant earns one quarter of Pension Service for each calendar quarter during which he receives any wages for services with the Company or Reynolds Metal Company.

Accrued Benefit

For Participants employed at the Bourbon Building Products Plants, the accrued monthly benefit is equal to \$3.50 times all calendar quarters of Pension Service (\$14.00 per year). For Participants employed at the Residential Service Centers, the accrued monthly benefit is equal to \$2.00 times all calendar quarters of Pension Service (\$8.00 per year).

Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life annuity if unmarried. 50% Joint and Survivor Annuity, if married. For Normal, Early and Disabled Retirements, benefit is converted to Life Annuity if spouse predeceases Participant.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Optional Forms of Payment

Life Annuity and 75% Joint & Survivor Annuity for Married Participants.

Actuarial Equivalent

The Joint and Survivor benefit for Normal, Early and Disabled Retirements is equal to 95% of the benefit payable as a Life Annuity.

The Joint and Survivor benefit for a Vested Terminated Participant is determined based on the following:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger	
20 or more	77
17-19	78
14-16	79
11-13	81
8-10	82
5-7	84
2-4	85
0-1	87
Years Spouse Older	
0-1	87
2-4	89
5-7	90
8-10	92
11-13	93
14-16	95
17-19	96
20 or more	97

Ages of retired Participant and spouse are rounded to nearest whole year. (Example – 57 years, 6 months equals 58.) Rounding is done before comparison.

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Early Retirement Benefit

Eligibility: Age 60 and 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit at Early Retirement Date, payable as a Life Annuity, reduced ½% for each month payment precedes Normal Retirement Date.

Disability Benefit

Eligibility: Age 60 and 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit, based on Pension Service earned between March 17, 1997 and the date of disablement.

Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

Benefit: Accrued Benefit, payable as a Life Annuity, at age 65. Early commencement permitted on or after age 60. Accrued Benefit is reduced ½% for each month payment precedes Normal Retirement Date.

In-Service Death Benefit

Eligibility: Active Participant whose death occurs with 20 or more calendar quarters of Pension Service and who was married for the one full year preceding the date of death

Benefit: 50% of the Accrued Benefit determined as of the date of death. Payments begin following the Participant's death, but no earlier than the Participant's age 60. If payments commence prior to the Participant's age 65, they are reduced for Early Retirement.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant eligible to receive Vested Benefits Upon Termination of Employment. Coverage of this benefit may be waived, in which case, no death benefit is payable.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. The Accrued Benefit is reduced for each year coverage was in effect between termination of employment and death (prorated for individual months), as follows:

- .1% for each year from age 35 through age 44
- .2% for each year from age 45 through age 54
- .5% for each year from age 55 through age 65

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

AmeriMark Illinois Hourly Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Melrose Park, IL, Posen, IL and Wheeling, IL facilities.

Eligibility for Participation

Participation commences on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of Pension Service.

Pension Service

A Participant earns one quarter of Pension Service for each calendar quarter during which he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the Plan on January 1, 1980, Pension Service includes calendar quarters since the most recent date of hire prior to January 1, 1980.

Accrued Benefit

A Participant's accrued monthly benefit is equal to \$2.50 times all calendar quarters of Pension Service (\$10.00 per year).

Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life annuity if unmarried. 50% Joint and Survivor Annuity, if married. For Normal, Early and Disabled Retirements, benefit is converted to Life Annuity if spouse predeceases Participant.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Optional Forms of Payment

Life Annuity and 75% Joint and Survivor Annuity for Married Participants.

Actuarial Equivalent

The Joint and Survivor benefit for Normal, Early and Disabled Retirements is equal to 95% of the benefit payable as a Life Annuity.

The Joint and Survivor benefit for a Vested Terminated Participant is determined based on the following:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger	
20 or more	77
17-19	78
14-16	79
11-13	81
8-10	82
5-7	84
2-4	85
0-1	87
Years Spouse Older	
0-1	87
2-4	89
5-7	90
8-10	92
11-13	93
14-16	95
17-19	96
20 or more	97

Ages of retired Participant and spouse are rounded to nearest whole year. (Example – 57 years, 6 months equals 58.) Rounding is done before comparison.

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Early Retirement Benefit

Eligibility: Age 60 and 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit at Early Retirement Date, payable as a Life Annuity, reduced $\frac{1}{2}\%$ for each month payment precedes Normal Retirement Date.

Disability Benefit

Eligibility: 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit, based on Pension Service earned between March 17, 1997 and the date of disablement.

Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

Benefit: Accrued Benefit, payable as a Life Annuity, at age 65. Early commencement permitted on or after age 60. Accrued Benefit is reduced $\frac{1}{2}\%$ for each month payment precedes Normal Retirement Date.

In-Service Death Benefit

Eligibility: Active Participant whose death occurs with 20 or more calendar quarters of Pension Service and who was married for at least 1 year as of his date of death

Benefit: 50% of the Accrued Benefit determined as of the date of death. Payments begin following the Participant's death, but no earlier than the Participant's age 60. If payments commence prior to the Participant's age 65, they are reduced for Early Retirement.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant eligible to receive Vested Benefits Upon Termination of Employment. Coverage of this benefit may be waived, in which case, no death benefit is payable.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. The Accrued Benefit is reduced for each year coverage was in effect between termination of employment and death (prorated for individual months), as follows:

- .1% for each year from age 35 through age 44
- .2% for each year from age 45 through age 54
- .5% for each year from age 55 through age 65

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Owens Corning Metal Systems Bellwood Hourly Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Bellwood facility.

Eligibility for Participation

Participation commences on the first day of the month following the date the employee attains age 21 and completes at least 12 consecutive months of Pension Service.

Pension Service

A Participant earns one quarter of Pension Service for each calendar quarter during which he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the Plan on January 1, 1976, Pension Service includes calendar quarters since the most recent date of hire prior to January 1, 1976.

Accrued Benefit

A Participant's accrued monthly benefit is equal to the pension rate determined by his Wage Grade times all calendar quarters of Pension Service.

Wage Grade	Pension Rate
1 – 4	\$33.25
5 – 8	34.55
9 – 12	35.90
13 – 16	37.25
17 – 20	38.55
21 – 24	39.90
25+	41.25

These rates are increasing by \$2 for all of the years August 1, 2001 – July 31, 2002, August 1, 2002 – July 31, 2003, August 1, 2003 – July 31, 2004.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Normal or 62/40 Retirement Benefit

Eligibility: Age 65 and 5 years of participation or Age 62 and 40 quarters of service.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life annuity if unmarried; 50% Joint and Survivor Annuity, if married. For Normal, Early and Disabled Retirements, benefit is converted to Life Annuity if spouse predeceases Participant.

Optional Forms of Payment

Life Annuity and 75% Joint and Survivor Annuity for Married Participants.

Actuarial Equivalent

The Joint and Survivor benefit for Normal, Early and Disabled Retirements is equal to 95% of the benefit payable as a Life Annuity.

The Joint and Survivor benefit for a Vested Terminated Participant is determined based on the following:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger	
20 or more	77
17-19	78
14-16	79
11-13	81
8-10	82
5-7	84
2-4	85
0-1	87
Years Spouse Older	
0-1	87
2-4	89
5-7	90
8-10	92
11-13	93
14-16	95
17-19	96
20 or more	97

Ages of retired Participant and spouse are rounded to nearest whole year. (Example – 57 years, 6 months equals 58.) Rounding is done before comparison.

Plan Name: Owens Corning Merged Retirement Plan

EIN / PN: 43-2109021 / 001

Plan Sponsor: Owens Corning

Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

60/40 Early Retirement Benefit

Eligibility: Age 60 but under age 62, and 40 but less than 120 calendar quarters of Pension Service.

Benefit: Accrued Benefit at Early Retirement Date, payable as a Life Annuity, reduced ½% for each month payment precedes Normal Retirement Date.

30-Year Early Retirement Benefit

Eligibility: Age 55 but not age 62 and 120 quarters of service.

Benefit: Unreduced Accrued Benefit, plus \$1,070 - \$1,250 per month (depending on Wage Grade) between ages 55 and 62, pursuant to Section IV(8) of the Plan.

55/40 Early Retirement Benefit

Eligibility: Age 55 but not age 62, and 40 but less than 120 quarters of service; laid off due to plant shutdown or unemployed over 3 years due to layoff.

Benefit: Unreduced Accrued Benefit.

Special Early Retirement Benefit

Eligibility: Under age 62 and 40 quarters of Pension Service, plus

- Attained age 55 and age times 4 plus quarters of service greater than 280, or
- Age times 4 plus quarters of service equals 320 , and
- Is absent from work due to layoff, sickness or accident on or after November 1, 1998 for 2 years, or is absent from work on or after November 1, 1998 less than 2 years by reason of displacement, department or plant shutdown.

Benefit: Unreduced Accrued Benefit.

SCHEDULE SB ATTACHMENTS

Special Retirement Payment

Eligibility: Retire on or a Normal or Early Retirement Date.

Benefit: Monthly benefit equal to 10 weeks of vacation pay, adjusted based on date of retirement and vacation pay received as of such date.

Disability Benefit

Eligibility: 40 calendar quarters of Pension Service.

Benefit: Accrued Benefit, subject to \$400 minimum until attainment of age 62, plus \$400 per month until Age 62 or eligible for a public disability pension.

Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

Benefit: Accrued Benefit, payable as a Life Annuity, at age 65. Early commencement permitted on or after age 60. Accrued Benefit is reduced ½% for each month payment precedes Age 62.

In-Service Death Benefit

Eligibility: Active Participant whose death occurs with 20 or more calendar quarters of Pension Service and who has been married throughout the one year period ending on the date of death.

Benefit: 50% of the Accrued Benefit determined as of the date of death. If the Participant's death occurs after age 55 and 20 calendar quarters of Pension Service, the spouse will also receive 50% of the Graded Minimum Benefit Supplement described under Section IV(8) of the Plan.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant eligible to receive Vested Benefits Upon Termination of Employment. Coverage of this benefit may be waived, in which case, no death benefit is payable.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. The Accrued Benefit is reduced for each year coverage was in effect between termination of employment and death (prorated for individual months), as follows:

- .1% for each year from age 35 through age 44
- .2% for each year from age 45 through age 54
- .5% for each year from age 55 through age 65

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Fibreboard Plan (Frozen)

Type of Plan

Traditional defined benefit plan.

Participants Covered

Current and former employees who accrued benefits under Group A, Group C, Newark or Western Hourly.

Eligibility for Participation

Participation is frozen.

Vesting

All Participants are vested.

Accrued Benefit

All Accrued Benefits are frozen and have been calculated by the administrator.

Normal Retirement Benefit

Eligibility: Age 65.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life Annuity, if unmarried. 50% Joint and Survivor Annuity, if married. For Western Hourly, only, Life Annuity with 3 Years Certain if unmarried; 50% Joint and Survivor Annuity with 3 Years Certain, if married. If death occurs prior to receipt of 36 payments, balance can be paid to Beneficiary in one lump sum.

Optional Forms of Payment

Life Annuity and 75%/100% Joint and Survivor Annuity for married participants.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Actuarial Equivalent

Except as described herein, an interest factor of 7% and the UP84 blended mortality table (80% UP84 set ahead 1 year, 20% UP84 set back 4 years).

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

Early Retirement Benefit

Eligibility:

- Group A: Age 55 and 15 years of Vesting Service
- Group C: Age 55 and 10 years of Vesting Service
- Newark: Age 55 and 10 years of Vesting Service
- Western Hourly: Age 55 and 10 years of Vesting Service

Benefit: Accrued Benefit at Early Retirement Date, reduced for early commencement as indicated below, payable as a Life Annuity (with 3 year certain for Western Hourly).

- Group A: 3% per year prior to age 65. Unreduced at 62/30
- Temporary supplement also payable.
- Group C: 3% per year prior to age 65.
- Newark: 3% per year prior to age 65.
- Western Hourly: 5% per year prior to age 65. Unreduced at 62/15

Disability Benefit

Eligibility:

- Group A: 15 years of Vesting Service
- Group C: None
- Newark: 10 years of Vesting Service
- Western Hourly: 6 months of disability

Benefit: Accrued Benefit earned as of disability, unreduced for payments prior to age 65.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Vested Benefit Upon Termination of Employment

Eligibility: All participants are fully vested.

Benefit: Accrued Benefit, payable as a Life Annuity (with 3 Year Certain for Western Hourly) at age 65.

Provided the Vesting Service requirements are met, as outlined below, a Group A and Newark Participant can begin payment at age 55, reduced for Early Retirement:

- Group A 15 years
- Newark: 10 years

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a Participant.

Benefit: The spouse's portion of the Participant's Accrued Benefit paid as a Qualified Joint and Survivor Annuity. Payment begins following the Participant's death, but no earlier than the Participant's attainment of age 55. Payments made prior to the Participant's age 65 are reduced for Early Retirement.

Supplemental Death Benefit

Eligibility:

- Group A: Retire after March 15, 1971
- Group C: Eligible for Early Retirement prior to January 1, 1979 and prior to termination of employment.

Benefit:

- Group A: Lump sum amount based on years of Vesting Service, as follows:
 - 5 through 19 \$800
 - 20 through 24 \$900
 - 25 through 29 \$1,100
 - 30 through 34 \$1,300
 - 35 and over \$1,500
- Group C: Lump sum benefit equal to \$2,500

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V – Summary of Plan Provisions

Norandex Plan (Frozen)

Type of Plan

Traditional defined benefit plan.

Participants Covered

Current and former employees who have Accrued Benefits under the Plan.

Eligibility for Participation

Participation is frozen.

Vesting Service

Elapsed time, to the nearest 1/12th year.

Accrued Benefit

All Accrued Benefits are frozen and have been calculated by the administrator.

Normal Retirement Benefit

Eligibility: Age 65.

Benefit: Accrued Benefit, earned as of Normal Retirement.

Normal Form of Payment

Life Annuity with 5 Years Certain, if unmarried. 50% Joint and Survivor Annuity, if married.

Optional Forms of Payment

Life Annuity; 50%/66-2/3%/75%/100% Joint and Survivor Annuitant Benefit; Life Annuity with 5 or 10 Years Certain.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Actuarial Equivalent

Except as described herein, an interest factor of 8% and the 1951 Group Annuity Table projected to Scale C to 1980 (with a 5-year age setback for spouses).

For purposes of converting the Participant's accrued benefit to a lump sum, Actuarial Equivalent means using the applicable Code Section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code Section 417(e)(3)(c) for the second month preceding the month of retirement.

Early Retirement Benefit

Eligibility: Age 55 and 5 years of Vesting Service.

Benefit: Accrued Benefit at Early Retirement Date, payable as a five-year certain and life annuity, reduce .25% for each month payment precedes age 65.

Disability Benefit

Eligibility: 5 years of Vesting Service.

Benefit: Accrued Benefit, at date of disability, reduced for early payment.

Vested Benefit Upon Termination of Employment

Eligibility: Five years of Vesting Service.

Benefit: Accrued Benefit, payable as a Life Annuity and 5 Years Certain, at age 65. Early commencement permitted on or after age 55 based on Actuarial Equivalence.

Qualified Preretirement Survivor Annuity

Eligibility: Payable to the spouse upon the death of a married Participant and to the designated beneficiary upon the death of an unmarried Participant.

Benefit: The spouse's or beneficiary's portion of the Participant's Accrued Benefit paid as a 50% Joint and Survivor Annuity. If the Participant had elected a 66-2/3% or 100% Joint and Survivor Annuity and died before payments began, the spouse or beneficiary will receive the percentage elected. Payment begins following the Participant's death, but no earlier than the Participant's age 55. Payments made prior to the Participant's age 65 are reduced for Early Retirement.

Plan Name: Owens Corning Merged Retirement Plan
EIN / PN: 43-2109021 / 001
Plan Sponsor: Owens Corning
Valuation Date: January 1, 2015

Owens Corning Merged Retirement Plan

Schedule of Assets Held at End of Year Form 5500, Schedule H, Line 4i EIN 34-4323452, Plan No. 001 December 31, 2015

<u>(a)(b)</u> <u>Identity of Issuer</u>	<u>(c)</u> <u>Description of Investment</u>	<u>(d)</u> <u>Cost</u>	<u>(e)</u> <u>Current Value</u>
JPMorgan Chase Bank, N.A.	See attached pages I-90	<u>\$ 719,308,064</u>	<u>\$ 802,740,244</u>

FD491
 SCHEDULE H (FORM 5500 - 41-1)
 SCHEDULE OF ASSETS HELD FOR
 INVESTMENT PURPOSES AT END OF YEAR

OWENS CORNING MERGED RETIREMENT PLAN

PAGE 6
 C 78180

BASE CURRENCY: USD

AS OF DECEMBER 31, 2015

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				

AUD	AUSTRALIAN DOLLAR		5,782	5,838
		8,023.840		
GBP	BRITISH POUND		28,707	28,349
		19,234.190		
CASH	CASH		61	61
		61.250		
EUR	EURO		28,865	28,641
		26,365.410		
HKD	HONG KONG DOLLAR		2,732	2,732
		21,173.600		
ILS	ISRAELI SHEKEL		6,193	6,185
		24,067.590		
JPY	JAPANESE YEN		302	303
		36,398.000		
NZD	NEW ZEALAND DOLLAR		2,853	2,912
		4,254.030		
NOK	NORWEGIAN KRONE		1,008	969
		8,575.200		
SGD	SINGAPORE DOLLAR		14,863	14,681
		20,827.400		
KRW	SOUTH KOREA WON		0	0
		41.000		
CHF	SWISS FRANC		14,375	13,985
		13,998.600		
TOTAL NONINTEREST-BEARING CASH			105,740	104,656
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FD491
SCHEDULE H (FORM 5500 - 41-1)
SCHEDULE OF ASSETS HELD FOR
INVESTMENT PURPOSES AT END OF YEAR

OWENS CORNING MERGED RETIREMENT PLAN

PAGE 7
C 78180

BASE CURRENCY: USD

AS OF DECEMBER 31, 2015

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS			

INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			

002994689 AA 401K CREDIT UNION FUND	MONTHLY VARIABLE 12/31/2049 8,558.340	8,558	8,558
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		8,558	8,558
U.S. GOVERNMENT SECURITIES			

3133XGAY0 FEDERAL HOME LOAN BANKS BOND FIXED 5.5%	SEMI-ANN. 5.500% 07/15/2036 250,000.000	277,535	324,745
3134A4AA2 FEDERAL HOME LOAN MORTGAGE CORP NOTES FI	SEMI-ANN. 6.750% 03/15/2031 455,000.000	664,714	652,270
31359MFP3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 7.250% 05/15/2030 1,355,000.000	1,803,432	2,003,002
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN. 5.625% 07/15/2037 2,300,000.000	3,181,751	3,052,077
912796HB8 UNITED STATES OF AMERICA BILL ZERO CPN 1	0.000% 02/11/2016 260,000.000	259,717	259,964
912796GD5 UNITED STATES OF AMERICA BILL ZERO CPN 3	0.000% 03/31/2016 190,000.000	189,853	189,920
912810RK6 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045 4,360,000.000	3,982,758	3,911,923
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042 12,130,000.000	10,741,639	11,565,712
912810RB6 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043 8,090,000.000	7,488,791	7,887,750
912810RN0 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 08/15/2045 4,810,000.000	4,715,536	4,671,520

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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810QU5 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 02/15/2042 1,280,000.000	1,282,260	1,321,651
912810RH3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 08/15/2044 7,040,000.000	7,271,956	7,194,810
912810RG5 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044 1,745,000.000	1,971,571	1,872,734
912810QA9 UNITED STATES OF AMERICA BOND FIXED 3.5%	SEMI-ANN. 3.500% 02/15/2039 4,000,000.000	4,456,719	4,424,360
912810QS0 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750% 08/15/2041 5,365,000.000	6,005,051	6,162,829
912810RD2 UNITED STATES OF AMERICA BOND FIXED 3.75	SEMI-ANN. 3.750% 11/15/2043 5,875,000.000	6,026,683	6,766,825
912810RM2 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 05/15/2045 225,000.000	229,527	223,972
912810QD3 UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN. 4.375% 11/15/2039 650,000.000	673,965	817,297
912810QC5 UNITED STATES OF AMERICA BOND FIXED 4.5%	SEMI-ANN. 4.500% 08/15/2039 2,040,000.000	2,101,355	2,610,792
912810QE1 UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 02/15/2040 3,890,000.000	4,220,543	5,066,881
912810PT9 UNITED STATES OF AMERICA BOND FIXED 4.75	SEMI-ANN. 4.750% 02/15/2037 4,730,000.000	6,299,021	6,269,473
912810QN1 UNITED STATES OF AMERICA BOND FIXED 4.75	SEMI-ANN. 4.750% 02/15/2041 3,585,000.000	4,994,361	4,765,541
912810PU6 UNITED STATES OF AMERICA BOND FIXED 5% 1	SEMI-ANN. 5.000% 05/15/2037 25,000.000	35,348	34,261
912828UE8 UNITED STATES OF AMERICA NOTES FIXED .75	SEMI-ANN. 0.750% 12/31/2017 540,000.000	538,945	536,350
912828M56 UNITED STATES OF AMERICA NOTES FIXED 2.2	SEMI-ANN. 2.250% 11/15/2025 1,215,000.000	1,220,223	1,212,291
912828J27 UNITED STATES OF AMERICA NOTES FIXED 2%	SEMI-ANN. 2.000% 02/15/2025 3,350,000.000	3,273,872	3,274,759

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TOTAL U.S. GOVERNMENT SECURITIES		83,907,127	87,073,706 A
CORPORATE DEBT INSTRUMENTS: PREFERRED			

084664BL4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 5.750% 01/15/2040	484,929	554,358
RATINGS: AA2 AA+	475,000.000		
097023AX3 BOEING CO/THE CALLABLE NOTES FIXED 6.875	SEMI-ANN. 6.875% 03/15/2039	231,054	267,205
RATINGS: A2 A	195,000.000		
12201PAB2 BURLINGTON RESOURCES FINANCE CO CALLABLE	SEMI-ANN. 7.200% 08/15/2031	903,257	761,132
RATINGS: A2 A	665,000.000		
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	SEMI-ANN. 8.125% 07/15/2039	631,072	702,797
RATINGS: A3 A	490,000.000		
20825CAF1 CONOCOPHILLIPS CALLABLE NOTES FIXED 5.9%	SEMI-ANN. 5.900% 10/15/2032	362,530	296,714
RATINGS: A1 A	290,000.000		
20825VAB8 CONOCOPHILLIPS CANADA FUNDING CO I CALLA	SEMI-ANN. 5.950% 10/15/2036	568,746	560,473
RATINGS: A1 A	545,000.000		
209111ES8 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 6.300% 08/15/2037	259,063	298,493
RATINGS: A3 A-	245,000.000		
209111EU3 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 6.750% 04/01/2038	128,779	161,131
RATINGS: A3 A-	125,000.000		
22822RAR1 CROWN CASTLE TOWERS LLC CALLABLE NOTES F	MONTHLY 6.113% 01/15/2040	235,904	239,944
RATINGS: A2 N/R	220,000.000		
233835AQ0 DAIMLER FINANCE NORTH AMERICA LLC NOTES	SEMI-ANN. 8.500% 01/18/2031	389,587	485,918
RATINGS: A3 BBB+	335,000.000		
25746UBD0 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN. 7.000% 06/15/2038	666,153	781,437
RATINGS: BAA2 A-	650,000.000		
341099CL1 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 6.400% 06/15/2038	433,132	428,432
RATINGS: A2 A-	335,000.000		
144141CY2 DUKE ENERGY PROGRESS INC CALLABLE NOTES	SEMI-ANN. 6.300% 04/01/2038	251,080	286,819
RATINGS: A1 A-	225,000.000		
268789AB0 E.ON INTERNATIONAL FINANCE BV CALLABLE N	SEMI-ANN. 6.650% 04/30/2038	205,638	235,954
RATINGS: A2 A	210,000.000		

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30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES RATINGS: A3 BBB	SEMI-ANN. 6.250% 10/01/2039 305,000.000	327,359	308,535
36962G3A0 GENERAL ELECTRIC CAPITAL CORP MEDIUM TER RATINGS: AA2 AA+	SEMI-ANN. 6.150% 08/07/2037 180,000.000	245,250	225,972
36962GXZ2 GENERAL ELECTRIC CO CALLABLE MEDIUM TERM RATINGS: AA2 AA+	SEMI-ANN. 6.750% 03/15/2032 689,000.000	785,064	900,254
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX RATINGS: AA2 AA+	SEMI-ANN. 5.875% 01/14/2038 347,000.000	385,927	424,575
373334JN2 GEORGIA POWER CO CALLABLE BOND FIXED 5.9 RATINGS: A2 A	SEMI-ANN. 5.950% 02/01/2039 440,000.000	472,133	500,016
38141GFD1 GOLDMAN SACHS GROUP INC/THE NOTES FIXED RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 685,000.000	776,862	800,724
4042Q1AA5 HSBC BANK USA NA/NEW YORK NY NOTES FIXED RATINGS: A1 AA-	SEMI-ANN. 5.875% 11/01/2034 290,000.000	340,158	336,040
404280AG4 HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA RATINGS: A1 A	SEMI-ANN. 6.500% 05/02/2036 340,000.000	338,749	405,783
404280AH2 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE RATINGS: A1 A	SEMI-ANN. 6.500% 09/15/2037 520,000.000	477,110	623,854
459200BB6 INTERNATIONAL BUSINESS MACHINES CORP CAL RATINGS: A1 A+	SEMI-ANN. 5.875% 11/29/2032 545,000.000	662,863	649,804
46625HHF0 JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M RATINGS: AA3 A+	SEMI-ANN. 6.400% 05/15/2038 470,000.000	469,666	599,043
539830AR0 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE RATINGS: BAA1 A-	SEMI-ANN. 6.150% 09/01/2036 180,000.000	216,290	214,650
575767AG3 MASSACHUSETTS MUTUAL LIFE INSURANCE CO N RATINGS: A1 AA-	SEMI-ANN. 8.875% 06/01/2039 370,000.000	524,143	537,277
59023VAA8 MERRILL LYNCH & CO INC CALLABLE NOTES FI RATINGS: A3 A-	SEMI-ANN. 7.750% 05/14/2038 720,000.000	829,189	976,882
59156RAM0 METLIFE INC CALLABLE NOTES FIXED 5.7% 15 RATINGS: A3 A-	SEMI-ANN. 5.700% 06/15/2035 165,000.000	121,564	190,704
59562EAH8 MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE RATINGS: A2 A-	SEMI-ANN. 5.800% 10/15/2036 445,000.000	465,924	535,335

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631005BC8 NARRAGANSETT ELECTRIC CO/THE CALLABLE NO RATINGS: A3 A-	SEMI-ANN. 5.638% 03/15/2040 340,000.000	353,223	383,754
649526AF5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA	SEMI-ANN. 6.750% 11/15/2039 355,000.000	387,490	455,440
68389XAH8 ORACLE CORP CALLABLE BOND FIXED 6.125% 0 RATINGS: A2 A	SEMI-ANN. 6.125% 07/08/2039 195,000.000	214,689	235,794
68389XAE5 ORACLE CORP NOTES FIXED 6.5% 15/APR/2038 RATINGS: A2 A	SEMI-ANN. 6.500% 04/15/2038 365,000.000	459,301	457,743
694308GE1 PACIFIC GAS & ELECTRIC CO CALLABLE BOND RATINGS: A3 BBB+	SEMI-ANN. 6.050% 03/01/2034 1,205,000.000	1,369,069	1,419,779
694475AA2 PACIFIC LIFE INSURANCE CO CALLABLE NOTES RATINGS: A3 A	SEMI-ANN. 9.250% 06/15/2039 240,000.000	320,746	348,638
695114CG1 PACIFICORP CALLABLE BOND FIXED 6.25% 15/ RATINGS: A2 A	SEMI-ANN. 6.250% 10/15/2037 35,000.000	48,435	43,294
695114CJ5 PACIFICORP CALLABLE BOND FIXED 6.35% 15/ RATINGS: A2 A	SEMI-ANN. 6.350% 07/15/2038 1,175,000.000	1,531,557	1,465,789
718172AC3 PHILIP MORRIS INTERNATIONAL INC NOTES FI RATINGS: A2 A	SEMI-ANN. 6.375% 05/16/2038 330,000.000	350,622	416,229
737679DC1 POTOMAC ELECTRIC POWER CO CALLABLE BOND RATINGS: A3 BBB+	SEMI-ANN. 7.900% 12/15/2038 330,000.000	399,666	481,935
743674AY9 PROTECTIVE LIFE CORP CALLABLE NOTES FIXE RATINGS: BAA2 A-	SEMI-ANN. 8.450% 10/15/2039 590,000.000	778,344	778,186
74432QAK1 PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT RATINGS: BAA2 A	SEMI-ANN. 5.900% 03/17/2036 120,000.000	113,618	137,576
74456QAP1 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL RATINGS: A2 A-	SEMI-ANN. 5.250% 07/01/2035 105,000.000	104,969	119,931
74456QAR7 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL RATINGS: A2 A-	SEMI-ANN. 5.800% 05/01/2037 160,000.000	171,334	193,458
013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED RATINGS: A3 BBB+	SEMI-ANN. 6.125% 12/15/2033 170,000.000	178,537	170,155
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 255,000.000	345,048	301,461

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	SHARES / PAR		
871829AN7 SYSCO CORP CALLABLE BOND FIXED 6.625% 17 RATINGS: A1 A+	SEMI-ANN. 6.625% 03/17/2039 340,000.000	473,168	409,360
87612EAR7 TARGET CORP CALLABLE NOTES FIXED 6.5% 15 RATINGS: A2 A+	SEMI-ANN. 6.500% 10/15/2037 165,000.000	147,640	212,824
87938WAC7 TELEFONICA EMISIONES SAU CALLABLE BOND F RATINGS: BAA1 A-	SEMI-ANN. 7.045% 06/20/2036 415,000.000	449,677	498,726
8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 370,000.000	408,976	453,550
913017BK4 UNITED TECHNOLOGIES CORP CALLABLE NOTES RATINGS: A2 A	SEMI-ANN. 6.050% 06/01/2036 1,090,000.000	1,414,101	1,307,063
91324PBK7 UNITEDHEALTH GROUP INC CALLABLE BOND FIX RATINGS: BAA1 A-	SEMI-ANN. 6.875% 02/15/2038 155,000.000	166,100	202,723
92344GAX4 VERIZON COMMUNICATIONS INC CALLABLE NOTE RATINGS: A3 A	SEMI-ANN. 5.850% 09/15/2035 300,000.000	355,297	320,829
927804FE9 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-	SEMI-ANN. 6.350% 11/30/2037 810,000.000	1,057,504	1,036,168
92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX RATINGS: AA3 AA-	SEMI-ANN. 6.600% 01/15/2038 450,000.000	357,548	580,802
94980VAG3 WELLS FARGO BANK NA NOTES FIXED 5.95% 26 RATINGS: AA3 AA-	SEMI-ANN. 5.950% 08/26/2036 630,000.000	574,568	756,738
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		25,720,397	27,478,198
CORPORATE DEBT INSTRUMENTS: ALL OTHER			

00287YAS8 ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	SEMI-ANN. 4.700% 05/14/2045 1,090,000.000	1,091,865	1,065,442
00404AAG4 ACADIA HEALTHCARE CO INC CALLABLE NOTES	SEMI-ANN. 5.125% 07/01/2022 80,000.000	80,200	74,800
00440FAA2 ACE CAPITAL TRUST II CALLABLE BOND FIXED RATINGS: BAA1 BBB	SEMI-ANN. 9.700% 04/01/2030 425,000.000	557,480	614,125
00507UAT8 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN. 4.550% 03/15/2035 65,000.000	64,721	63,171

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00507UAH4 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED	SEMI-ANN. 4.850% 06/15/2044 205,000.000	202,733	202,831
00507VAE9 ACTIVISION BLIZZARD INC CALLABLE NOTES F	SEMI-ANN. 6.125% 09/15/2023 150,000.000	160,944	159,000
00507VAC3 ACTIVISION BLIZZARD 5.625% 15/SEP/2021	SEMI-ANN. 5.625% 09/15/2021 165,000.000	168,702	172,838
00101JAK2 ADT CORP/THE CALLABLE NOTES FIXED 6.25%	SEMI-ANN. 6.250% 10/15/2021 240,000.000	251,900	250,692
00101NAB3 ADVANCED DISPOSAL SERVICES INC CALLABLE	SEMI-ANN. 8.250% 10/01/2020 135,000.000	143,438	136,013
00766TAB6 AECOM CALLABLE NOTES FIXED 5.75% 15/OCT/	SEMI-ANN. 5.750% 10/15/2022 145,000.000	149,038	149,350
00130HBW4 AES TIETE ENERGIA SA CALLABLE NOTES FIXE	SEMI-ANN. 5.500% 04/15/2025 455,000.000	450,450	401,538
00817YAJ7 AETNA INC CALLABLE NOTES FIXED 4.5% 15/M	SEMI-ANN. 4.500% 05/15/2042 180,000.000	172,393	176,825
001192AK9 AGL CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.400% 06/01/2043 110,000.000	109,580	98,912
001192AH6 AGL CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.875% 03/15/2041 185,000.000	184,691	202,849
008916AM0 AGRUM INC CALLABLE BOND FIXED 4.9% 01/J	SEMI-ANN. 4.900% 06/01/2043 75,000.000	74,429	67,093
008916AJ7 AGRUM INC CALLABLE BOND FIXED 6.125% 15	SEMI-ANN. 6.125% 01/15/2041 330,000.000	329,137	351,711
010392FL7 ALABAMA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.150% 08/15/2044 1,060,000.000	1,090,292	1,008,346
017175AD2 ALLEGHANY CORP CALLABLE NOTES FIXED 4.9%	SEMI-ANN. 4.900% 09/15/2044 1,040,000.000	1,038,017	986,294
020002BA8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	SEMI-ANN. 4.500% 06/15/2043 60,000.000	61,544	60,964
02209SAH6 ALTRIA GROUP INC NOTES FIXED 10.2% 06/FE RATINGS: BAA1 BBB	SEMI-ANN. 10.200% 02/06/2039 65,000.000	99,430	106,590

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02209SAM5 ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU	SEMI-ANN. 4.250% 08/09/2042 355,000.000	350,548	325,727
02209SAR4 ALTRIA GROUP INC NOTES FIXED 5.375% 31/J	SEMI-ANN. 5.375% 01/31/2044 295,000.000	293,743	317,314
00165AAF5 AMC ENTERTAINMENT INC CALLABLE NOTES FIX	SEMI-ANN. 5.875% 02/15/2022 375,000.000	383,816	380,625
00164VAB9 AMC NETWORKS INC CALLABLE NOTES FIXED 7.	SEMI-ANN. 7.750% 07/15/2021 210,000.000	226,275	220,500
026874DF1 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.800% 07/10/2045 260,000.000	258,079	251,381
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN. 4.400% 05/01/2045 85,000.000	84,495	78,754
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	SEMI-ANN. 5.150% 11/15/2041 300,000.000	293,728	304,569
031162BP4 AMGEN INC CALLABLE NOTES FIXED 5.375% 15	SEMI-ANN. 5.375% 05/15/2043 270,000.000	269,960	286,851
031162BH2 AMGEN INC CALLABLE NOTES FIXED 5.65% 15/	SEMI-ANN. 5.650% 06/15/2042 235,000.000	233,849	254,289
03232PAB4 AMSURG CORP CALLABLE NOTES FIXED 5.625%	SEMI-ANN. 5.625% 11/30/2020 260,000.000	268,624	263,900
032510AC3 ANADARKO PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.200% 03/15/2040 775,000.000	749,061	713,039
03523TBF4 ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES	SEMI-ANN. 8.200% 01/15/2039 365,000.000	463,404	526,129
94973VBK2 ANTHEM INC CALLABLE NOTES FIXED 4.65% 15	SEMI-ANN. 4.650% 08/15/2044 110,000.000	109,770	104,840
037411BA2 APACHE CORP CALLABLE NOTES FIXED 4.75% 1	SEMI-ANN. 4.750% 04/15/2043 265,000.000	264,271	221,458
037735CV7 APPALACHIAN POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 4.450% 06/01/2045 225,000.000	223,409	213,577
037735CK1 APPALACHIAN POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 6.700% 08/15/2037 150,000.000	134,630	179,601
RATINGS: BAA2 BBB			

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037833BA7 APPLE INC CALLABLE NOTES FIXED 3.45% 09/	SEMI-ANN. 3.450% 02/09/2045 1,115,000.000	1,078,830	959,970
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 05/04/2043 560,000.000	572,113	515,934
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN. 4.375% 05/13/2045 990,000.000	1,000,521	999,613
038521AM2 ARAMARK SERVICES INC CALLABLE NOTES FIXE	SEMI-ANN. 5.750% 03/15/2020 840,000.000	867,189	868,879
039483BE1 ARCHER-DANIELS-MIDLAND CO CALLABLE BOND	SEMI-ANN. 4.535% 03/26/2042 292,000.000	296,879	299,437
00206RBK7 AT&T INC CALLABLE NOTES FIXED 4.35% 15/J	SEMI-ANN. 4.350% 06/15/2045 965,000.000	854,828	825,529
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN. 4.500% 05/15/2035 2,175,000.000	2,156,849	2,011,571
00206RCG5 AT&T INC CALLABLE NOTES FIXED 4.8% 15/JU	SEMI-ANN. 4.800% 06/15/2044 230,000.000	229,163	210,712
04650NAB0 AT&T INC CALLABLE NOTES FIXED 5.35% 01/S	SEMI-ANN. 5.350% 09/01/2040 920,000.000	912,290	908,702
00206RBA9 AT&T INC NOTES FIXED 5.55% 15/AUG/2041 U	SEMI-ANN. 5.550% 08/15/2041 1,450,000.000	1,591,989	1,457,062
049560AK1 ATMOS ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 06/15/2041 195,000.000	194,372	223,454
058498AR7 BALL CORP CALLABLE NOTES FIXED 5% 15/MAR	SEMI-ANN. 5.000% 03/15/2022 470,000.000	481,288	479,400
06051FG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.875% 04/01/2044 95,000.000	94,911	98,368
06051GM6 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 4.000% 01/22/2025 215,000.000	213,704	210,470
06051GFC8 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 5.000% 01/21/2044 355,000.000	354,233	370,510
06738EAD7 BARCLAYS PLC BOND FIXED 2.75% 08/NOV/201	SEMI-ANN. 2.750% 11/08/2019 285,000.000	283,997	283,960

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06738EAJ4 BARCLAYS PLC NOTES FIXED 5.25% 17/AUG/20	SEMI-ANN. 5.250% 08/17/2045 260,000.000	259,376	261,895
06849RAK8 BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN. 5.750% 05/01/2043 165,000.000	172,895	119,340
07177MAA1 BAXALTA INC CALLABLE NOTES FIXED 4% 23/J	SEMI-ANN. 4.000% 06/23/2025 645,000.000	644,939	638,298
05531FAS2 BB&T CORP CALLABLE MEDIUM TERM NOTE FIXE	SEMI-ANN. 2.450% 01/15/2020 480,000.000	479,304	483,216
075887BG3 BECTON DICKINSON AND CO CALLABLE NOTES F	SEMI-ANN. 4.685% 12/15/2044 140,000.000	140,000	141,247
59562VAM9 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 6.125% 04/01/2036 375,000.000	387,484	437,303
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043 855,000.000	894,930	768,474
09062XAD5 BIOGEN INC CALLABLE NOTES FIXED 5.2% 15/	SEMI-ANN. 5.200% 09/15/2045 1,000,000.000	1,009,833	1,000,380
11778BAB8 BSKYB FINANCE UK PLC CALLABLE NOTES FIXE RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 10/15/2035 200,000.000	213,496	239,270
118230AP6 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN. 5.600% 10/15/2044 870,000.000	840,004	649,231
12189LAA9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.750% 05/01/2040 300,000.000	298,989	335,826
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044 295,000.000	291,377	284,781
12189LAE1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.400% 06/01/2041 550,000.000	548,284	597,944
12189LAX9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.700% 09/01/2045 800,000.000	802,136	798,264
14042E3Z1 CAPITAL ONE NA/MCLEAN VA CALLABLE NOTES	SEMI-ANN. 1.500% 09/05/2017 820,000.000	819,114	813,465
143436AL7 CARMIKE CINEMAS INC CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 06/15/2023 90,000.000	90,000	92,250

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14916RAD6 CATHOLIC HEALTH INITIATIVES CALLABLE BON	SEMI-ANN. 4.350% 11/01/2042 430,000.000	429,084	402,183
12505BAA8 CBRE SERVICES INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 03/15/2023 360,000.000	369,768	361,832
1248EPAS2 CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN. 7.000% 01/15/2019 269,000.000	280,748	274,716
1248EPAU7 CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN. 6.500% 04/30/2021 230,000.000	248,015	239,200
12513GAZ2 CDW LLC / CDW FINANCE CORP CALLABLE BOND	SEMI-ANN. 6.000% 08/15/2022 340,000.000	360,376	358,700
151020AU8 CELGENE CORP CALLABLE NOTES FIXED 5% 15/	SEMI-ANN. 5.000% 08/15/2045 170,000.000	169,475	170,661
15135UAF6 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 6.750% 11/15/2039 380,000.000	386,817	361,338
15189WAH3 CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN. 5.850% 01/15/2041 195,000.000	194,862	215,391
12527GAD5 CF INDUSTRIES INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.950% 06/01/2043 230,000.000	229,604	195,562
169905AE6 CHOICE HOTELS INTERNATIONAL INC CALLABLE	SEMI-ANN. 5.750% 07/01/2022 195,000.000	210,188	208,650
00440EAU1 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 2.875% 11/03/2022 120,000.000	119,849	119,089
00440EAW7 CHUBB INA HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 4.350% 11/03/2045 90,000.000	89,775	91,452
171484AB4 CHURCHILL DOWNS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.375% 12/15/2021 190,000.000	193,824	190,475
171484AC2 CHURCHILL DOWNS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.375% 12/15/2021 120,000.000	121,200	120,300
125509BT5 CIGNA CORP CALLABLE NOTES FIXED 5.375% 1	SEMI-ANN. 5.375% 02/15/2042 290,000.000	289,809	317,942
125509BQ1 CIGNA CORP CALLABLE NOTES FIXED 5.875% 1	SEMI-ANN. 5.875% 03/15/2041 135,000.000	134,131	155,269

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172441AX5 CINEMARK USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.125% 12/15/2022 165,000.000	167,888	163,763
172441AV9 CINEMARK USA INC CALLABLE NOTES FIXED 7.	SEMI-ANN. 7.375% 06/15/2021 575,000.000	619,483	605,188
172967JT9 CITIGROUP INC BOND FIXED 4.4% 10/JUN/202	SEMI-ANN. 4.400% 06/10/2025 1,120,000.000	1,119,936	1,131,211
172967HS3 CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3	SEMI-ANN. 5.300% 05/06/2044 365,000.000	363,478	379,666
172967KA8 CITIGROUP INC NOTES FIXED 4.45% 29/SEP/2	SEMI-ANN. 4.450% 09/29/2027 470,000.000	471,405	466,889
18600TAA0 CLEVELAND CLINIC FOUNDATION/THE CALLABLE	SEMI-ANN. 4.858% 01/01/2114 275,000.000	275,000	266,657
12572QAF2 CME GROUP INC 5.3% 15/SEP/2043	SEMI-ANN. 5.300% 09/15/2043 875,000.000	964,354	1,001,823
198280AG4 COLUMBIA PIPELINE GROUP INC CALLABLE NOT	SEMI-ANN. 5.800% 06/01/2045 320,000.000	311,619	280,922
20030NAX9 COMCAST CORP CALLABLE BOND FIXED 6.4% 15 RATINGS: BAA1 BBB+	SEMI-ANN. 6.400% 05/15/2038 480,000.000	462,068	595,776
20030NBM2 COMCAST CORP CALLABLE NOTES FIXED 4.2% 1	SEMI-ANN. 4.200% 08/15/2034 55,000.000	54,793	54,482
20030NBH3 COMCAST CORP CALLABLE NOTES FIXED 4.25%	SEMI-ANN. 4.250% 01/15/2033 2,420,000.000	2,384,569	2,377,965
20030NAK7 COMCAST CORP CALLABLE NOTES FIXED 6.5% 1 RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 11/15/2035 121,000.000	111,631	151,651
20030NAV3 COMCAST CORP CALLABLE NOTES FIXED 6.95% RATINGS: BAA1 BBB+	SEMI-ANN. 6.950% 08/15/2037 135,000.000	149,502	176,159
202795JD3 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 4.700% 01/15/2044 250,000.000	249,918	262,963
209111FG3 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.500% 12/01/2045 875,000.000	878,171	885,745
21036PAH1 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 6.000% 05/01/2022 265,000.000	293,019	291,500

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210518CX2 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 4.350% 08/31/2064 285,000.000	282,540	270,032
212015AL5 CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 4.500% 04/15/2023 55,000.000	55,283	39,515
212015AN1 CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 3.800% 06/01/2024 90,000.000	87,190	63,399
212015AQ4 CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 4.900% 06/01/2044 120,000.000	99,889	72,358
21684AAB2 COOPERATIEVE RABOBANK UA NOTES FIXED 5.7	SEMI-ANN. 5.750% 12/01/2043 250,000.000	245,823	279,455
22003BAG1 CORPORATE OFFICE PROPERTIES LP CALLABLE	SEMI-ANN. 3.600% 05/15/2023 310,000.000	309,430	285,631
22025YAM2 CORRECTIONS CORP OF AMERICA CALLABLE NOT	SEMI-ANN. 4.125% 04/01/2020 355,000.000	349,333	351,450
221643AH2 COTT BEVERAGES INC CALLABLE NOTES FIXED	SEMI-ANN. 5.375% 07/01/2022 90,000.000	87,750	88,200
221643AK5 COTT BEVERAGES INC CALLABLE NOTES FIXED	SEMI-ANN. 6.750% 01/01/2020 160,000.000	167,800	165,200
22282EAD4 COVANTA HOLDING CORP CALLABLE NOTES FIXE	SEMI-ANN. 7.250% 12/01/2020 220,000.000	241,585	227,564
224044BT3 COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN. 6.950% 06/01/2038 150,000.000	162,737	149,234
224044BV8 COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN. 8.375% 03/01/2039 65,000.000	87,256	71,627
225433AE1 CREDIT SUISSE GROUP FUNDING GUERNSEY LTD	SEMI-ANN. 4.875% 05/15/2045 605,000.000	603,022	596,584
22818VAB3 CROWN AMERICAS LLC / CROWN AMERICAS CAPI	SEMI-ANN. 6.250% 02/01/2021 695,000.000	734,102	717,588
228227BD5 CROWN CASTLE INTERNATIONAL CORP CALLABLE	SEMI-ANN. 5.250% 01/15/2023 85,000.000	89,038	89,356
126408GY3 CSX CORP CALLABLE NOTES FIXED 4.1% 15/MA	SEMI-ANN. 4.100% 03/15/2044 135,000.000	134,507	122,305

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126408GS6 CSX CORP CALLABLE NOTES FIXED 6.22% 30/A	SEMI-ANN. 6.220% 04/30/2040 270,000.000	286,618	318,044
126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 07/20/2045 300,000.000	325,440	316,029
126650BP4 CVS PASS-THROUGH TRUST CALLABLE OTHER SE RATINGS: BAA2 BBB+	MONTHLY 6.036% 12/10/2028 .140	0	0
126650BV1 CVS PASS-THROUGH TRUST NOTES FIXED 5.773	MONTHLY 5.773% 01/10/2033 400,339.280	400,846	430,889
23283PAB0 CYRUSONE LP / CYRUSONE FINANCE CORP CALL	SEMI-ANN. 6.375% 11/15/2022 155,000.000	162,411	159,650
25156PAC7 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B RATINGS: BAA1 BBB+	SEMI-ANN. FLOATING 06/15/2030 80,000.000	96,378	110,915
25179MAN3 DEVON ENERGY CORP CALLABLE NOTES FIXED 4	SEMI-ANN. 4.750% 05/15/2042 170,000.000	168,496	120,692
251799AA0 DEVON ENERGY CORP CALLABLE NOTES FIXED 7 RATINGS: BAA1 BBB+	SEMI-ANN. 7.950% 04/15/2032 375,000.000	508,256	387,510
25459HAZ8 DIRECTV HOLDINGS LLC / DIRECTV FINANCING	SEMI-ANN. 6.375% 03/01/2041 115,000.000	114,941	123,432
25746UBM0 DOMINION RESOURCES INC/VA CALLABLE NOTES	SEMI-ANN. 4.900% 08/01/2041 225,000.000	221,560	220,176
260543BJ1 DOW CHEMICAL CO/THE BOND FIXED 7.375% 01 RATINGS: BAA3 BBB-	SEMI-ANN. 7.375% 11/01/2029 405,000.000	493,839	500,195
260543CE1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 11/15/2041 150,000.000	149,798	146,214
260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED RATINGS: BAA3 BBB-	SEMI-ANN. 9.400% 05/15/2039 175,000.000	276,371	251,496
26138EAT6 DR PEPPER SNAPPLE GROUP INC CALLABLE NOT	SEMI-ANN. 4.500% 11/15/2045 200,000.000	199,476	195,548
233331AT4 DTE ENERGY CO CALLABLE NOTES FIXED 2.4%	SEMI-ANN. 2.400% 12/01/2019 390,000.000	389,540	388,346
26441CAP0 DUKE ENERGY CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.800% 12/15/2045 235,000.000	240,494	237,418

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26442RAB7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.375% 03/30/2044 1,385,000.000	1,436,345	1,406,828
26442UAB0 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.200% 08/15/2045 265,000.000	263,656	261,086
26613TAE0 DUPONT FABROS TECHNOLOGY LP CALLABLE NOT	SEMI-ANN. 5.875% 09/15/2021 160,000.000	165,200	166,400
278865AM2 ECOLAB INC CALLABLE NOTES FIXED 5.5% 08/	SEMI-ANN. 5.500% 12/08/2041 275,000.000	293,056	299,203
268317AQ7 ELECTRICITE DE FRANCE SA CALLABLE NOTES	SEMI-ANN. 4.950% 10/13/2045 1,645,000.000	1,643,876	1,597,213
29273RAJ8 ENERGY TRANSFER PARTNERS LP CALLABLE BON RATINGS: BAA3 BBB-	SEMI-ANN. 7.500% 07/01/2038 185,000.000	227,873	170,872
29273RAP4 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 6.050% 06/01/2041 1,155,000.000	1,151,141	901,247
29273RAR0 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 6.500% 02/01/2042 135,000.000	134,517	109,796
29273RAZ2 ENERGY TRANSFER PARTNERS LP CALLABLE NOT	SEMI-ANN. 5.950% 10/01/2043 230,000.000	255,751	184,518
29336UAD9 ENLINK MIDSTREAM PARTNERS LP CALLABLE NO	SEMI-ANN. 5.050% 04/01/2045 285,000.000	248,885	176,723
29358QAD1 ENSCO PLC CALLABLE NOTES FIXED 5.75% 01/	SEMI-ANN. 5.750% 10/01/2044 90,000.000	85,802	59,327
29379VAG8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB RATINGS: BAA3 BBB-	SEMI-ANN. 6.125% 10/15/2039 375,000.000	372,698	342,570
29379VAQ6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 6.450% 09/01/2040 245,000.000	241,808	232,779
29379VAY9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.450% 02/15/2043 125,000.000	124,338	95,361
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045 1,025,000.000	1,010,445	858,581
29380TAT2 EPR PROPERTIES CALLABLE NOTES FIXED 5.75	SEMI-ANN. 5.750% 08/15/2022 400,000.000	399,992	419,944

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29444UAN6 EQUINIX INC CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 01/01/2022 405,000.000	408,560	415,125
26884TAE2 ERAC USA FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 5.625% 03/15/2042 250,000.000	246,790	268,310
26882PBE1 ERAC USA FINANCE LLC NOTES FIXED 7% 15/0 RATINGS: BAA2 BBB+	SEMI-ANN. 7.000% 10/15/2037 220,000.000	177,808	268,112
30161MAN3 EXELON GENERATION CO LLC CALLABLE NOTES	SEMI-ANN. 5.600% 06/15/2042 1,015,000.000	1,023,112	945,138
31620MAR7 FIDELITY NATIONAL INFORMATION SERVICES I	SEMI-ANN. 5.000% 10/15/2025 210,000.000	209,431	215,773
345370CQ1 FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2	SEMI-ANN. 4.750% 01/15/2043 500,000.000	475,322	471,315
345370CA6 FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2 RATINGS: B3 CCC	SEMI-ANN. 7.450% 07/16/2031 630,000.000	789,634	777,426
35671DBL8 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	SEMI-ANN. 4.550% 11/14/2024 225,000.000	174,506	128,813
35671DBJ3 FREEPORT-MCMORAN INC CALLABLE NOTES FIXE	SEMI-ANN. 5.400% 11/14/2034 100,000.000	99,516	53,000
35906AAX6 FRONTIER COMMUNICATIONS CORP CALLABLE NO	SEMI-ANN. 11.000% 09/15/2025 210,000.000	210,751	207,900
15PYMT9AA GCBREGS CEQUEL COMMUNI FIXED 6.375% 15/S	SEMI-ANN. 6.375% 09/15/2020 240,000.000	0	234,300
36155WAH9 GCI INC CALLABLE NOTES FIXED 6.75% 01/JU	SEMI-ANN. 6.750% 06/01/2021 205,000.000	209,529	208,075
36164NFH3 GE CAPITAL INTERNATIONAL FUNDING CO UNLI	SEMI-ANN. 4.418% 11/15/2035 2,898,000.000	2,441,082	2,957,351
369604BM4 GENERAL ELECTRIC CO CALLABLE BOND VARIAB	SEMI-ANN. FLOATING 12/31/2049 493,800.000	466,125	493,800
369604BH5 GENERAL ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 03/11/2044 1,095,000.000	1,158,526	1,126,897
37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.250% 10/02/2043 655,000.000	703,523	692,034

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37045XBB1 GENERAL MOTORS FINANCIAL CO INC CALLABLE	SEMI-ANN. 3.100% 01/15/2019 165,000.000	164,924	164,761
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 03/01/2046 1,480,000.000	1,482,688	1,497,804
378272AH1 GLENORE FUNDING LLC CALLABLE BOND FIXED	SEMI-ANN. 4.625% 04/29/2024 270,000.000	268,887	195,534
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044 1,225,000.000	1,256,451	1,217,895
38141GVS0 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 4.750% 10/21/2045 400,000.000	396,336	397,352
38141GVR2 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 4.250% 10/21/2025 420,000.000	417,060	416,791
38148LAF3 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 5.150% 05/22/2045 90,000.000	89,415	87,425
38141GGM0 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 6.250% 02/01/2041 300,000.000	298,869	357,840
382550BD2 GOODYEAR TIRE & RUBBER CO/THE CALLABLE N	SEMI-ANN. 6.500% 03/01/2021 285,000.000	301,566	299,606
382550BC4 GOODYEAR TIRE & RUBBER CO/THE CALLABLE N	SEMI-ANN. 7.000% 05/15/2022 200,000.000	214,625	214,250
38869PAL8 GRAPHIC PACKAGING INTERNATIONAL INC CALL	SEMI-ANN. 4.875% 11/15/2022 125,000.000	129,844	126,563
40049JBA4 GRUPO TELEvisa SAB CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 05/13/2045 385,000.000	371,656	331,023
410345AG7 HANESBRANDS INC CALLABLE NOTES FIXED 6.3	SEMI-ANN. 6.375% 12/15/2020 645,000.000	678,203	667,575
413875AN5 HARRIS CORP CALLABLE NOTES FIXED 6.15% 1	SEMI-ANN. 6.150% 12/15/2040 995,000.000	1,086,852	1,089,455
418056AS6 HASBRO INC CALLABLE NOTES FIXED 6.35% 15 RATINGS: BAA2 BBB	SEMI-ANN. 6.350% 03/15/2040 685,000.000	781,451	746,232
40412CAC5 HCA HOLDINGS INC CALLABLE NOTES FIXED 6.	SEMI-ANN. 6.250% 02/15/2021 170,000.000	182,644	179,775

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404119BM0 HCA INC CALLABLE NOTES FIXED 3.75% 15/MA	SEMI-ANN. 3.750% 03/15/2019 75,000.000	75,563	75,563
404121AE5 HCA INC CALLABLE NOTES FIXED 5.875% 15/M	SEMI-ANN. 5.875% 03/15/2022 145,000.000	154,013	152,975
404121AC9 HCA INC CALLABLE NOTES FIXED 6.5% 15/FEB	SEMI-ANN. 6.500% 02/15/2020 80,000.000	88,600	87,160
404121AD7 HCA INC CALLABLE NOTES FIXED 7.5% 15/FEB	SEMI-ANN. 7.500% 02/15/2022 180,000.000	204,975	199,350
40415RAK1 HD SUPPLY INC CALLABLE NOTES FIXED 11.5%	SEMI-ANN. 11.500% 07/15/2020 155,000.000	176,831	171,663
40415RAP0 HD SUPPLY INC CALLABLE NOTES FIXED 7.5%	SEMI-ANN. 7.500% 07/15/2020 335,000.000	354,488	348,400
42217KBB1 HEALTH CARE REIT INC CALLABLE NOTES FIXE	SEMI-ANN. 5.125% 03/15/2043 125,000.000	123,845	125,306
421924BJ9 HEALTHSOUTH CORP CALLABLE NOTES FIXED 7.	SEMI-ANN. 7.750% 09/15/2022 106,000.000	112,426	110,240
42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE	SEMI-ANN. 5.600% 02/15/2041 405,000.000	416,637	341,383
023551AJ3 HESS CORP CALLABLE NOTES FIXED 7.3% 15/A RATINGS: BAA2 BBB-	SEMI-ANN. 7.300% 08/15/2031 644,000.000	840,080	639,383
42824CAL3 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN. 4.400% 10/15/2022 150,000.000	149,703	149,426
42824CAP4 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN. 4.900% 10/15/2025 220,000.000	219,395	215,734
42824CAR0 HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN. 6.350% 10/15/2045 680,000.000	675,675	645,551
428236BR3 HEWLETT-PACKARD CO CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 09/15/2041 65,000.000	69,380	56,753
432891AD1 HILTON WORLDWIDE FINANCE LLC / HILTON WO	SEMI-ANN. 5.625% 10/15/2021 945,000.000	987,149	979,256
437076BF8 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.400% 03/15/2045 170,000.000	167,360	175,705

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44106MAS1 HOSPITALITY PROPERTIES TRUST CALLABLE NO	SEMI-ANN. 4.650% 03/15/2024 1,115,000.000	1,129,222	1,097,439
44106MAT9 HOSPITALITY PROPERTIES TRUST CALLABLE NO	SEMI-ANN. 4.500% 03/15/2025 200,000.000	197,560	192,018
44107TAV8 HOST HOTELS & RESORTS LP CALLABLE NOTES	SEMI-ANN. 4.000% 06/15/2025 1,015,000.000	1,016,768	972,989
444454AB8 HUGHES SATELLITE SYSTEMS CORP CALLABLE N	SEMI-ANN. 6.500% 06/15/2019 108,000.000	116,100	116,370
45687AAG7 INGERSOLL-RAND GLOBAL HOLDING CO LTD CAL	SEMI-ANN. 5.750% 06/15/2043 285,000.000	283,832	310,596
456873AC2 INGERSOLL-RAND LUXEMBOURG FINANCE SA CAL	SEMI-ANN. 4.650% 11/01/2044 595,000.000	557,390	569,469
457030AJ3 INGLES MARKETS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 06/15/2023 85,000.000	84,894	84,788
458140AT7 INTEL CORP CALLABLE NOTES FIXED 4.9% 29/	SEMI-ANN. 4.900% 07/29/2045 1,385,000.000	1,444,610	1,463,890
460599AC7 INTERNATIONAL GAME TECHNOLOGY PLC CALLAB	SEMI-ANN. 6.500% 02/15/2025 275,000.000	275,000	241,313
460146CK7 INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN. 4.800% 06/15/2044 1,110,000.000	1,125,232	1,009,789
46284PAQ7 IRON MOUNTAIN INC CALLABLE NOTES FIXED 6	SEMI-ANN. 6.000% 08/15/2023 245,000.000	256,866	253,575
471109AE8 JARDEN CORP CALLABLE NOTES FIXED 6.125%	SEMI-ANN. 6.125% 11/15/2022 700,000.000	734,542	722,750
472319AM4 JEFFERIES GROUP LLC CALLABLE NOTES FIXED	SEMI-ANN. 6.500% 01/20/2043 1,195,000.000	1,195,617	1,104,957
46625HNJ5 JPMORGAN CHASE & CO NOTES FIXED 4.25% 01	SEMI-ANN. 4.250% 10/01/2027 350,000.000	348,793	349,164
46625HLL2 JPMORGAN CHASE & CO NOTES FIXED 4.95% 01	SEMI-ANN. 4.950% 06/01/2045 1,070,000.000	1,063,230	1,069,797
46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041 90,000.000	97,523	103,884

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46625HJM3 JPMORGAN CHASE & CO NOTES FIXED 5.625% 1	SEMI-ANN. 5.625% 08/16/2043 160,000.000	158,787	174,112
494550AW6 KINDER MORGAN ENERGY PARTNERS LP CALLABL RATINGS: BAA2 BBB	SEMI-ANN. 6.950% 01/15/2038 350,000.000	308,413	300,619
494550BD7 KINDER MORGAN ENERGY PARTNERS LP CALLABL RATINGS: BAA2 BBB	SEMI-ANN. 6.500% 09/01/2039 1,125,000.000	1,192,528	926,280
28368EAE6 KINDER MORGAN INC/DE CALLABLE MEDIUM TER RATINGS: BA3 BB-	SEMI-ANN. 7.750% 01/15/2032 460,000.000	578,450	436,499
49456BAE1 KINDER MORGAN INC/DE CALLABLE NOTES FIXE	SEMI-ANN. 3.050% 12/01/2019 395,000.000	394,198	365,576
482480AF7 KLA-TENCOR CORP CALLABLE NOTES FIXED 5.6	SEMI-ANN. 5.650% 11/01/2034 910,000.000	916,505	886,640
500472AE5 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI	SEMI-ANN. 5.000% 03/15/2042 1,135,000.000	1,150,014	1,088,942
50076QAE6 KRAFT FOODS GROUP INC NOTES FIXED 5% 04/	SEMI-ANN. 5.000% 06/04/2042 115,000.000	114,187	115,792
50076QAN6 KRAFT FOODS GROUP INC NOTES FIXED 6.5% 0	SEMI-ANN. 6.500% 02/09/2040 80,000.000	94,353	93,259
50076QAR7 KRAFT FOODS GROUP INC NOTES FIXED 6.875%	SEMI-ANN. 6.875% 01/26/2039 385,000.000	478,029	456,302
423074AT0 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.000% 07/15/2035 130,000.000	128,764	133,188
501044CT6 KROGER CO/THE CALLABLE NOTES FIXED 5.15%	SEMI-ANN. 5.150% 08/01/2043 185,000.000	199,978	193,810
501044CR0 KROGER CO/THE CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 04/15/2042 410,000.000	465,161	419,430
532716AU1 L BRANDS INC CALLABLE NOTES FIXED 5.625%	SEMI-ANN. 5.625% 02/15/2022 285,000.000	303,500	302,813
532716AT4 L BRANDS INC CALLABLE NOTES FIXED 6.625%	SEMI-ANN. 6.625% 04/01/2021 175,000.000	195,225	193,813
50540RAS1 LABORATORY CORP OF AMERICA HOLDINGS CALL	SEMI-ANN. 4.700% 02/01/2045 1,065,000.000	1,098,680	973,048

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512807AN8 LAM RESEARCH CORP CALLABLE NOTES FIXED 3	SEMI-ANN. 3.800% 03/15/2025 600,000.000	604,644	564,756
513075BB6 LAMAR MEDIA CORP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.875% 02/01/2022 395,000.000	412,316	414,750
524ESC7M6 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN. 6.750% 12/28/2017 295,000.000	30	369
524ESCR36 LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	SEMI-ANN. 6.500% 07/19/2017 1,950,000.000	195	0
527298AY9 LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN. 6.125% 01/15/2021 350,000.000	370,065	362,250
527298AW3 LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN. 7.000% 06/01/2020 280,000.000	297,800	292,600
52736RBD3 LEVI STRAUSS & CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.875% 05/01/2022 170,000.000	184,075	181,900
53079EBF0 LIBERTY MUTUAL GROUP INC CALLABLE BOND F	SEMI-ANN. 4.850% 08/01/2044 230,000.000	229,816	212,987
53079EAZ7 LIBERTY MUTUAL GROUP INC CALLABLE NOTES	SEMI-ANN. 6.500% 05/01/2042 230,000.000	229,958	261,457
532776AX9 LIN TELEVISION CORP CALLABLE NOTES FIXED	SEMI-ANN. 6.375% 01/15/2021 155,000.000	159,396	162,363
534187BA6 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN. 7.000% 06/15/2040 1,050,000.000	1,362,350	1,316,994
538034AF6 LIVE NATION ENTERTAINMENT INC CALLABLE N	SEMI-ANN. 7.000% 09/01/2020 385,000.000	406,670	398,475
538034AG4 LIVE NATION ENTERTAINMENT INC CALLABLE N	SEMI-ANN. 5.375% 06/15/2022 130,000.000	132,600	128,050
501889AB5 LKQ CORP CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN. 4.750% 05/15/2023 145,000.000	139,725	135,938
53944YAA1 LLOYDS BANKING GROUP PLC NOTES FIXED 4.5	SEMI-ANN. 4.500% 11/04/2024 325,000.000	323,164	329,917
539439AJ8 LLOYDS BANKING GROUP PLC NOTES FIXED 5.3	SEMI-ANN. 5.300% 12/01/2045 200,000.000	199,732	202,954

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539830BK4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.500% 05/15/2036 110,000.000	107,936	111,364
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.700% 05/15/2046 445,000.000	438,410	455,845
50247VAB5 LYB INTERNATIONAL FINANCE BV CALLABLE NO	SEMI-ANN. 5.250% 07/15/2043 555,000.000	535,915	532,850
577778CB7 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN. 6.650% 07/15/2024 489,000.000	597,264	550,849
314275AC2 MACY'S RETAIL HOLDINGS INC CALLABLE NOTE RATINGS: BA2 BB	SEMI-ANN. 6.375% 03/15/2037 210,000.000	215,930	212,512
56585AAH5 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 4.750% 09/15/2044 155,000.000	153,236	126,697
56585AAM4 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 5.850% 12/15/2045 940,000.000	937,622	873,561
56585AAF9 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.500% 03/01/2041 140,000.000	139,438	140,078
575718AE1 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 3.959% 07/01/2038 370,000.000	370,000	379,357
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2045 480,000.000	496,980	495,096
586054AA6 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN. 5.000% 07/01/2042 880,000.000	938,131	942,445
59156RBK3 METLIFE INC CALLABLE BOND FIXED 1.903% 1	QUARTERLY FLOATING 12/15/2017 280,000.000	280,855	281,646
59156RAP3 METLIFE INC CALLABLE BOND FIXED 6.4% 15/ RATINGS: BAA2 BBB	SEMI-ANN. FLOATING 12/15/2066 135,000.000	116,068	147,488
59156RBR8 METLIFE INC CALLABLE NOTES FIXED 4.6% 13	SEMI-ANN. 4.600% 05/13/2046 385,000.000	383,499	387,545
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 1,070,000.000	1,120,461	1,122,548
594918BC7 MICROSOFT CORP CALLABLE NOTES FIXED 3.5%	SEMI-ANN. 3.500% 02/12/2035 460,000.000	454,710	425,155

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594918BK9 MICROSOFT CORP CALLABLE NOTES FIXED 4.2%	SEMI-ANN. 4.200% 11/03/2035 865,000.000	865,460	883,303
594918BL7 MICROSOFT CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 11/03/2045 115,000.000	114,603	118,590
594918BE3 MICROSOFT CORP CALLABLE NOTES FIXED 4% 1	SEMI-ANN. 4.000% 02/12/2055 725,000.000	713,473	651,246
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043 210,000.000	209,009	224,687
605417BZ6 MISSISSIPPI POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 4.250% 03/15/2042 135,000.000	134,251	103,199
61166WAU5 MONSANTO CO CALLABLE NOTES FIXED 3.375%	SEMI-ANN. 3.375% 07/15/2024 180,000.000	172,206	171,612
61166WAN1 MONSANTO CO CALLABLE NOTES FIXED 4.2% 15	SEMI-ANN. 4.200% 07/15/2034 75,000.000	74,516	64,498
6174467Y9 MORGAN STANLEY MEDIUM TERM NOTE FIXED 4.	SEMI-ANN. 4.350% 09/08/2026 355,000.000	354,375	356,161
617482V92 MORGAN STANLEY NOTES FIXED 6.375% 24/JUL	SEMI-ANN. 6.375% 07/24/2042 90,000.000	114,722	111,290
61945CAD5 MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%	SEMI-ANN. 5.450% 11/15/2033 275,000.000	273,972	277,937
61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625	SEMI-ANN. 5.625% 11/15/2043 745,000.000	819,669	714,083
620076BE8 MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	SEMI-ANN. 5.500% 09/01/2044 635,000.000	665,354	498,932
55342UAC8 MPT OPERATING PARTNERSHIP LP / MPT FINAN	SEMI-ANN. 6.875% 05/01/2021 375,000.000	402,881	389,063
55342UAD6 MPT OPERATING PARTNERSHIP LP / MPT FINAN	SEMI-ANN. 6.375% 02/15/2022 95,000.000	101,056	96,900
62854AAA2 MYLAN NV CALLABLE NOTES FIXED 3% 15/DEC/	SEMI-ANN. 3.000% 12/15/2018 110,000.000	109,861	109,757
638612AL5 NATIONWIDE FINANCIAL SERVICES INC CALLAB	SEMI-ANN. 5.300% 11/18/2044 515,000.000	542,113	515,556

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62886HAM3 NCL CORP LTD CALLABLE BOND FIXED 4.625%	SEMI-ANN. 4.625% 11/15/2020 120,000.000	120,000	117,506
62886EAR9 NCR CORP CALLABLE NOTES FIXED 5.875% 15/	SEMI-ANN. 5.875% 12/15/2021 100,000.000	102,000	98,500
64110LAE6 NETFLIX INC CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 02/01/2021 255,000.000	267,638	267,750
641423BP2 NEVADA POWER CO CALLABLE NOTES FIXED 6.6	SEMI-ANN. 6.650% 04/01/2036 100,000.000	111,675	126,295
RATINGS: BAA3 BBB			
65334HAJ1 NEXEN INC CALLABLE NOTES FIXED 7.5% 30/J	SEMI-ANN. 7.500% 07/30/2039 235,000.000	328,011	302,967
RATINGS: BAA3 BBB-			
65409QBA9 NIELSEN FINANCE LLC / NIELSEN FINANCE CO	SEMI-ANN. 4.500% 10/01/2020 375,000.000	371,168	380,625
65473QAW3 NISOURCE FINANCE CORP CALLABLE NOTES FIX	SEMI-ANN. 6.250% 12/15/2040 310,000.000	306,063	366,904
65504LAL1 NOBLE HOLDING INTERNATIONAL LTD CALLABLE	SEMI-ANN. FLOATING 04/01/2045 710,000.000	653,884	454,315
655844BR8 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.650% 01/15/2046 615,000.000	610,861	588,038
655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.800% 08/15/2043 205,000.000	203,292	199,190
655844BD9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 6.000% 05/23/2111 295,000.000	295,000	308,688
66989HAK4 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.000% 11/20/2045 550,000.000	539,528	538,709
62947QAM0 NXP BV / NXP FUNDING LLC CALLABLE NOTES	SEMI-ANN. 5.750% 02/15/2021 235,000.000	246,201	244,400
681936AZ3 OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 5.875% 03/15/2024 85,000.000	89,144	87,975
681936BG4 OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 5.250% 01/15/2026 235,000.000	234,335	239,872
68557NAA1 ORBITAL ATK INC CALLABLE NOTES FIXED 5.2	SEMI-ANN. 5.250% 10/01/2021 310,000.000	315,590	311,550

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694476AD4 PACIFIC LIFECORP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.125% 01/30/2043 1,297,000.000	1,312,622	1,321,461
714264AK4 PERNOD RICARD SA NOTES FIXED 5.5% 15/JAN	SEMI-ANN. 5.500% 01/15/2042 450,000.000	447,066	453,330
714294AH8 PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%	SEMI-ANN. 5.300% 11/15/2043 270,000.000	261,951	260,024
71644EAJ1 PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1	SEMI-ANN. 6.800% 05/15/2038 600,000.000	656,973	656,028
RATINGS: BAA2 BBB+			
71654QBE1 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 5.500% 06/27/2044 855,000.000	829,238	643,251
718546AH7 PHILLIPS 66 CALLABLE NOTES FIXED 5.875%	SEMI-ANN. 5.875% 05/01/2042 340,000.000	339,905	340,802
72347QAJ2 PINNACLE FOODS FINANCE LLC / PINNACLE FO	SEMI-ANN. 4.875% 05/01/2021 345,000.000	342,571	331,200
72650RBA9 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN. 5.150% 06/01/2042 354,000.000	368,062	256,841
69353RDZ8 PNC BANK NA CALLABLE BOND FIXED 2.4% 18/	SEMI-ANN. 2.400% 10/18/2019 565,000.000	564,588	567,192
69352PAH6 PPL CAPITAL FUNDING INC CALLABLE NOTES F	SEMI-ANN. 4.700% 06/01/2043 295,000.000	293,962	293,664
74112BAH8 PRESTIGE BRANDS INC CALLABLE BOND FIXED	SEMI-ANN. 8.125% 02/01/2020 385,000.000	412,970	398,475
74112BAJ4 PRESTIGE BRANDS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.375% 12/15/2021 85,000.000	85,425	81,600
743263AP0 PROGRESS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 6.000% 12/01/2039 145,000.000	144,875	167,803
RATINGS: BAA2 BBB			
744320AL6 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. FLOATING 09/15/2042 225,000.000	225,000	233,888
744320AV4 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. FLOATING 05/15/2045 105,000.000	105,000	104,869
747525AK9 QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	SEMI-ANN. 4.800% 05/20/2045 455,000.000	446,339	404,272

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758766AH2 REGAL ENTERTAINMENT GROUP CALLABLE NOTES	SEMI-ANN. 5.750% 03/15/2022 200,000.000	202,043	200,000
760759AN0 REPUBLIC SERVICES INC CALLABLE NOTES FIX	SEMI-ANN. 5.700% 05/15/2041 460,000.000	457,373	514,542
761713BV7 REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 8.125% 05/01/2040 220,000.000	277,070	269,861
749571AB1 RHP HOTEL PROPERTIES LP / RHP FINANCE CO	SEMI-ANN. 5.000% 04/15/2021 235,000.000	235,218	239,113
767201AS5 RIO TINTO FINANCE USA LTD CALLABLE NOTES	SEMI-ANN. 3.750% 06/15/2025 760,000.000	754,931	689,890
775109AZ4 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN. 5.450% 10/01/2043 195,000.000	193,832	205,060
775109BB6 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN. 5.000% 03/15/2044 100,000.000	99,231	100,676
779382AS9 ROWAN COS INC CALLABLE NOTES FIXED 5.85%	SEMI-ANN. 5.850% 01/15/2044 935,000.000	979,602	564,226
78573NAA0 SABRE GLBL INC CALLABLE NOTES FIXED 5.37	SEMI-ANN. 5.375% 04/15/2023 90,000.000	90,225	89,550
79546VAJ5 SALLY HOLDINGS LLC / SALLY CAPITAL INC C	SEMI-ANN. 5.750% 06/01/2022 315,000.000	330,138	326,025
80281TAE8 SANTANDER ISSUANCES SAU BOND FIXED 5.179	SEMI-ANN. 5.179% 11/19/2025 420,000.000	420,000	413,637
80281LAA3 SANTANDER UK GROUP HOLDINGS PLC MEDIUM T	SEMI-ANN. 4.750% 09/15/2025 205,000.000	204,434	202,296
78401FAG2 SBA TELECOMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.750% 07/15/2020 420,000.000	436,606	436,800
78408LAC1 SC JOHNSON & SON INC CALLABLE NOTES FIXE	SEMI-ANN. 4.350% 09/30/2044 405,000.000	404,866	390,501
478165AG8 SC JOHNSON & SON INC CALLABLE NOTES FIXE	SEMI-ANN. 4.800% 09/01/2040 703,000.000	764,458	727,971
810186AL0 SCOTTS MIRACLE-GRO CO/THE CALLABLE NOTES	SEMI-ANN. 6.000% 10/15/2023 60,000.000	60,000	62,550

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	SHARES / PAR		
816851AP4 SEMPRA ENERGY CALLABLE NOTES FIXED 6% 15 RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 10/15/2039 540,000.000	536,538	605,491
81725WAG8 SENSATA TECHNOLOGIES BV NOTES FIXED 4.87	SEMI-ANN. 4.875% 10/15/2023 90,000.000	87,075	87,525
817565BW3 SERVICE CORP INTERNATIONAL/US CALLABLE N	SEMI-ANN. 4.500% 11/15/2020 585,000.000	574,792	590,850
817565BZ6 SERVICE CORP INTERNATIONAL/US CALLABLE N	SEMI-ANN. 5.375% 01/15/2022 290,000.000	295,845	302,325
822582BE1 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.125% 05/11/2035 240,000.000	237,998	229,087
822582BF8 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 4.375% 05/11/2045 230,000.000	217,730	217,136
826418BE4 SIERRA PACIFIC POWER CO CALLABLE NOTES F RATINGS: BAA3 BBB	SEMI-ANN. 6.750% 07/01/2037 130,000.000	116,084	160,204
827048AP4 SILGAN HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 04/01/2020 155,000.000	158,375	157,713
82967NAJ7 SIRIUS XM RADIO INC CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 05/15/2020 210,000.000	207,638	212,100
82967NAN8 SIRIUS XM RADIO INC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 08/01/2021 90,000.000	91,125	92,700
82967NAQ1 SIRIUS XM RADIO INC CALLABLE NOTES FIXED	SEMI-ANN. 5.875% 10/01/2020 90,000.000	92,428	94,275
83001AAA0 SIX FLAGS ENTERTAINMENT CORP CALLABLE NO	SEMI-ANN. 5.250% 01/15/2021 160,000.000	162,413	162,000
83367TBJ7 SOCIETE GENERALE SA NOTES FIXED 4.25% 14	SEMI-ANN. 4.250% 04/14/2025 600,000.000	590,634	566,226
83367TBR9 SOCIETE GENERALE SA NOTES FIXED 4.75% 24	SEMI-ANN. 4.750% 11/24/2025 300,000.000	298,866	290,292
837004CE8 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 5.450% 02/01/2041 260,000.000	302,846	286,351
837004CH1 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 4.500% 06/01/2064 110,000.000	108,832	102,408

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837004CJ7 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL	SEMI-ANN. 5.100% 06/01/2065 220,000.000	230,419	229,302
84265VAJ4 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.875% 04/23/2045 610,000.000	607,609	467,333
843646AJ9 SOUTHERN POWER CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.250% 07/15/2043 65,000.000	64,815	62,022
845743BN2 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN. 4.500% 08/15/2041 1,075,000.000	1,112,453	1,112,045
845743BL6 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 10/01/2036 235,000.000	246,332	273,547
84756NAE9 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	SEMI-ANN. 5.950% 09/25/2043 175,000.000	174,781	167,104
84756NAG4 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE	SEMI-ANN. 4.500% 03/15/2045 255,000.000	218,918	195,962
84762LAQ8 SPECTRUM BRANDS INC CALLABLE NOTES FIXED	SEMI-ANN. 6.625% 11/15/2022 190,000.000	202,738	200,450
85571NAB5 STARZ LLC / STARZ FINANCE CORP CALLABLE	SEMI-ANN. 5.000% 09/15/2019 835,000.000	846,135	845,438
86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP	SEMI-ANN. 5.350% 05/15/2045 170,000.000	176,244	126,240
878091BD8 TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN. 4.900% 09/15/2044 1,345,000.000	1,428,634	1,358,571
88023UAB7 TEMPUR SEALY INTERNATIONAL INC CALLABLE	SEMI-ANN. 6.875% 12/15/2020 255,000.000	270,500	267,113
880451AS8 TENNESSEE GAS PIPELINE CO LLC CALL/PUT B RATINGS: BAA3 BB	SEMI-ANN. 7.000% 03/15/2027 250,000.000	256,430	244,615
88732JAY4 TIME WARNER CABLE INC CALLABLE BOND FIXE	SEMI-ANN. 5.875% 11/15/2040 190,000.000	208,643	180,057
88732JAJ7 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB	SEMI-ANN. 6.550% 05/01/2037 258,000.000	302,143	261,093
88732JAU2 TIME WARNER CABLE INC CALLABLE BOND FIXE RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 410,000.000	512,806	411,476

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88732JBB3 TIME WARNER CABLE INC CALLABLE NOTES FIX	SEMI-ANN. 5.500% 09/01/2041 200,000.000	184,238	180,730
887315BH1 TIME WARNER COS INC BOND FIXED 7.57% 01/ RATINGS: BAA2 BBB	SEMI-ANN. 7.570% 02/01/2024 300,000.000	351,837	366,843
887317AS4 TIME WARNER INC CALLABLE BOND FIXED 5.35	SEMI-ANN. 5.350% 12/15/2043 320,000.000	319,811	319,539
887317AD7 TIME WARNER INC CALLABLE BOND FIXED 6.5% RATINGS: BAA2 BBB	SEMI-ANN. 6.500% 11/15/2036 345,000.000	284,066	389,626
00184AAG0 TIME WARNER INC CALLABLE BOND FIXED 7.7% RATINGS: BAA2 BBB	SEMI-ANN. 7.700% 05/01/2032 680,000.000	864,294	848,749
89352HAM1 TRANSCANADA PIPELINES LTD CALLABLE NOTES	SEMI-ANN. 4.625% 03/01/2034 120,000.000	119,458	113,456
893830AZ2 TRANSOCEAN INC CALLABLE NOTES FIXED 7.35	SEMI-ANN. FLOATING 12/15/2041 220,000.000	236,629	125,400
89417EAJ8 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 4.600% 08/01/2043 275,000.000	274,291	288,981
89641UAB7 TRINITY ACQUISITION LTD 6.125% SNR NTS 1	SEMI-ANN. 6.125% 08/15/2043 275,000.000	273,914	293,882
907818DJ4 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 09/15/2041 225,000.000	220,570	240,494
911365BA1 UNITED RENTALS NORTH AMERICA INC CALLABL	SEMI-ANN. 7.375% 05/15/2020 160,000.000	172,400	168,800
78108AAE4 UNITED RENTALS NORTH AMERICA INC CALLABL	SEMI-ANN. 8.250% 02/01/2021 64,000.000	69,200	66,960
911365AZ7 UNITED RENTALS NORTH AMERICA INC CALLABL	SEMI-ANN. 7.625% 04/15/2022 120,000.000	129,538	128,244
913017BT5 UNITED TECHNOLOGIES CORP NOTES FIXED 4.5	SEMI-ANN. 4.500% 06/01/2042 655,000.000	686,170	659,611
91324PCR1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.750% 07/15/2045 1,045,000.000	1,076,968	1,100,688
914886AA4 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN. 5.250% 10/01/2111 335,000.000	335,000	378,647

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453258AP0 VALE CANADA LTD CALLABLE BOND FIXED 7.2% RATINGS: BAA2 BBB+	SEMI-ANN. 7.200% 09/15/2032 210,000.000	218,299	155,398
91913YAP5 VALERO ENERGY CORP CALLABLE NOTES FIXED RATINGS: BAA2 BBB	SEMI-ANN. 10.500% 03/15/2039 145,000.000	168,998	192,907
92277GAB3 VENTAS REALTY LP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.700% 09/30/2043 275,000.000	273,977	302,082
03879QAF1 VEREIT OPERATING PARTNERSHIP LP CALLABLE	SEMI-ANN. 4.600% 02/06/2024 345,000.000	344,451	326,888
92343EAF9 VERISIGN INC CALLABLE NOTES FIXED 4.625%	SEMI-ANN. 4.625% 05/01/2023 85,000.000	84,150	82,301
92343VBS2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 6.400% 09/15/2033 9,000.000	9,715	10,254
92343VBZ6 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.050% 03/15/2034 2,355,000.000	2,478,119	2,346,334
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 2,130,000.000	2,094,825	1,965,202
92343VBE3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.750% 11/01/2041 70,000.000	69,348	64,558
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 332,000.000	306,987	314,314
92343VCX0 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.522% 09/15/2048 828,000.000	675,144	740,480
92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 5.012% 08/21/2054 792,000.000	622,667	725,147
92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.672% 03/15/2055 934,000.000	692,623	810,899
92553PAW2 VIACOM INC CALLABLE BOND FIXED 5.25% 01/	SEMI-ANN. 5.250% 04/01/2044 880,000.000	925,854	726,088
92552VAF7 VIASAT INC CALLABLE NOTES FIXED 6.875% 1	SEMI-ANN. 6.875% 06/15/2020 350,000.000	366,931	363,125
92826CAD4 VISA INC CALLABLE NOTES FIXED 3.15% 14/D	SEMI-ANN. 3.150% 12/14/2025 260,000.000	259,048	260,322

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92826CAE2 VISA INC CALLABLE NOTES FIXED 4.15% 14/D	SEMI-ANN. 4.150% 12/14/2035 1,395,000.000	1,389,757	1,408,364
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	SEMI-ANN. 4.300% 12/14/2045 540,000.000	539,098	547,862
928377AA8 VISTA OUTDOOR INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.875% 10/01/2023 65,000.000	65,000	66,625
931142DQ3 WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.300% 04/22/2044 245,000.000	243,405	249,768
931142DK6 WAL-MART STORES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 10/02/2043 275,000.000	273,086	295,782
931142DB6 WAL-MART STORES INC NOTES FIXED 5.625% 1	SEMI-ANN. 5.625% 04/15/2041 985,000.000	1,193,662	1,171,717
931427AH1 WALGREENS BOOTS ALLIANCE INC CALLABLE NO	SEMI-ANN. 3.800% 11/18/2024 50,000.000	48,505	48,509
25468PDB9 WALT DISNEY CO/THE CALLABLE MEDIUM TERM	SEMI-ANN. 4.125% 06/01/2044 220,000.000	222,176	224,369
92890HAD4 WEA FINANCE LLC / WESTFIELD UK & EUROPE	SEMI-ANN. 4.750% 09/17/2044 275,000.000	274,128	269,442
94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2	SEMI-ANN. 4.650% 01/15/2043 405,000.000	402,655	385,382
94974BGL8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.300% 07/22/2027 1,405,000.000	1,409,078	1,431,900
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.900% 11/17/2045 260,000.000	258,019	262,319
94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 5.375% 11/02/2043 280,000.000	279,171	299,670
94974BGK0 WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY	SEMI-ANN. 3.900% 05/01/2045 175,000.000	174,416	161,368
96624AA3 WHITEWAVE FOODS CO/THE CALLABLE NOTES FI	SEMI-ANN. 5.375% 10/01/2022 140,000.000	148,991	148,050
96926JAA5 WILLIAM CARTER CO/THE CALLABLE NOTES FIX	SEMI-ANN. 5.250% 08/15/2021 250,000.000	257,512	256,875

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96950FAP9 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN. 4.900% 01/15/2045 670,000.000	667,651	426,556
96949LAB1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN. 4.000% 09/15/2025 545,000.000	543,229	408,074
96950FAF1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE	SEMI-ANN. 6.300% 04/15/2040 220,000.000	218,682	168,817
978097AC7 WOLVERINE WORLD WIDE INC CALLABLE NOTES	SEMI-ANN. 6.125% 10/15/2020 135,000.000	141,759	140,400
98389BAH3 XCEL ENERGY INC CALLABLE NOTES FIXED 6.5 RATINGS: BAA1 BBB	SEMI-ANN. 6.500% 07/01/2036 285,000.000	316,481	344,214
989194AH8 ZAYO GROUP LLC / ZAYO CAPITAL INC CALLAB	SEMI-ANN. 10.125% 07/01/2020 130,000.000	143,975	140,075
989194AM7 ZAYO GROUP LLC / ZAYO CAPITAL INC CALLAB	SEMI-ANN. 6.000% 04/01/2023 85,000.000	79,475	80,325
98956PAG7 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 4.250% 08/15/2035 200,000.000	198,684	186,452
98956PAH5 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 4.450% 08/15/2045 465,000.000	454,670	427,623
90131HBR5 21ST CENTURY FOX AMERICA INC BOND FIXED	SEMI-ANN. 7.750% 12/01/2045 580,000.000	676,834	755,902
90131HBG9 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.400% 12/15/2035 115,000.000	122,296	132,460
90131HBP9 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 6.900% 08/15/2039 265,000.000	278,739	313,384
90131HAB1 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 5.400% 10/01/2043 60,000.000	59,673	62,453
90131HBX2 21ST CENTURY FOX AMERICA INC CALLABLE NO	SEMI-ANN. 4.950% 10/15/2045 265,000.000	263,323	260,977
90131HBF1 21ST CENTURY FOX AMERICA INC NOTES FIXED	SEMI-ANN. 6.200% 12/15/2034 1,685,000.000	1,935,655	1,913,216
90131HBE4 21ST CENTURY FOX AMERICA INC PUTABLE BON	SEMI-ANN. 8.450% 08/01/2034 75,000.000	88,857	101,324

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TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER COMMON -----		173,175,641	168,404,846 A
7108899 ABB LTD COMMON STOCK CHF 0.86	3,355.000	65,557	60,196
002824100 ABBOTT LABORATORIES COMMON STOCK USD 0	17,105.000	651,173	768,186
G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225	3,850.000	318,903	402,325
00484M106 ACORDA THERAPEUTICS INC COMMON STOCK USD	5,863.000	197,282	250,819
B1YD5Q2 ACTELION LTD COMMON STOCK CHF 0.5	490.000	39,175	68,336
00507V109 ACTIVISION BLIZZARD INC COMMON STOCK USD	19,165.000	482,789	741,877
7110720 ADECCO SA COMMON STOCK CHF 1	1,331.000	90,989	91,614
00724F101 ADOBE SYSTEMS INC COMMON STOCK USD 0.000	3,399.000	171,489	319,302
00766T100 AECOM COMMON STOCK USD 0.01	550.000	15,775	16,517
2699547 AECON GROUP INC COMMON STOCK CAD 0	11,615.000	127,699	128,684
5927375 AEGON NV COMMON STOCK EUR 0.12	12,926.000	105,207	73,437
6480048 AEON CO LTD COMMON STOCK JPY	21,867.000	243,067	339,562
00817Y108 AETNA INC COMMON STOCK USD 0.01	1,730.000	142,234	187,048
008252108 AFFILIATED MANAGERS GROUP INC COMMON STO 0.01	114.000	24,586	18,213

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B86S2N0	AGEAS COMMON STOCK EUR 0	3,088.000	107,641	143,572
B4TX8S1	AIA GROUP LTD COMMON STOCK HKD 0	31,400.000	173,241	188,802
B1YXBJ7	AIR LIQUIDE SA COMMON STOCK EUR 5.5	414.000	49,849	46,614
6010702	AISIN SEIKI CO LTD COMMON STOCK JPY	3,279.000	115,504	142,832
009728106	AKORN INC COMMON STOCK USD 0	7,381.000	264,906	275,385
5458314	AKZO NOBEL NV COMMON STOCK EUR 2	2,516.000	175,567	168,580
011659109	ALASKA AIR GROUP INC COMMON STOCK USD 0.	196.000	5,375	15,780
012653101	ALBEMARLE CORP COMMON STOCK USD 0.01	395.000	17,688	22,124
013817101	ALCOA INC COMMON STOCK USD 1	2,886.000	28,191	28,485
BQQMCJ4	ALDERMORE GROUP PLC COMMON STOCK GBP 0.1	60,424.000	256,886	206,171
01449J105	ALERE INC COMMON STOCK USD 0.001	150.000	7,124	5,864
015271109	ALEXANDRIA REAL ESTATE EQUITIES INC REIT	3,400.000	327,634	307,224
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK 0.0001	756.000	87,952	144,207
6687214	ALFRESA HOLDINGS CORP COMMON STOCK JPY	11,900.000	153,952	237,911
01609W102	ALIBABA GROUP HOLDING LTD ADR USD 0.0000	530.000	44,257	43,073
60176J109	ALLEGION PLC COMMON STOCK USD 0.01	1,191.000	74,252	78,511

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G0177J108 ALLERGAN PLC COMMON STOCK USD 0.0033	2,159.000	558,121	674,688
018581108 ALLIANCE DATA SYSTEMS CORP COMMON STOCK	131.000	30,149	36,231
5231485 ALLIANZ SE COMMON STOCK EUR 0	4,312.000	659,573	766,089
01973R101 ALLISON TRANSMISSION HOLDINGS INC COMMON 0.01	353.000	10,213	9,139
02005N100 ALLY FINANCIAL INC COMMON STOCK USD 0.1	1,400.000	33,184	26,096
B1YY662 ALMIRALL SA COMMON STOCK EUR 0.12	11,403.000	177,910	230,771
02079K107 ALPHABET INC COMMON STOCK USD 0.001	1,740.000	805,863	1,320,451
02079K305 ALPHABET INC COMMON STOCK USD 0.001	1,268.000	556,931	986,517
5608915 ALTEN SA COMMON STOCK EUR 0	3,708.000	219,789	215,136
B3MSM28 AMADEUS IT HOLDING SA COMMON STOCK EUR 0	9,090.000	169,540	401,743
023135106 AMAZON.COM INC COMMON STOCK USD 0.01	687.000	240,083	464,336
6066608 AMCOR LTD/AUSTRALIA COMMON STOCK AUD 0	37,609.000	260,436	367,751
023586100 AMERCO COMMON STOCK USD 0.25	30.000	8,657	11,685
025537101 AMERICAN ELECTRIC POWER CO INC COMMON ST 6.5	1,300.000	75,795	75,751
025816109 AMERICAN EXPRESS CO COMMON STOCK USD 0.2	7,615.000	606,310	529,623
026874784 AMERICAN INTERNATIONAL GROUP INC COMMON 2.5	3,330.000	176,766	206,360

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03027X100 AMERICAN TOWER CORP REIT USD 0.01	3,270.000	306,601	317,027
030420103 AMERICAN WATER WORKS CO INC COMMON STOCK	1,152.000	59,052	68,832
03076C106 AMERIPRISE FINANCIAL INC COMMON STOCK US	140.000	15,457	14,899
031162100 AMGEN INC COMMON STOCK USD 0.0001	210.000	33,666	34,089
032359309 AMTRUST FINANCIAL SERVICES INC COMMON ST 0.01	260.000	17,150	16,011
B076LH4 ANGLO IRISH BANK CORP EUR0.16	32,516.000	345,731	7,665
4755317 ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK	2,521.000	249,966	313,292
BLLJ381 ANIMA HOLDING SPA COMMON STOCK EUR	26,734.000	140,801	232,910
G0408V102 AON PLC COMMON STOCK USD 0.01	3,595.000	212,198	331,495
03748R101 APARTMENT INVESTMENT & MANAGEMENT CO REI	1,250.000	47,892	50,038
037833100 APPLE INC COMMON STOCK USD 0.00001	20,930.000	1,436,610	2,203,092
03852U106 ARAMARK COMMON STOCK USD 0.01	5,687.000	123,823	183,406
039483102 ARCHER-DANIELS-MIDLAND CO COMMON STOCK U	7,498.000	262,471	275,027
042735100 ARROW ELECTRONICS INC COMMON STOCK USD 1	150.000	9,137	8,127
363576109 ARTHUR J GALLAGHER & CO COMMON STOCK USD	2,338.000	103,757	95,718
6055208 ASAHI GLASS CO LTD COMMON STOCK JPY	37,000.000	249,404	214,074

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044209104 ASHLAND INC COMMON STOCK USD 0.01	262.000	28,209	26,907
0989529 ASTRAZENECA PLC COMMON STOCK GBP 0.25	10,770.000	442,106	732,819
00206R102 AT&T INC COMMON STOCK USD 1	8,612.000	296,122	296,339
B17NLM7 AURELIUS SE & CO KGAA COMMON STOCK EUR	4,285.000	108,734	223,989
6065586 AUSTRALIA & NEW ZEALAND BANKING GROUP LT STOCK AUD 0	12,222.000	293,717	248,357
053015103 AUTOMATIC DATA PROCESSING INC COMMON STO	420.000	35,013	35,582
05329W102 AUTONATION INC COMMON STOCK USD 0.01	258.000	15,927	15,392
053332102 AUTOZONE INC COMMON STOCK USD 0.01	92.000	40,473	68,256
Y0486S104 AVAGO TECHNOLOGIES LTD COMMON STOCK EUR	2,310.000	116,259	335,297
053484101 AVALONBAY COMMUNITIES INC REIT USD 0.01	4,325.000	573,230	796,362
0216238 AVIVA PLC COMMON STOCK GBP 25	16,176.000	143,515	123,024
053807103 AVNET INC COMMON STOCK USD 1	270.000	12,239	11,567
7088429 AXA SA COMMON STOCK EUR 2.29	21,614.000	393,676	592,382
05463D100 AXIALL CORP COMMON STOCK USD 0.01	1,069.000	57,949	16,463
6985543 AZBIL CORP COMMON STOCK JPY	7,700.000	197,921	199,389
5499131 A2A SPA COMMON STOCK EUR 0.52	117,385.000	120,680	159,904

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057224107 BAKER HUGHES INC COMMON STOCK USD 1	1,460.000	89,199	67,379
7124594 BALOISE HOLDING AG COMMON STOCK CHF 0.1	1,006.000	122,738	128,237
5501906 BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO EUR 0.49	13,668.000	155,973	100,058
5705946 BANCO SANTANDER SA COMMON STOCK	44,366.000	519,481	219,672
B0JDQD4 BANDAI NAMCO HOLDINGS INC COMMON STOCK J	4,200.000	93,187	89,520
6075808 BANK HAP0ALIM BM COMMON STOCK ILS 1	32,078.000	147,540	165,705
060505104 BANK OF AMERICA CORP COMMON STOCK USD 0.	58,090.000	827,835	977,655
064058100 BANK OF NEW YORK MELLON CORP/THE COMMON 0.01	11,160.000	458,722	460,015
06652K103 BANKUNITED INC COMMON STOCK USD 0.01	6,474.000	247,343	233,452
3134865 BARCLAYS PLC COMMON STOCK GBP 25	37,375.000	140,917	120,585
5086577 BASF SE COMMON STOCK EUR 0	2,584.000	125,430	198,511
07177M103 BAXALTA INC COMMON STOCK USD 0.01	9,505.000	305,741	370,980
5069211 BAYER AG	2,787.000	214,047	350,587
054937107 BB&T CORP COMMON STOCK USD 5	913.000	34,896	34,521
073685109 BEACON ROOFING SUPPLY INC COMMON STOCK U	6,288.000	185,528	258,940
07556Q881 BEAZER HOMES USA INC COMMON STOCK USD 0.	13,520.000	261,703	155,345

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G1154H107 BELMOND LTD COMMON STOCK USD 0.01	26,490.000	315,826	251,655
6091280 BENDIGO & ADELAIDE BANK LTD COMMON STOCK	8,274.000	87,523	71,936
B0F9971 BERENDSEN PLC COMMON STOCK GBP 30	4,334.000	66,385	68,925
084670702 BERKSHIRE HATHAWAY INC COMMON STOCK USD	9,904.000	1,211,094	1,307,724
086516101 BEST BUY CO INC COMMON STOCK USD 0.1	2,140.000	80,455	65,163
6144690 BHP BILLITON LTD COMMON STOCK AUD 0	25,321.000	594,932	329,022
0056650 BHP BILLITON PLC COMMON STOCK GBP 0.5	3,041.000	82,498	34,064
BWVFSS1 BILIA AB COMMON STOCK SEK 10	11,216.000	246,441	255,435
09060J106 BIODELIVERY SCIENCES INTERNATIONAL INC C STOCK USD 0.001	22,781.000	260,130	109,121
09062X103 BIOGEN INC COMMON STOCK USD 0.0005	2,392.000	719,866	732,789
09061G101 BIOMARIN PHARMACEUTICAL INC COMMON STOCK	530.000	62,864	55,523
09247X101 BLACKROCK INC COMMON STOCK USD 0.01	1,880.000	560,237	640,178
6197876 BML INC COMMON STOCK JPY	136.000	3,611	4,110
7309681 BNP PARIBAS SA COMMON STOCK EUR 2	2,420.000	152,717	137,305
6536112 BOC HONG KONG HOLDINGS LTD COMMON STOCK	148,770.000	423,215	454,939
097793103 BONANZA CREEK ENERGY INC COMMON STOCK US	20,848.000	154,912	109,869

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6218670	BORAL LTD COMMON STOCK AUD 0	40,917.000	194,166	175,936
100557107	BOSTON BEER CO INC/THE COMMON STOCK USD	130.000	27,680	26,248
101121101	BOSTON PROPERTIES INC REIT USD 0.01	4,120.000	451,607	525,465
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD	9,781.000	126,519	180,362
103304101	BOYD GAMING CORP COMMON STOCK USD 0.01	14,487.000	182,037	287,857
0798059	BP PLC COMMON STOCK GBP 0.25	64,186.000	572,646	334,897
110122108	BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	6,170.000	254,160	424,434
0136701	BRITISH LAND CO PLC/THE REIT GBP 25	27,863.000	288,636	322,789
111320107	BROADCOM CORP COMMON STOCK MXN 0.0001	9,492.000	325,447	548,827
11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC COMMO USD 0.01	170.000	6,053	9,134
111621306	BROCADE COMMUNICATIONS SYSTEMS INC COMMO USD 0.001	680.000	5,395	6,242
6146500	BROTHER INDUSTRIES LTD COMMON STOCK JPY	20,700.000	372,752	241,252
3091357	BT GROUP PLC COMMON STOCK GBP 5	15,221.000	93,627	105,822
122017106	BURLINGTON STORES INC COMMON STOCK USD 0	5,158.000	210,208	221,278
12673P105	CA INC COMMON STOCK USD 0.1	245.000	0	6,997
127097103	CABOT OIL & GAS CORP COMMON STOCK USD 0.	3,292.000	87,806	58,235

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BWY4ZF1	CAIRN HOMES PLC COMMON STOCK EUR 0.001	194,843.000	227,933	252,931
13123E500	CALLIDUS SOFTWARE INC COMMON STOCK USD 0	10,765.000	191,433	199,906
6639840	CALSONIC KANSEI CORP COMMON STOCK JPY	24,000.000	160,117	214,872
6161503	CALTEX AUSTRALIA LTD COMMON STOCK AUD 0	4,313.000	122,142	118,300
132011107	CAMBREX CORP COMMON STOCK USD 0.1	4,130.000	86,839	194,482
136385101	CANADIAN NATURAL RESOURCES LTD COMMON ST	9,300.000	300,865	203,019
13645T100	CANADIAN PACIFIC RAILWAY LTD	870.000	171,612	111,012
6172323	CANON INC COMMON STOCK JPY	500.000	24,078	15,275
6173694	CAPCOM CO LTD COMMON STOCK JPY	7,000.000	168,677	170,323
4163437	CAPGEMINI SA COMMON STOCK EUR 8	4,705.000	332,419	437,505
139794101	CAPITAL BANK FINANCIAL CORP COMMON STOCK	8,877.000	171,418	283,886
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK	924.000	63,908	66,694
14149Y108	CARDINAL HEALTH INC COMMON STOCK USD 0	7,441.000	472,542	664,258
143658300	CARNIVAL CORP COMMON STOCK USD 0.01	318.000	16,807	17,325
144577103	CARRIZO OIL & GAS INC COMMON STOCK USD 0	4,191.000	166,581	123,970
14964U108	CAVIUM INC COMMON STOCK USD 0.001	2,270.000	98,928	149,162

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124857202 CBS CORP COMMON STOCK USD 0.001	10,940.000	574,985	515,602
125146108 CDW CORP/DE COMMON STOCK USD 0.01	500.000	15,850	21,020
151020104 CELGENE CORP COMMON STOCK USD 0.01	5,675.000	403,814	679,638
BFSSBH4 CEMBRA MONEY BANK AG COMMON STOCK CHF 1	3,339.000	179,400	214,817
156782104 CERNER CORP COMMON STOCK USD 0.01	708.000	40,329	42,600
159864107 CHARLES RIVER LABORATORIES INTERNATIONAL COMMON STOCK USD 0.01	99.000	6,921	7,959
808513105 CHARLES SCHWAB CORP/THE COMMON STOCK USD	4,086.000	112,538	134,552
16117M305 CHARTER COMMUNICATIONS INC COMMON STOCK	820.000	131,282	150,142
M22465104 CHECK POINT SOFTWARE TECHNOLOGIES LTD CO USD 0.01	908.000	78,306	73,893
BWX52N2 CHEUNG KONG PROPERTY HOLDINGS LTD COMMON 1	68,324.000	438,924	444,318
166764100 CHEVRON CORP COMMON STOCK USD 0.75	9,458.000	1,097,301	850,842
169656105 CHIPOTLE MEXICAN GRILL INC COMMON STOCK	55.000	33,958	26,392
H0023R105 CHUBB LTD COMMON STOCK USD 24.77	3,054.000	281,445	356,860
4588364 CIE GENERALE DES ETABLISSEMENTS MICHELIN STOCK EUR 2	1,581.000	158,524	150,963
125509109 CIGNA CORP COMMON STOCK USD 0.25	3,340.000	262,602	488,742
17243V102 CINEMARK HOLDINGS INC COMMON STOCK USD 0	170.000	7,015	5,683

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17275R102 CISCO SYSTEMS INC COMMON STOCK USD 0.001	7,944.000	166,727	215,719
172967424 CITIGROUP INC COMMON STOCK USD 0.01	27,295.000	1,353,617	1,412,516
6197928 CITY DEVELOPMENTS LTD COMMON STOCK SGD 0	31,600.000	210,631	170,401
BW9P816 CK HUTCHISON HOLDINGS LTD COMMON STOCK H	16,251.000	126,400	219,332
0766807 CLOSE BROTHERS GROUP PLC COMMON STOCK GB	11,846.000	236,486	233,438
125896100 CMS ENERGY CORP COMMON STOCK USD 0.01	1,550.000	42,033	55,924
5543986 CNP ASSURANCES COMMON STOCK EUR 1	6,960.000	119,952	94,054
189754104 COACH INC COMMON STOCK USD 0.01	10,730.000	323,561	351,193
191216100 COCA-COLA CO/THE COMMON STOCK USD 0.25	4,270.000	177,049	183,439
19122T109 COCA-COLA ENTERPRISES INC COMMON STOCK U	1,000.000	46,941	49,240
6163286 COCA-COLA WEST CO LTD COMMON STOCK JPY	8,800.000	149,165	179,738
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM USD 0.01	3,760.000	151,603	225,675
B8FMRX8 COLOPLAST A/S COMMON STOCK DKK 1	3,614.000	306,137	293,021
5806225 COLRUYT SA COMMON STOCK EUR 0	6,713.000	352,147	345,985
198280109 COLUMBIA PIPELINE GROUP INC COMMON STOCK	4,280.000	98,614	85,600
20030N101 COMCAST CORP COMMON STOCK USD 0.01	20,002.000	933,773	1,128,713

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6603737	COMFORTDELGRO CORP LTD COMMON STOCK SGD	128,000.000	145,278	275,191
6215035	COMMONWEALTH BANK OF AUSTRALIA COMMON ST	7,703.000	474,151	479,337
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD	510.000	16,317	16,667
6687247	COMSYS HOLDINGS CORP COMMON STOCK JPY	25,800.000	330,693	366,534
20825C104	CONOCOPHILLIPS COMMON STOCK USD 0.01	5,695.000	324,900	265,900
21036P108	CONSTELLATION BRANDS INC COMMON STOCK US	1,210.000	90,168	172,352
4598589	CONTINENTAL AG COMMON STOCK EUR 0	2,234.000	215,180	544,937
216648402	COOPER COS INC/THE COMMON STOCK USD 0.1	1,825.000	264,639	244,915
219350105	CORNING INC COMMON STOCK USD 0.5	1,163.000	17,820	21,260
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD 0	1,490.000	187,328	240,635
4722667	CRAMO OYJ COMMON STOCK EUR 0	7,773.000	154,773	161,361
224399105	CRANE CO COMMON STOCK USD 1	129.000	6,724	6,171
228368106	CROWN HOLDINGS INC COMMON STOCK USD 5	2,740.000	121,737	138,918
6185495	CSL LTD COMMON STOCK AUD 0	1,845.000	72,226	141,361
12650T104	CSRA INC COMMON STOCK USD 0.001	510.000	15,544	15,300
126408103	CSX CORP COMMON STOCK USD 1	3,413.000	83,598	88,567

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BGQYC45	CTT-CORREIOS DE PORTUGAL SA COMMON STOCK	24,345.000	199,227	234,153
229669106	CUBIC CORP COMMON STOCK USD 0	1,694.000	78,730	80,042
229899109	CULLEN/FROST BANKERS INC COMMON STOCK US	350.000	25,421	21,000
231021106	CUMMINS INC COMMON STOCK USD 2.5	1,348.000	187,223	118,637
231561101	CURTISS-WRIGHT CORP COMMON STOCK USD 1	460.000	31,617	31,510
126650100	CVS HEALTH CORP	9,591.000	615,076	937,712
6250542	DAICEL CORP COMMON STOCK JPY	15,500.000	157,134	233,734
6253132	DAIICHIKOSHO CO LTD COMMON STOCK JPY	5,000.000	127,723	199,717
5529027	DAIMLER AG COMMON STOCK EUR 0	2,796.000	245,264	235,633
6250508	DAITO TRUST CONSTRUCTION CO LTD COMMON S	2,323.000	105,249	270,545
6251363	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	5,894.000	95,004	171,634
6251448	DAIWA SECURITIES GROUP INC COMMON STOCK	33,000.000	311,309	204,318
235851102	DANAHER CORP COMMON STOCK USD 0.01	400.000	37,156	37,152
6175203	DBS GROUP HOLDINGS LTD COMMON STOCK SGD	26,213.000	313,868	308,388
233153204	DCT INDUSTRIAL TRUST INC REIT USD 0.01	6,600.000	210,312	246,642
23317H102	DDR CORP REIT USD 0.1	19,700.000	290,992	331,748

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244199105 DEERE & CO COMMON STOCK USD 1	560.000	42,279	42,711
4262118 DELHAIZE GROUP COMMON STOCK EUR 0	7,477.000	434,122	729,298
627823106 DELPHI AUTOMOTIVE PLC COMMON STOCK USD 0	6,350.000	374,584	544,386
247361702 DELTA AIR LINES INC COMMON STOCK USD 0.0	3,070.000	67,591	155,618
24802Y105 DEMANDWARE INC COMMON STOCK USD 0.01	4,357.000	289,468	235,147
249030107 DENTSPLY INTERNATIONAL INC COMMON STOCK	200.000	9,521	12,170
249908104 DEPOMED INC COMMON STOCK USD 0	13,408.000	258,298	243,087
4457088 DERICHEBOURG SA COMMON STOCK EUR 0.25	10,940.000	51,305	39,408
0265274 DERWENT LONDON PLC REIT GBP 5	3,660.000	98,288	198,085
2141941 DESCARTES SYSTEMS GROUP INC/THE COMMON S	11,157.000	211,797	223,606
5842359 DEUTSCHE TELEKOM AG COMMON STOCK EUR 0	28,053.000	455,920	508,611
B0YZ0Z5 DEUTSCHE WOHNEN AG COMMON STOCK EUR 0	5,600.000	132,950	155,823
BYP97J7 DEXERIALS CORP COMMON STOCK JPY	14,700.000	205,455	158,493
BYSS4Q7 DFDS A/S COMMON STOCK DKK 20	5,869.000	196,639	228,103
25243Q205 DIAGEO PLC ADR USD	3,400.000	398,540	370,838
0237400 DIAGEO PLC COMMON STOCK GBP 28.93518	6,760.000	182,408	184,974

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25278X109 DIAMONDBACK ENERGY INC COMMON STOCK USD	220.000	16,580	14,718
252784301 DIAMONDROCK HOSPITALITY CO REIT USD 0.01	1,670.000	22,163	16,116
B234WN9 DIASORIN SPA COMMON STOCK EUR 1	4,391.000	192,394	231,104
6250821 DIC CORP COMMON STOCK JPY	53,000.000	150,801	145,393
253393102 DICK'S SPORTING GOODS INC COMMON STOCK U	318.000	17,691	11,241
253868103 DIGITAL REALTY TRUST INC REIT USD 0.01	4,822.000	310,375	364,640
254067101 DILLARD'S INC COMMON STOCK USD 0	40.000	5,389	2,628
BY9D0Y1 DIRECT LINE INSURANCE GROUP PLC COMMON S	10.90909	122,421	118,904
254709108 DISCOVER FINANCIAL SERVICES COMMON STOCK	19,797.000	67,158	67,400
25470M109 DISH NETWORK CORP COMMON STOCK USD 0.01	1,257.000	124,211	135,574
256677105 DOLLAR GENERAL CORP COMMON STOCK USD 0.8	2,371.000	111,326	110,392
25960P109 DOUGLAS EMMETT INC REIT USD 0.01	1,536.000	185,863	247,881
260543103 DOW CHEMICAL CO/THE COMMON STOCK USD 2.5	7,950.000	144,915	187,902
23331A109 DR HORTON INC COMMON STOCK USD 0.01	3,650.000	113,436	124,276
26138E109 DR PEPPER SNAPPLE GROUP INC COMMON STOCK	3,880.000	25,337	49,396
23334L102 DSW INC COMMON STOCK USD 0	530.000	7,120	5,011
	210.000		

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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
233331107 DTE ENERGY CO COMMON STOCK USD 0	2,456.000	184,472	196,947
5119901 DUERR AG COMMON STOCK EUR 0	1,409.000	122,956	112,652
B3VL4P5 DULUXGROUP LTD COMMON STOCK AUD	38,143.000	161,260	184,544
26483E100 DUN & BRADSTREET CORP/THE COMMON STOCK U	1,940.000	214,953	201,624
265504100 DUNKIN' BRANDS GROUP INC COMMON STOCK US	1,444.000	68,772	61,500
27579R104 EAST WEST BANCORP INC COMMON STOCK USD 0	697.000	16,645	28,967
277432100 EASTMAN CHEMICAL CO COMMON STOCK USD 0.0	1,645.000	119,953	111,054
G29183103 EATON CORP PLC COMMON STOCK USD 0.01	8,590.000	532,674	447,024
281020107 EDISON INTERNATIONAL COMMON STOCK USD 0	7,699.000	441,949	455,858
263534109 EI DU PONT DE NEMOURS & CO COMMON STOCK	2,159.000	144,248	143,789
B1KKBX6 ELECTROLUX AB COMMON STOCK SEK 5	4,148.000	121,186	100,962
285512109 ELECTRONIC ARTS INC COMMON STOCK USD 0.0	2,262.000	56,657	155,445
B7FNMQ2 ELEMENT FINANCIAL CORP COMMON STOCK CAD	15,700.000	105,421	188,748
532457108 ELI LILLY & CO COMMON STOCK USD 0	4,185.000	348,095	352,628
28849P100 ELLIE MAE INC COMMON STOCK USD 0.0001	3,376.000	237,436	203,336
268648102 EMC CORP/MA COMMON STOCK USD 0.01	18,151.000	455,855	466,118

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291011104 EMERSON ELECTRIC CO COMMON STOCK USD 0.5	724.000	34,094	34,629
5271782 ENDESA SA COMMON STOCK EUR 1.2	6,957.000	128,881	140,001
630401106 ENDO INTERNATIONAL PLC COMMON STOCK	3,190.000	195,561	195,292
7144569 ENEL SPA COMMON STOCK EUR 1	47,866.000	207,193	202,372
B0C2CQ3 ENGIE SA COMMON STOCK EUR 1	17,278.000	414,722	306,405
7145056 ENI SPA COMMON STOCK EUR 0	5,249.000	130,626	78,687
G3157S106 ENSCO PLC COMMON STOCK USD 0.1	990.000	56,207	15,236
26875P101 EOG RESOURCES INC COMMON STOCK USD 0.01	1,799.000	138,225	127,351
26884L109 EQT CORP COMMON STOCK USD 0	2,840.000	190,152	148,049
294429105 EQUIFAX INC COMMON STOCK USD 1.25	210.000	20,925	23,388
29444U700 EQUINIX INC REIT USD 0.001	695.000	190,054	210,168
29476L107 EQUITY RESIDENTIAL REIT USD 0.01	12,700.000	751,920	1,036,193
297178105 ESSEX PROPERTY TRUST INC REIT USD 0.0001	1,916.000	284,652	458,710
518439104 ESTEE LAUDER COS INC/THE COMMON STOCK US	225.000	16,127	19,814
BSSWC52 ESTIA HEALTH LTD COMMON STOCK AUD	41,042.000	189,486	217,382
4798271 EUROCOMMERCIAL PROPERTIES NV DUTCH CERT	3,115.000	126,786	134,659

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811054402 EW SCRIPPS CO/THE COMMON STOCK USD 0.01	17,489.000	289,334	332,291
302196108 EXPRESS SCRIPTS HOLDING CO COMMON STOCK	1,403.000	126,496	122,636
30225T102 EXTRA SPACE STORAGE INC REIT USD 0.01	438.000	22,730	38,636
302316102 EXXON MOBIL CORP COMMON STOCK USD 0	13,607.000	1,114,042	1,060,666
6327703 EZAKI GLICO CO LTD COMMON STOCK JPY	4,200.000	203,852	228,688
30303M102 FACEBOOK INC COMMON STOCK USD 0.000006	10,560.000	781,384	1,105,210
303250104 FAIR ISAAC CORP COMMON STOCK USD 0.01	2,260.000	175,742	212,847
B0LC9F2 FASTIGHETS AB BALDER COMMON STOCK SEK 1	25,685.000	138,508	635,834
302556103 FCB FINANCIAL HOLDINGS INC COMMON STOCK	7,736.000	225,282	276,871
31428X106 FEDEX CORP COMMON STOCK USD 0.1	2,075.000	295,985	309,154
31430F101 FELCOR LODGING TRUST INC REIT USD 0.01	31,709.000	204,045	231,476
31620M106 FIDELITY NATIONAL INFORMATION SERVICES I STOCK USD 0.01	2,363.000	145,431	143,198
31660B101 FIESTA RESTAURANT GROUP INC COMMON STOCK	5,434.000	213,775	182,582
316773100 FIFTH THIRD BANCORP COMMON STOCK USD 0	2,510.000	52,734	50,451
BYL7ZF7 FIRSTSERVICE CORP COMMON STOCK CAD	257.000	10,280	10,342
302445101 FLIR SYSTEMS INC COMMON STOCK USD 0.01	230.000	7,191	6,456

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4359690 FLUGHAFEN WIEN AG COMMON STOCK EUR 0	1,638.000	153,008	155,872
343412102 FLUOR CORP COMMON STOCK USD 0.01	2,425.000	140,993	114,509
344849104 FOOT LOCKER INC COMMON STOCK USD 0.01	550.000	29,198	35,800
345370860 FORD MOTOR CO COMMON STOCK USD 0.01	7,931.000	120,465	111,748
34964C106 FORTUNE BRANDS HOME & SECURITY INC COMMO USD 0.01	990.000	40,659	54,945
B1SK0S6 FREENET AG COMMON STOCK EUR 0	8,479.000	115,466	288,434
6356365 FUJI ELECTRIC CO LTD COMMON STOCK JPY	38,000.000	158,632	161,420
6356406 FUJI HEAVY INDUSTRIES LTD COMMON STOCK J	2,200.000	90,697	91,936
6356525 FUJIFILM HOLDINGS CORP COMMON STOCK JPY	7,900.000	154,658	333,613
6356945 FUJITSU LTD COMMON STOCK JPY	53,450.000	302,238	269,660
B01CP21 GAMESA CORP TECNOLOGICA SA COMMON STOCK	14,829.000	258,416	254,840
36467W109 GAMESTOP CORP COMMON STOCK USD 0.001	151.000	6,651	4,234
364760108 GAP INC/THE COMMON STOCK USD 0.05	430.000	17,801	10,621
5650422 GAS NATURAL SDG SA COMMON STOCK EUR 1	3,320.000	92,413	67,857
4557104 GEA GROUP AG COMMON STOCK EUR 0	1,570.000	78,303	63,785
7742468 GECINA SA REIT EUR 7.5	2,035.000	268,574	247,811

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369604103 GENERAL ELECTRIC CO COMMON STOCK USD 0.0	30,276.000	730,374	943,097
370023103 GENERAL GROWTH PROPERTIES INC REIT USD 0	26,628.000	574,331	724,548
37045V100 GENERAL MOTORS CO COMMON STOCK USD 0.01	1,834.000	59,539	62,374
G3922B107 GENPACT LTD COMMON STOCK USD 0.01	370.000	6,508	9,243
0207458 GENUS PLC COMMON STOCK GBP 10	9,338.000	215,187	213,881
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0	2,351.000	253,140	237,898
5980613 GIVAUDAN SA COMMON STOCK CHF 10	97.000	170,800	176,654
0925288 GLAXOSMITHKLINE PLC COMMON STOCK GBP 25	10,908.000	225,325	220,741
B4T3BW6 GLENCORE PLC COMMON STOCK GBP 0.01	17,510.000	85,096	23,351
B8RBZV7 GLP J-REIT REIT JPY	142.000	145,070	137,874
36191G107 GNC HOLDINGS INC COMMON STOCK USD 0.001	140.000	7,237	4,343
0375377 GO-AHEAD GROUP PLC COMMON STOCK GBP 10	1,720.000	58,298	67,662
38046C109 GOGO INC COMMON STOCK USD 0.0001	12,280.000	241,172	218,584
38141G104 GOLDMAN SACHS GROUP INC/THE COMMON STOCK	1,544.000	269,626	278,275
382550101 GOODYEAR TIRE & RUBBER CO/THE COMMON STO	243.000	7,194	7,939
6365866 GPT GROUP/THE REIT AUD 0	96,077.000	344,525	334,126

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B8K9X70	GRAND CITY PROPERTIES SA COMMON STOCK EU	11,957.000	160,157	277,832
BRJ3BP0	GRANGES AB COMMON STOCK SEK 1.339775	26,606.000	219,653	220,912
389375106	GRAY TELEVISION INC COMMON STOCK USD 0	18,640.000	213,985	303,832
391164100	GREAT PLAINS ENERGY INC COMMON STOCK USD	218.000	4,875	5,954
B01FLL1	GREAT PORTLAND ESTATES PLC REIT GBP 12.5	17,185.000	107,586	209,724
0386410	GREENCORE GROUP PLC COMMON STOCK GBP 1	87,083.000	155,303	454,750
093671105	H&R BLOCK INC COMMON STOCK USD 0	500.000	16,373	16,655
B012TP2	HALFORDS GROUP PLC COMMON STOCK GBP 1	11,886.000	92,416	58,758
406216101	HALLIBURTON CO COMMON STOCK USD 2.5	3,040.000	164,972	103,482
0406501	HAMMERSON PLC REIT GBP 25	24,791.000	197,081	219,237
4511809	HANNOVER RUECK SE COMMON STOCK EUR 0	3,765.000	337,852	432,100
B0PPFY8	HANSTEEN HOLDINGS PLC REIT GBP 10	35,430.000	64,311	60,106
413086109	HARMAN INTERNATIONAL INDUSTRIES INC COMM USD 0.01	1,140.000	113,563	107,399
40412C101	HCA HOLDINGS INC COMMON STOCK USD 0.01	573.000	43,724	38,752
40414L109	HCP INC REIT USD 1	770.000	27,993	29,445
40416M105	HD SUPPLY HOLDINGS INC COMMON STOCK USD	300.000	10,535	9,009

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422226108 HEALTH NET INC/OLD COMMON STOCK EUR 0.00	150.000	5,947	10,269
421946104 HEALTHCARE REALTY TRUST INC REIT USD 0.0	7,400.000	185,019	209,568
42225P501 HEALTHCARE TRUST OF AMERICA INC REIT USD	6,750.000	164,464	182,048
B0CCH46 HEINEKEN HOLDING NV COMMON STOCK EUR 1.6	1,784.000	120,256	137,595
BXRTNW3 HEMFOSA FASTIGHETER AB COMMON STOCK SEK	17,259.000	217,046	192,947
B3CM952 HENDERSON GROUP PLC COMMON STOCK GBP 12.	47,337.000	176,463	216,008
427866108 HERSHEY CO/THE COMMON STOCK USD 1	1,280.000	129,117	114,266
42824C109 HEWLETT PACKARD ENTERPRISE CO COMMON STO 0.01	23,507.000	348,419	357,306
40418F108 HFF INC COMMON STOCK USD 0.01	7,973.000	243,236	247,721
431284108 HIGHWOODS PROPERTIES INC REIT USD 0.01	4,922.000	174,777	214,599
431475102 HILL-ROM HOLDINGS INC COMMON STOCK USD 0	330.000	17,555	15,860
43300A104 HILTON WORLDWIDE HOLDINGS INC COMMON STO 0.01	1,350.000	34,883	28,890
6400433 HIS CO LTD COMMON STOCK JPY	7,800.000	201,587	263,577
BKJ9PT1 HISPANIA ACTIVOS INMOBILIARIOS SA COMMON 1	3,361.000	45,907	47,829
6429405 HITACHI CONSTRUCTION MACHINERY CO LTD CO JPY	18,200.000	284,845	287,157
6496368 HITACHI KOKUSAI ELECTRIC INC COMMON STOC	8,000.000	116,181	110,196

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404251100 HNI CORP COMMON STOCK USD 1	3,906.000	187,131	140,850
436440101 HOLOGIC INC COMMON STOCK USD 0.01	781.000	28,142	30,217
437076102 HOME DEPOT INC/THE COMMON STOCK USD 0.05	2,956.000	245,198	390,931
B19NKB7 HOME RETAIL GROUP PLC COMMON STOCK GBP 1	21,593.000	68,092	31,683
6435145 HONDA MOTOR CO LTD COMMON STOCK JPY	2,900.000	86,096	94,260
438516106 HONEYWELL INTERNATIONAL INC COMMON STOCK	9,645.000	794,253	998,933
6434915 HONGKONG LAND HOLDINGS LTD COMMON STOCK	47,988.000	337,168	335,916
44107P104 HOST HOTELS & RESORTS INC REIT USD 0.01	28,840.000	458,534	442,406
0557681 HOWDEN JOINERY GROUP PLC COMMON STOCK GB	34,059.000	185,423	264,301
40434L105 HP INC COMMON STOCK USD 0.01	6,632.000	83,952	78,523
0540528 HSBC HOLDINGS PLC COMMON STOCK GBP 0.5	112,503.000	1,160,280	889,117
4449137 HUFVUDSTADEN AB COMMON STOCK SEK 5	8,026.000	92,522	114,146
444859102 HUMANA INC COMMON STOCK USD 0.166	828.000	62,405	147,806
446413106 HUNTINGTON INGALLS INDUSTRIES INC COMMON 0.01	88.000	10,624	11,163
44919P508 IAC/INTERACTIVECORP COMMON STOCK USD 0.0	142.000	10,087	8,527
B288C92 IBERDROLA SA COMMON STOCK EUR 0.75	77,271.000	489,429	549,804

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6456102	IBIDEN CO LTD COMMON STOCK JPY	1,600.000	25,111	23,183
4554406	ICADE REIT EUR 0	2,651.000	235,201	178,258
G4705A100	ICON PLC COMMON STOCK USD 0.06	1,986.000	83,728	154,312
B1FF8P7	IDEMITSU KOSAN CO LTD COMMON STOCK JPY	6,900.000	119,122	111,162
B06QFB7	IG GROUP HOLDINGS PLC COMMON STOCK GBP 0	6,401.000	60,306	75,711
451734107	IHS INC COMMON STOCK USD 0.01	419.000	46,965	49,622
452327109	ILLUMINA INC COMMON STOCK USD 0.01	529.000	102,847	101,539
45245E109	IMAX CORP COMMON STOCK USD 0	5,789.000	161,280	205,741
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD	5,863.000	177,398	250,702
0454492	IMPERIAL BRANDS PLC COMMON STOCK GBP 10	4,655.000	209,539	246,070
B1VSK54	INDUSTRIVARDEN AB COMMON STOCK SEK 2.5	9,936.000	178,125	171,010
5889505	INFINEON TECHNOLOGIES AG COMMON STOCK EU	17,855.000	264,381	261,941
G47791101	INGERSOLL-RAND PLC COMMON STOCK USD 1	846.000	50,498	46,775
457187102	INGREDION INC COMMON STOCK USD 0.01	110.000	10,602	10,542
45866F104	INTERCONTINENTALEXCHANGE INC	720.000	143,455	184,507
BY5B50	INTERMEDIATE CAPITAL GROUP PLC COMMON ST	23.33333	280,507	449,213
		48,609.000		

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459200101 INTERNATIONAL BUSINESS MACHINES CORP COM	USD 0.2 350.000	67,338	48,167
5161407 INTERPUMP GROUP SPA COMMON STOCK EUR 0.5	12,945.000	146,024	201,370
461202103 INTUIT INC COMMON STOCK USD 0.01	2,287.000	173,453	220,696
G491BT108 INVESCO LTD COMMON STOCK USD 0.2	4,521.000	145,173	151,363
6205694 INVESTA OFFICE FUND REIT AUD 0	71,987.000	197,230	209,497
B17BBQ5 INVESTEK PLC COMMON STOCK GBP 0.02	42,854.000	309,546	302,801
B0R7JF1 IPSEN SA COMMON STOCK EUR 1	4,135.000	203,026	274,003
4783211 IREN SPA COMMON STOCK EUR 1	52,045.000	92,555	84,239
3398649 ITV PLC COMMON STOCK GBP 10	99,675.000	180,173	406,356
B019KW7 J SAINSBURY PLC COMMON STOCK GBP 28.5714	17,280.000	114,422	65,914
426281101 JACK HENRY & ASSOCIATES INC COMMON STOCK	550.000	36,106	42,933
466367109 JACK IN THE BOX INC COMMON STOCK USD 0.0	1,319.000	101,194	101,180
B8BRV46 JAPAN AIRLINES CO LTD COMMON STOCK JPY	2,100.000	72,125	76,043
6711696 JAPAN PETROLEUM EXPLORATION CO LTD COMMO	4,200.000	159,644	113,995
6513342 JAPAN RETAIL FUND INVESTMENT CORP REIT J	253.000	474,152	488,354
G50871105 JAZZ PHARMACEUTICALS PLC COMMON STOCK US	111.000	17,136	15,602

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477143101 JETBLUE AIRWAYS CORP COMMON STOCK USD 0.	560.000	14,112	12,684
6543792 JFE HOLDINGS INC COMMON STOCK JPY	6,300.000	146,175	100,553
6473468 JGC CORP COMMON STOCK JPY	3,000.000	59,594	46,461
B142FZ8 JM AB COMMON STOCK SEK 1	6,266.000	197,730	187,818
968223206 JOHN WILEY & SONS INC COMMON STOCK USD 1	130.000	6,954	5,854
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1	9,996.000	905,157	1,026,789
478366107 JOHNSON CONTROLS INC COMMON STOCK USD 0.	6,065.000	239,517	239,507
48020Q107 JONES LANG LASALLE INC COMMON STOCK USD	100.000	16,458	15,986
46625H100 JPMORGAN CHASE & CO COMMON STOCK USD 1	15,140.000	814,316	999,694
B53P200 JUPITER FUND MANAGEMENT PLC COMMON STOCK	35,650.000	252,478	237,344
B627LW9 JX HOLDINGS INC COMMON STOCK JPY	26,700.000	107,878	112,842
6484277 K'S HOLDINGS CORP COMMON STOCK JPY	5,100.000	189,187	175,095
483007704 KAISER ALUMINUM CORP COMMON STOCK USD 0.	1,723.000	103,453	144,146
6483360 KANEKA CORP COMMON STOCK JPY	15,000.000	150,095	157,737
6484686 KAWASAKI KISEN KAISHA LTD COMMON STOCK J	102,000.000	238,270	220,458
48244B100 KCG HOLDINGS INC COMMON STOCK USD 0.01	17,001.000	200,054	209,282

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6248990	KDDI CORP COMMON STOCK JPY	15,000.000	177,734	393,283
B0C5Q59	KENEDIX OFFICE INVESTMENT CORP REIT JPY	40.000	169,215	187,871
4490005	KESKO OYJ COMMON STOCK EUR 0	6,663.000	247,381	234,295
493267108	KEYCORP COMMON STOCK USD 1	5,220.000	65,467	68,852
49427F108	KILROY REALTY CORP REIT USD 0.01	6,549.000	317,788	414,421
494368103	KIMBERLY-CLARK CORP COMMON STOCK USD 1.2	1,470.000	155,704	187,131
49446R109	KIMCO REALTY CORP REIT USD 0.01	23,480.000	538,216	621,281
49456B101	KINDER MORGAN INC/DE COMMON STOCK USD 0.	1,770.000	48,037	26,408
4491235	KINGSPAN GROUP PLC COMMON STOCK EUR 0.13	9,667.000	238,867	255,286
BB22L96	KION GROUP AG COMMON STOCK EUR	4,435.000	200,269	221,712
482480100	KLA-TENCOR CORP COMMON STOCK USD 0.001	1,026.000	66,151	71,153
7582556	KLEPIERRE REIT EUR 1.4	14,515.000	612,134	646,316
6496023	KOBE STEEL LTD COMMON STOCK JPY	216,000.000	373,182	238,813
6496658	KOMORI CORP COMMON STOCK JPY	13,400.000	165,307	159,069
B09M9D2	KONE OYJ COMMON STOCK EUR 0	9,287.000	411,462	395,165
6496700	KONICA MINOLTA INC COMMON STOCK JPY	26,000.000	201,252	264,117

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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BKWP5S5 KONINKLIJKE AHOLD NV COMMON STOCK EUR 0.	29,686.000	363,743	628,028
501014104 KRISPY KREME DOUGHNUTS INC COMMON STOCK	13,671.000	264,481	206,022
501044101 KROGER CO/THE COMMON STOCK USD 1	761.000	27,393	31,833
5529191 KUKA AG COMMON STOCK EUR 0	1,634.000	127,079	147,415
502424104 L-3 COMMUNICATIONS HOLDINGS INC COMMON S 0.01	797.000	94,658	95,249
4057808 L'OREAL SA COMMON STOCK EUR 0.2	1,402.000	259,376	236,521
505336107 LA-Z-BOY INC COMMON STOCK USD 1	9,508.000	251,985	232,185
512807108 LAM RESEARCH CORP COMMON STOCK USD 0.001	3,230.000	179,441	256,527
512816109 LAMAR ADVERTISING CO REIT USD 0.001	122.000	6,566	7,318
3180943 LAND SECURITIES GROUP PLC REIT GBP 10	29,194.000	402,969	506,452
517942108 LASALLE HOTEL PROPERTIES REIT USD 0.01	1,467.000	52,824	36,910
B9G6L89 LEG IMMOBILIEN AG COMMON STOCK EUR	6,900.000	441,385	565,908
0560399 LEGAL & GENERAL GROUP PLC COMMON STOCK G	135,189.000	179,214	533,605
524901105 LEGG MASON INC COMMON STOCK USD 0.1	591.000	33,353	23,185
6512004 LENDLEASE GROUP STAPLED SECURITY AUD 0	4,153.000	43,938	43,087
526107107 LENNOX INTERNATIONAL INC COMMON STOCK US	70.000	4,898	8,743

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6598424	LEOPALACE21 CORP COMMON STOCK JPY	33,900.000	201,202	185,429
531172104	LIBERTY PROPERTY TRUST REIT USD 0.001	1,470.000	55,814	45,644
BYZBCY3	LINK ADMINISTRATION HOLDINGS LTD COMMON	28,628.000	144,807	155,171
B0PB4M7	LINK REIT REIT HKD 0	50,000.000	261,526	299,349
535919203	LIONS GATE ENTERTAINMENT CORP COMMON STO	180.000	7,030	5,830
0870612	LLOYDS BANKING GROUP PLC COMMON STOCK GB	142,966.000	160,401	153,971
540424108	LOEWS CORP COMMON STOCK USD 0.01	560.000	23,174	21,504
7333378	LONZA GROUP AG COMMON STOCK CHF 1	3,285.000	372,931	535,248
B17MMZ4	LOOKERS PLC COMMON STOCK GBP 5	73,670.000	180,425	200,877
548661107	LOWE'S COS INC COMMON STOCK USD 0.5	13,525.000	709,294	1,028,441
BV0LTT1	LUCAS BOLLS HOLDING BV COMMON STOCK EUR 0	6,972.000	128,971	168,855
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD	267.000	18,616	14,009
4061412	LVMH MOET HENNESSY LOUIS VUITTON SE COMM EUR 0.3	374.000	57,389	58,869
B28YTC2	MACQUARIE GROUP LTD COMMON STOCK AUD 0	2,948.000	140,955	177,527
B015YX4	MAGELLAN FINANCIAL GROUP LTD COMMON STOC	16,632.000	203,738	329,621
559222401	MAGNA INTERNATIONAL INC COMMON STOCK CAD	609.000	32,760	24,701

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6614159	MAJOR CINEPLEX GROUP PCL FOREIGN SH. THB	185,700.000	168,134	181,907
B83VD95	MAN GROUP PLC COMMON STOCK GBP 0.0342857	56,052.000	123,407	144,989
56418H100	MANPOWERGROUP INC COMMON STOCK USD 0.01	140.000	10,964	11,801
565849106	MARATHON OIL CORP COMMON STOCK USD 1	1,520.000	53,718	19,137
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD	900.000	46,803	46,656
3127489	MARKS & SPENCER GROUP PLC COMMON STOCK G	38,789.000	226,629	258,642
573284106	MARTIN MARIETTA MATERIALS INC COMMON STO 0.01	382.000	48,267	52,174
6569464	MARUBENI CORP COMMON STOCK JPY	47,800.000	279,163	248,388
6569505	MARUICHI STEEL TUBE LTD COMMON STOCK JPY	5,600.000	160,477	167,122
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOC 0.002	5,010.000	45,242	44,188
574599106	MASCO CORP COMMON STOCK USD 1	4,008.000	80,885	113,426
57636Q104	MASTERCARD INC COMMON STOCK USD 0.0001	5,096.000	325,330	496,147
0574635	MCBRIDE PLC COMMON STOCK GBP 10	94,064.000	221,153	229,451
BYNVD08	MCCARTHY & STONE PLC COMMON STOCK GBP 8	45,967.000	151,193	172,087
580135101	MCDONALD'S CORP COMMON STOCK USD 0.01	4,170.000	398,117	492,644
58155Q103	MCKESSON CORP COMMON STOCK USD 0.01	1,650.000	316,611	325,430

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58441K100 MEDIA GENERAL INC COMMON STOCK USD 0	19,669.000	343,678	317,654
6782090 MEDIPAL HOLDINGS CORP COMMON STOCK JPY	24,728.000	366,643	426,334
58502B106 MEDNAX INC COMMON STOCK USD 0.01	140.000	10,226	10,032
G5960L103 MEDTRONIC PLC COMMON STOCK USD 0.10	11,635.000	640,295	894,964
58605Q109 MEMORIAL RESOURCE DEVELOPMENT CORP COMMO USD 0.01	13,736.000	245,350	221,836
58933Y105 MERCK & CO INC COMMON STOCK USD 0.5	1,333.000	69,707	70,409
4741844 MERCK KGAA COMMON STOCK EUR 0	3,816.000	376,190	371,296
BWFD052 MERIDIAN ENERGY LTD COMMON STOCK NZD 0	179,852.000	295,821	294,273
59156R108 METLIFE INC COMMON STOCK USD 0.01	5,981.000	260,115	288,344
5993901 METROPOLE TELEVISION SA COMMON STOCK EUR	5,544.000	127,949	95,396
5071432 METSA BOARD OYJ COMMON STOCK EUR 1.7	33,942.000	226,471	252,936
59408Q106 MICHAELS COS INC/THE COMMON STOCK USD 0.	7,028.000	124,580	155,389
BQY7BX8 MICRO FOCUS INTERNATIONAL PLC COMMON STO	13,059.000	147,071	307,000
595017104 MICROCHIP TECHNOLOGY INC COMMON STOCK US	830.000	35,477	38,628
594918104 MICROSOFT CORP COMMON STOCK USD 0.000006	32,965.000	1,228,274	1,828,898
6161978 MIRVAC GROUP REIT AUD 0	205,946.000	311,590	296,675

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6597045	MITSUBISHI ELECTRIC CORP COMMON STOCK JP	16,000.000	191,474	170,581
6596729	MITSUBISHI ESTATE CO LTD COMMON STOCK JP	50,051.000	1,061,008	1,049,950
6598446	MITSUBISHI MOTORS CORP COMMON STOCK JPY	41,200.000	374,192	352,766
6335171	MITSUBISHI UFJ FINANCIAL GROUP INC COMMO JPY	103,000.000	581,524	648,251
6597302	mitsui & co ltd common stock jpy	12,800.000	157,901	153,809
6597368	mitsui chemicals inc common stock jpy	61,000.000	222,008	274,841
6597603	mitsui fudosan co ltd common stock jpy	31,196.000	722,915	792,510
6597584	mitsui osk lines ltd common stock jpy	7,000.000	25,664	17,864
6591014	mizuho financial group inc common stock	85,100.000	183,929	172,259
60740F105	mobile mini inc common stock USD 0.01	7,944.000	307,688	247,297
607525102	model n inc common stock USD 0.00015	6,079.000	66,470	67,842
60871R209	molson coors brewing co common stock USD	2,273.000	156,239	213,480
609207105	mondelez international inc common stock	7,241.000	237,838	324,686
B1CRLC4	mondi plc common stock GBP 0.2	19,684.000	164,749	387,023
61166W101	monsanto co common stock USD 0.01	5,135.000	469,388	505,900
617446448	morgan stanley common stock USD 0.01	7,696.000	206,722	244,810

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6602648	MORINAGA MILK INDUSTRY CO LTD COMMON STO	26,000.000	78,379	119,307
61945C103	MOSAIC CO/THE COMMON STOCK USD 0.01	4,210.000	203,326	116,154
553573106	MSG NETWORKS INC COMMON STOCK USD 0.01	660.000	14,258	13,728
5294121	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA	1,616.000	287,851	323,970
N59465109	MYLAN NV COMMON STOCK USD 0.0100	600.000	39,744	32,442
6624608	NATIONAL AUSTRALIA BANK LTD COMMON STOCK	5,988.000	172,322	131,568
0621520	NATIONAL EXPRESS GROUP PLC COMMON STOCK	14,205.000	66,196	69,678
B08SNH3	NATIONAL GRID PLC COMMON STOCK GBP 11.39	13,461.000	190,305	186,002
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK	720.000	35,269	24,113
637417106	NATIONAL RETAIL PROPERTIES INC REIT USD	1,630.000	60,253	65,282
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK US	13,668.000	160,153	169,620
6640400	NEC CORP COMMON STOCK JPY	132,000.000	316,845	422,461
B06YV46	NESTE OYJ COMMON STOCK EUR 0	3,497.000	86,214	104,961
7123870	NESTLE SA COMMON STOCK CHF 0.1	15,316.000	944,153	1,140,667
65336K103	NEXSTAR BROADCASTING GROUP INC COMMON ST 0.01	5,045.000	94,424	296,142
3208986	NEXT PLC COMMON STOCK GBP 10	2,363.000	84,315	253,898

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65339F101 NEXTERA ENERGY INC COMMON STOCK USD 0.01	1,865.000	157,218	193,755
6640767 NH FOODS LTD COMMON STOCK JPY	14,997.000	301,160	296,462
66518L108 NIELSEN HOLDINGS PLC COMMON STOCK USD 0.	14,145.000	633,337	659,157
B888PJ2 NIPPON PAPER INDUSTRIES CO LTD COMMON ST	12,100.000	170,929	197,551
B98BC67 NIPPON PROLOGIS REIT INC REIT JPY	136.000	251,284	247,026
6642569 NIPPON STEEL & SUMITOMO METAL CORP COMMO JPY	16,500.000	328,190	331,385
6641373 NIPPON TELEGRAPH & TELEPHONE CORP COMMON	11,516.000	269,100	462,957
6643960 NIPPON YUSEN KK COMMON STOCK JPY	30,000.000	76,995	73,569
B1W6PY1 NOBIA AB COMMON STOCK SEK 0.33	21,378.000	252,279	268,791
655044105 NOBLE ENERGY INC COMMON STOCK USD 0.01	2,840.000	157,029	93,521
5902941 NOKIA OYJ COMMON STOCK EUR 0	22,627.000	182,408	162,103
BYSJJF4 NOMURA REAL ESTATE MASTER FUND INC REIT	147.000	196,696	182,566
5380031 NORDEA BANK AB COMMON STOCK SEK 1	1,650.000	14,631	18,260
B06CF71 NORDEX SE COMMON STOCK EUR 0	2,117.000	70,625	75,315
666807102 NORTHROP GRUMMAN CORP COMMON STOCK USD 1	770.000	143,218	145,384
7103065 NOVARTIS AG COMMON STOCK CHF 0.5	9,399.000	640,771	815,018

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BHC8X90	NOVO NORDISK A/S COMMON STOCK DKK 0.2	17,657.000	364,302	1,027,837
5436064	NSI NV REIT EUR 0.46	25,522.000	136,866	110,205
B031SG1	NTT URBAN DEVELOPMENT CORP COMMON STOCK	9,000.000	101,820	87,535
670346105	NUCOR CORP COMMON STOCK USD 0.4	420.000	17,435	16,926
6651372	NUPLEX INDUSTRIES LTD COMMON STOCK NZD 0	61,802.000	177,921	200,971
670704105	NUVASIVE INC COMMON STOCK USD 0.001	4,636.000	242,964	250,854
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK USD	2,222.000	189,924	187,204
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK U	3,602.000	302,973	243,531
B157767	OESTERREICHISCHE POST AG COMMON STOCK EU	4,049.000	194,861	147,919
G67506108	OM ASSET MANAGEMENT PLC COMMON STOCK USD	12,987.000	202,867	199,091
68389X105	ORACLE CORP COMMON STOCK USD 0.01	1,918.000	64,867	70,065
68557N103	ORBITAL ATK INC COMMON STOCK USD 0.01	90.000	6,917	8,041
6661144	ORIX CORP COMMON STOCK JPY	10,800.000	121,030	154,016
6527774	ORIX JREIT INC REIT JPY	142.000	190,867	184,619
BH4TCW7	ORORA LTD COMMON STOCK AUD	39,482.000	30,495	64,632
6655620	OSG CORP COMMON STOCK JPY	11,300.000	219,851	215,958

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B5LTM93 OTSUKA HOLDINGS CO LTD COMMON STOCK JPY	7,100.000	226,393	254,796
693718108 PACCAR INC COMMON STOCK USD 1	3,390.000	181,016	160,686
B44XTX8 PANDORA A/S COMMON STOCK DKK 1	2,988.000	75,522	379,274
69924R108 PARAMOUNT GROUP INC REIT USD 0.01	11,600.000	208,057	209,960
701094104 PARKER-HANNIFIN CORP COMMON STOCK USD 0.	557.000	68,861	54,018
70450Y103 PAYPAL HOLDINGS INC COMMON STOCK USD 0.0	6,726.000	233,735	243,481
3426454 PAYSAFE GROUP PLC COMMON STOCK GBP 0.01	49,707.000	214,526	272,356
6574071 PCCW LTD COMMON STOCK HKD 0	266,000.000	175,513	156,165
69327R101 PDC ENERGY INC COMMON STOCK USD 0.01	2,648.000	162,062	141,350
70509V100 PEBBLEBROOK HOTEL TRUST REIT USD 0.01	9,048.000	269,477	253,525
713448108 PEPSICO INC COMMON STOCK USD 0.017	9,735.000	871,468	972,721
714046109 PERKINELMER INC COMMON STOCK USD 1	450.000	22,713	24,107
697822103 PERRIGO CO PLC COMMON STOCK USD 0	240.000	37,205	34,728
7103526 PEUGEOT SA COMMON STOCK EUR 1	3,838.000	66,222	67,562
717081103 PFIZER INC COMMON STOCK USD 0.05	28,695.000	937,423	926,275
718172109 PHILIP MORRIS INTERNATIONAL INC COMMON S	8,425.000	737,069	740,642

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718546104 PHILLIPS 66 COMMON STOCK USD	500.000	38,244	40,900
72147K108 PILGRIM'S PRIDE CORP COMMON STOCK USD 0.	540.000	12,812	11,929
723456109 PINNACLE ENTERTAINMENT INC/OLD COMMON ST 0.1	6,886.000	126,546	214,292
72346Q104 PINNACLE FINANCIAL PARTNERS INC COMMON S	5,010.000	246,037	257,314
72348P104 PINNACLE FOODS INC COMMON STOCK USD 0.01	160.000	7,015	6,794
723787107 PIONEER NATURAL RESOURCES CO COMMON STOC	910.000	129,867	114,096
B7S9G98 PLAYTECH PLC COMMON STOCK GBP 0	27,823.000	312,631	341,394
B5N4QN8 POLA ORBIS HOLDINGS INC COMMON STOCK JPY	4,800.000	157,232	320,013
731068102 POLARIS INDUSTRIES INC COMMON STOCK USD	40.000	5,656	3,438
73179P106 POLYONE CORP COMMON STOCK USD 0.01	6,416.000	180,745	203,772
737464107 POST PROPERTIES INC REIT USD 0.01	2,200.000	96,314	130,152
69351T106 PPL CORP COMMON STOCK USD 0.01	4,900.000	164,568	167,237
740189105 PRECISION CASTPARTS CORP COMMON STOCK EU	90.000	20,870	20,881
742962103 PRIVATEBANCORP INC COMMON STOCK USD 0	6,744.000	194,568	276,639
742718109 PROCTER & GAMBLE CO/THE COMMON STOCK USD	4,560.000	354,309	362,110
74340W103 PROLOGIS INC REIT USD 0.01	17,076.000	638,787	732,902

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74346Y103 PROS HOLDINGS INC COMMON STOCK USD 0.001	8,351.000	217,183	192,407
BCZM1B2 PROSIEBENSAT.1 MEDIA SE COMMON STOCK EUR	9,521.000	404,189	483,675
B1Z4ST8 PROVIDENT FINANCIAL PLC COMMON STOCK GBP	2,840.000	96,596	140,938
744320102 PRUDENTIAL FINANCIAL INC COMMON STOCK US	535.000	45,115	43,554
0709954 PRUDENTIAL PLC COMMON STOCK GBP 5	5,821.000	133,959	131,353
744573106 PUBLIC SERVICE ENTERPRISE GROUP INC COMM USD 0	2,724.000	108,955	105,392
74460D109 PUBLIC STORAGE REIT USD 0.1	3,590.000	570,005	889,243
745867101 PULTEGROUP INC COMMON STOCK USD 0.01	3,894.000	77,747	69,391
693656100 PVH CORP COMMON STOCK USD 1	3,809.000	360,805	280,533
747525103 QUALCOMM INC COMMON STOCK USD 0.0001	6,125.000	332,593	306,158
748356102 QUESTAR CORP COMMON STOCK USD 0	680.000	16,497	13,246
74876Y101 QUINTILES TRANSNATIONAL HOLDINGS INC COM USD 0.01	140.000	9,661	9,612
751212101 RALPH LAUREN CORP COMMON STOCK USD 0.01	720.000	118,054	80,266
750917106 RAMBUS INC COMMON STOCK USD 0.001	17,003.000	224,345	197,065
6041995 RAMSAY HEALTH CARE LTD COMMON STOCK AUD	7,405.000	145,488	366,027
754730109 RAYMOND JAMES FINANCIAL INC COMMON STOCK	470.000	25,675	27,246

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B24CGK7	RECKITT BENCKISER GROUP PLC COMMON STOCK	1,274.000	101,694	117,941
B07DRZ5	RECORDATI SPA COMMON STOCK EUR 0.125	10,692.000	101,363	279,799
758750103	REGAL BELOIT CORP COMMON STOCK USD 0.01	190.000	12,748	11,119
758849103	REGENCY CENTERS CORP REIT USD 0.01	670.000	46,096	45,640
B3CGFD4	REGUS PLC COMMON STOCK GBP 1	37,963.000	192,991	186,438
760174102	RENTRAK CORP COMMON STOCK EUR 0.001	2,693.000	163,239	127,998
760759100	REPUBLIC SERVICES INC COMMON STOCK USD 0	1,160.000	44,021	51,028
6421553	RESONA HOLDINGS INC COMMON STOCK JPY	36,800.000	152,422	180,857
762760106	RICE ENERGY INC COMMON STOCK USD 0.01	10,999.000	259,297	119,889
6738220	RICOH CO LTD COMMON STOCK JPY	37,900.000	395,979	394,139
5996159	RIETER HOLDING AG COMMON STOCK CHF 5	680.000	118,603	127,712
0718875	RIO TINTO PLC COMMON STOCK GBP 10	4,127.000	184,869	120,409
7110388	ROCHE HOLDING AG COMMON STOCK CHF 0	3,573.000	598,632	986,591
775133101	ROGERS CORP COMMON STOCK USD 1	2,706.000	148,540	139,548
V7780T103	ROYAL CARIBBEAN CRUISES LTD	1,827.000	68,851	184,911
B03MLX2	ROYAL DUTCH SHELL PLC COMMON STOCK	16,863.000	534,499	379,278

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B03MM40	ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0	10,160.000	379,101	231,062
257867101	RR DONNELLEY & SONS CO COMMON STOCK USD	780.000	12,357	11,482
4713100	RUBIS SCA COMMON STOCK EUR 2.5	2,547.000	209,264	193,483
783513203	RYANAIR HOLDINGS PLC ADR USD	1,484.000	100,876	128,307
78377T107	RYMAN HOSPITALITY PROPERTIES INC REIT US	3,028.000	146,294	156,366
0483548	SABMILLER PLC COMMON STOCK GBP 0.1	1,693.000	86,316	101,547
78573M104	SABRE CORP COMMON STOCK USD 0.01	234.000	6,763	6,545
B1N7Z09	SAFESTORE HOLDINGS PLC REIT GBP 1	14,839.000	55,080	78,168
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	2,436.000	155,783	167,691
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK	11,461.000	255,152	182,345
B1W5NW2	SALMAR ASA COMMON STOCK NOK 0.25	13,376.000	181,092	234,233
6280680	SAN-A CO LTD COMMON STOCK JPY	2,100.000	72,167	95,141
79970Y105	SANCHEZ ENERGY CORP COMMON STOCK USD 0.0	22,072.000	261,808	95,130
6775380	SANKYU INC COMMON STOCK JPY	42,000.000	214,817	216,817
5671735	SANOFI COMMON STOCK EUR 2	4,849.000	382,175	414,023
4846288	SAP SE COMMON STOCK EUR 0	2,199.000	145,289	175,288

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6243586	SATS LTD COMMON STOCK SGD 0	74,800.000	207,037	202,469
BLZH027	SCENTRE GROUP REIT AUD 0	97,807.000	281,598	298,158
B11TCY0	SCHINDLER HOLDING AG COMMON STOCK CHF 0.	204.000	28,459	34,238
806857108	SCHLUMBERGER LTD COMMON STOCK USD 0.01	4,036.000	335,156	281,511
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD 0	19,723.000	267,981	176,915
B1LB9P6	SCOR SE COMMON STOCK EUR 7.876972	12,157.000	421,952	455,744
81211K100	SEALED AIR CORP COMMON STOCK USD 0.1	1,370.000	55,026	61,102
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK	13,269.000	259,158	261,267
81616X103	SELECT COMFORT CORP COMMON STOCK USD 0.0	9,519.000	207,199	203,802
82481R106	SHIRE PLC ADR USD	251.000	53,764	51,455
6805629	SHOWA CORP COMMON STOCK JPY	13,800.000	139,272	129,746
6805469	SHOWA DENKO KK COMMON STOCK JPY	142,000.000	175,940	167,621
6805544	SHOWA SHELL SEKIYU KK COMMON STOCK JPY	8,500.000	84,966	69,812
5727973	SIEMENS AG COMMON STOCK EUR 0	2,483.000	321,447	242,432
BBCR9N1	SIMCORP A/S COMMON STOCK DKK 1	3,567.000	184,459	201,461
828806109	SIMON PROPERTY GROUP INC REIT USD 0.0001	7,726.000	1,108,413	1,502,243

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829226109 SINCLAIR BROADCAST GROUP INC COMMON STOC	7,914.000	107,958	257,522
6811734 SINGAPORE AIRLINES LTD COMMON STOCK SGD	17,050.000	170,248	134,607
6810429 SINO LAND CO LTD COMMON STOCK HKD 0	117,000.000	204,193	171,496
829688103 SIRIUS XM HOLDINGS INC COMMON STOCK USD	4,940.000	17,389	20,106
7142091 SKANSKA AB COMMON STOCK SEK 0	18,005.000	389,574	351,959
83088M102 SKYWORKS SOLUTIONS INC COMMON STOCK USD	2,685.000	82,831	206,289
78440X101 SL GREEN REALTY CORP REIT USD 0.01	4,640.000	317,207	524,227
833034101 SNAP-ON INC COMMON STOCK USD 1	130.000	14,433	22,286
6770620 SOFTBANK GROUP CORP COMMON STOCK JPY	2,149.000	63,884	109,670
6594143 SOJITZ CORP COMMON STOCK JPY	270,020.000	511,761	574,630
6821120 SONIC HEALTHCARE LTD COMMON STOCK AUD 0	7,517.000	93,734	97,731
6881436 SPARK NEW ZEALAND LTD COMMON STOCK NZD 0	38,673.000	66,522	87,369
84763R101 SPECTRUM BRANDS HOLDINGS INC COMMON STOC	75.000	6,865	7,635
84860W102 SPIRIT REALTY CAPITAL INC REIT USD 0.01	28,610.000	317,505	286,672
BMJJMM7 SPOTLESS GROUP HOLDINGS LTD COMMON STOCK	158,625.000	219,907	124,640
78469X107 SPX FLOW INC COMMON STOCK USD 0.01	466.000	27,488	13,006

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6309262	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	8,300.000	224,314	202,506
0790873	SSE PLC COMMON STOCK GBP 50	10,981.000	231,448	247,305
BMM1PP4	STABILUS SA COMMON STOCK EUR 0.01	4,381.000	155,361	183,486
854502101	STANLEY BLACK & DECKER INC COMMON STOCK	1,125.000	117,006	120,071
855244109	STARBUCKS CORP COMMON STOCK USD 0.001	2,502.000	98,682	150,195
85571Q102	STARZ COMMON STOCK USD 0.01	200.000	6,985	6,700
857477103	STATE STREET CORP COMMON STOCK USD 1	1,970.000	124,286	130,729
7133608	STATOIL ASA COMMON STOCK NOK 2.5	3,176.000	62,863	44,385
B3S3S52	STROEER SE & CO KGAA COMMON STOCK EUR	4,124.000	97,847	259,386
863667101	STRYKER CORP COMMON STOCK USD 0.1	1,568.000	119,065	145,730
6858731	SUMITOMO HEAVY INDUSTRIES LTD COMMON STO	66,000.000	362,942	300,661
6563024	SUMITOMO MITSUI FINANCIAL GROUP INC COMM JPY	10,900.000	469,174	417,352
6431897	SUMITOMO MITSUI TRUST HOLDINGS INC COMMO JPY	18,000.000	90,144	68,980
6858548	SUMITOMO OSAKA CEMENT CO LTD COMMON STOC	48,000.000	188,116	177,563
6858902	SUMITOMO REALTY & DEVELOPMENT CO LTD COM JPY	7,398.000	254,826	213,708
866674104	SUN COMMUNITIES INC REIT USD 0.01	2,800.000	148,067	191,884

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6859927	SUN HUNG KAI PROPERTIES LTD COMMON STOCK	38,500.000	547,899	464,972
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD 0.	14,480.000	199,348	180,855
867914103	SUNTRUST BANKS INC COMMON STOCK USD 1	1,075.000	45,896	46,053
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOC 0.001	8,035.000	178,443	108,231
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD 0.0	431.000	44,819	51,246
4846523	SWEDBANK AB COMMON STOCK SEK 22	13,252.000	316,234	294,101
87074U101	SWIFT TRANSPORTATION CO COMMON STOCK USD	15,578.000	322,890	215,288
7437805	SWISS LIFE HOLDING AG COMMON STOCK CHF 5	2,195.000	330,799	594,909
B545MG5	SWISS RE AG COMMON STOCK CHF 0.1	6,158.000	388,257	603,804
5533976	SWISSCOM AG COMMON STOCK CHF 1	310.000	185,209	155,774
871503108	SYMANTEC CORP COMMON STOCK USD 0.01	1,110.000	27,248	23,310
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD 0.0	2,891.000	74,864	87,915
872590104	T-MOBILE US INC COMMON STOCK USD 0.0001	1,360.000	49,400	53,203
6873262	TABCORP HOLDINGS LTD COMMON STOCK AUD 0	33,510.000	117,825	114,831
6565031	TAKEUCHI MANUFACTURING CO LTD COMMON STO	9,600.000	199,714	197,834
87482X101	TALMER BANCORP INC COMMON STOCK USD 1	15,594.000	229,015	282,407

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87612E106 TARGET CORP COMMON STOCK USD 0.0833	1,088.000	86,515	79,000
BGH15L3 TARKETT SA COMMON STOCK EUR	7,336.000	210,057	229,390
87236Y108 TD AMERITRADE HOLDING CORP COMMON STOCK	1,469.000	54,044	50,989
H84989104 TE CONNECTIVITY LTD COMMON STOCK USD 0.5	2,731.000	185,072	176,450
87817A107 TEAM HEALTH HOLDINGS INC COMMON STOCK US	3,117.000	133,301	136,805
7110902 TECAN GROUP AG COMMON STOCK CHF 0.1	1,636.000	218,630	266,238
B4MMD80 TECHNICOLOR SA COMMON STOCK EUR 1	37,030.000	273,223	300,888
7634394 TELECOM ITALIA SPA/MILANO COMMON STOCK E	90,695.000	93,790	115,763
879369106 TELEFLEX INC COMMON STOCK USD 1	30.000	2,294	3,944
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	18,461.000	221,792	180,217
5732524 TELEFONICA SA COMMON STOCK EUR 1	9,503.000	148,852	105,657
6087289 TELSTRA CORP LTD COMMON STOCK AUD 0	60,157.000	201,376	245,534
881624209 TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U	3,945.000	246,640	258,950
6882172 TEVA PHARMACEUTICAL INDUSTRIES LTD COMMO ILS 0.1	8,104.000	457,187	530,054
88224Q107 TEXAS CAPITAL BANCSHARES INC COMMON STOC	4,423.000	244,229	218,585
882508104 TEXAS INSTRUMENTS INC COMMON STOCK USD 1	3,177.000	171,186	174,131

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4162791	THALES SA COMMON STOCK EUR 3	1,964.000	119,915	147,424
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOC	1,028.000	133,589	145,822
5479702	TIETO OYJ COMMON STOCK EUR 0	3,832.000	97,882	102,902
886547108	TIFFANY & CO COMMON STOCK USD 0.01	608.000	51,803	46,384
88732J207	TIME WARNER CABLE INC COMMON STOCK USD 0	365.000	35,307	67,740
887317303	TIME WARNER INC COMMON STOCK USD 0.01	5,502.000	325,992	355,814
887389104	TIMKEN CO/THE COMMON STOCK USD 0	150.000	5,786	4,289
872540109	TJX COS INC/THE COMMON STOCK USD 1	3,221.000	162,008	228,401
6894467	TOAGOSEI CO LTD COMMON STOCK JPY	11,500.000	91,982	99,613
6894025	TOKAI RIKAI CO LTD COMMON STOCK JPY	9,572.000	180,901	239,509
6894898	TOKYO OHKA KOGYO CO LTD COMMON STOCK JPY	5,800.000	125,474	186,350
6895426	TOKYO TATEMONO CO LTD COMMON STOCK JPY	2,850.000	24,394	31,344
889478103	TOLL BROTHERS INC COMMON STOCK USD 0.01	1,601.000	60,212	53,313
89055F103	TOPBUILD CORP COMMON STOCK USD	9,240.000	286,011	284,315
6897024	TOPPAN PRINTING CO LTD COMMON STOCK JPY	18,900.000	173,534	175,810
6894928	TOPRE CORP COMMON STOCK JPY	9,800.000	201,964	227,210

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B15C557	TOTAL SA COMMON STOCK EUR 2.5	7,297.000	361,850	327,097
6900643	TOYOTA MOTOR CORP COMMON STOCK JPY	10,889.000	523,244	677,807
6351876	TPG TELECOM LTD COMMON STOCK AUD 0	22,973.000	64,273	165,302
B1P1JR4	TS TECH CO LTD COMMON STOCK JPY	14,100.000	329,509	369,803
901109108	TUTOR PERINI CORP COMMON STOCK USD 1	11,688.000	232,370	195,657
90130A101	TWENTY-FIRST CENTURY FOX INC COMMON STOC	9,447.000	316,639	256,581
90130A200	TWENTY-FIRST CENTURY FOX INC COMMON STOC	770.000	25,121	20,967
691442106	TYCO INTERNATIONAL PLC COMMON STOCK USD	6,826.000	244,235	217,681
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD	1,292.000	118,627	225,221
6910705	UBE INDUSTRIES LTD COMMON STOCK JPY	76,000.000	156,872	162,368
BRJL176	UBS GROUP AG COMMON STOCK CHF 0.1	8,782.000	142,516	171,253
3302480	UDG HEALTHCARE PLC COMMON STOCK GBP 0.05	30,986.000	250,728	272,195
902653104	UDR INC REIT USD 0.01	12,609.000	296,380	473,720
7076242	UNIBAIL-RODAMCO SE REIT EUR 5	2,696.000	645,219	686,479
904784709	UNILEVER NV NY REG SHRS USD	3,945.000	144,040	170,897
B10RZP7	UNILEVER PLC COMMON STOCK GBP 3.11	14,962.000	609,259	645,366

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907818108 UNION PACIFIC CORP COMMON STOCK USD 2.5	3,382.000	250,025	264,472
0692861 UNITE GROUP PLC/THE COMMON STOCK GBP 25	3,850.000	26,887	37,225
910047109 UNITED CONTINENTAL HOLDINGS INC COMMON S 0.01	2,910.000	126,618	166,743
912909108 UNITED STATES STEEL CORP COMMON STOCK US	1,830.000	41,694	14,603
913017109 UNITED TECHNOLOGIES CORP COMMON STOCK US	7,189.000	686,437	690,647
91324P102 UNITEDHEALTH GROUP INC COMMON STOCK USD	2,453.000	173,050	288,571
6916844 UOL GROUP LTD COMMON STOCK SGD 0	24,928.000	75,857	109,647
5051252 UPM-KYMMENE OYJ COMMON STOCK EUR 0	19,444.000	215,417	363,932
90346E103 US SILICA HOLDINGS INC COMMON STOCK USD	10,593.000	355,368	198,407
91911K102 VALEANT PHARMACEUTICALS INTERNATIONAL IN STOCK CAD 0	474.000	111,011	48,182
4937579 VALEO SA COMMON STOCK EUR 3	3,224.000	401,064	499,243
91913Y100 VALERO ENERGY CORP COMMON STOCK USD 0.01	1,850.000	112,615	130,814
92339V100 VEREIT INC REIT USD 0.01	29,000.000	336,179	229,680
92342Y109 VERIFONE SYSTEMS INC COMMON STOCK USD 0.	9,873.000	247,211	276,641
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK	22,822.000	1,072,938	1,054,833
92532F100 VERTEX PHARMACEUTICALS INC COMMON STOCK	3,069.000	291,818	386,172

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5964651 VESTAS WIND SYSTEMS A/S COMMON STOCK DKK	5,176.000	259,479	364,516
918204108 VF CORP COMMON STOCK USD 0	2,440.000	120,651	151,890
92553P201 VIACOM INC COMMON STOCK USD 0.001	177.000	7,443	7,285
BY7QXS7 VICINITY CENTRES REIT AUD 0	129,885.000	285,277	264,594
BQ8P064 VIRGIN MONEY HOLDINGS UK PLC COMMON STOC	40,903.000	251,362	229,512
92826C839 VISA INC COMMON STOCK USD 0.0001	4,148.000	204,030	321,677
928377100 VISTA OUTDOOR INC COMMON STOCK USD 0.01	126.000	3,667	5,608
928563402 VMWARE INC COMMON STOCK USD 0.01	252.000	20,996	14,256
BH4HKS3 VODAFONE GROUP PLC COMMON STOCK GBP 0.20	88,699.000	200,048	288,921
BBJPFY1 VONOVIA SE COMMON STOCK EUR	1,676.000	62,382	51,979
929042109 VORNADO REALTY TRUST REIT USD 0.04	6,135.000	559,379	613,255
931427108 WALGREENS BOOTS ALLIANCE INC COMMON STOC	2,325.000	132,459	197,985
941848103 WATERS CORP COMMON STOCK USD 0.01	120.000	15,628	16,150
94946T106 WELLCARE HEALTH PLANS INC COMMON STOCK U	2,949.000	237,909	230,641
949746101 WELLS FARGO & CO COMMON STOCK USD 1.666	24,989.000	1,049,619	1,358,402
95040Q104 WELLTOWER INC	11,100.000	676,526	755,133

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95082P105 WESCO INTERNATIONAL INC COMMON STOCK USD	148.000	10,330	6,465
6948836 WESFARMERS LTD COMMON STOCK AUD 0	4,346.000	178,252	131,568
6957995 WEST JAPAN RAILWAY CO COMMON STOCK JPY	2,500.000	102,534	174,446
957638109 WESTERN ALLIANCE BANCORP COMMON STOCK US	7,064.000	55,132	253,315
958102105 WESTERN DIGITAL CORP COMMON STOCK USD 0.	180.000	17,267	10,809
959802109 WESTERN UNION CO/THE COMMON STOCK USD 0.	940.000	15,082	16,835
BMMVVX4 WESTFIELD CORP REIT AUD 0	18,331.000	125,945	126,832
6076146 WESTPAC BANKING CORP COMMON STOCK AUD 0	8,536.000	201,159	208,420
96145D105 WESTROCK CO COMMON STOCK USD	1,049.000	59,501	47,855
962166104 WEYERHAEUSER CO REIT USD 1.25	2,305.000	70,293	69,104
B2PDGW1 WH SMITH PLC COMMON STOCK GBP 22	7,051.000	53,875	183,843
963320106 WHIRLPOOL CORP COMMON STOCK USD 1	940.000	138,012	138,058
B418WK4 WHITECAP RESOURCES INC COMMON STOCK CAD	21,230.000	213,111	138,619
97717P104 WISDOMTREE INVESTMENTS INC COMMON STOCK	9,889.000	124,898	155,060
5671519 WOLTERS KLUWER NV COMMON STOCK EUR 0.12	5,352.000	185,627	180,027
6979728 WOODSIDE PETROLEUM LTD COMMON STOCK AUD	8,784.000	240,397	183,544

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6981239	WOOLWORTHS LTD COMMON STOCK AUD 0	622.000	14,886	11,087
BNFWR44	WORLDLINE SA COMMON STOCK EUR 0.68	8,459.000	205,562	219,342
B8KF9B4	WPP PLC COMMON STOCK GBP 10	7,720.000	182,097	177,846
0060800	WS ATKINS PLC COMMON STOCK GBP 0.5	3,568.000	75,785	85,509
98389B100	XCEL ENERGY INC COMMON STOCK USD 2.5	5,402.000	183,422	193,986
984121103	XEROX CORP COMMON STOCK USD 1	1,900.000	20,557	20,197
G98290102	XL GROUP PLC COMMON STOCK USD 0.01	1,761.000	60,007	68,996
6985446	YAMATO KOGYO CO LTD COMMON STOCK JPY	7,100.000	192,796	182,967
6586537	YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON 0.25	64,000.000	220,070	217,596
988498101	YUM BRANDS INC COMMON STOCK USD 0	460.000	33,534	33,603
B92MT10	ZENKOKU HOSHO CO LTD COMMON STOCK JPY	7,800.000	213,334	260,983
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK	2,590.000	262,085	265,708
5983816	ZURICH INSURANCE GROUP AG COMMON STOCK C	1,145.000	331,578	295,572
B1YW440	3I GROUP PLC COMMON STOCK GBP 73.8636	57,670.000	374,668	409,359
282914100	8X8 INC COMMON STOCK USD 0.001	15,416.000	136,928	176,513
TOTAL COMMON			164,839,272	186,554,023

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VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS			

092996493 BLACK ROCK U.S.DEBT INDEX FUND E	839,611.370	32,638,826	32,668,455
092996477 BLACKROCK EAFE EQUITY INDEX FUND	111,188.090	18,898,301	23,384,850
092996485 BLACKROCK RUSSELL 1000 INDEX FUND	233,601.260	15,361,452	34,426,836
782992630 BLACKROCK RUSSELL 2000 INDEX FUND	459,908.400	9,258,785	17,022,167
249998675 D.E. SHAW U.S. BROAD MARKET CORE ALPHA E FUND L.L.C.	22,674,920.000	22,674,920	36,060,970
928991876 JPMORGAN PRIME MMKT - MORGAN SHR FUND 28 MONTHLY VARIABLE 12/31/2049	8,549,489.870	8,549,490	8,549,490
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		107,381,773	152,112,768
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			

066900903 BLACKROCK CASH	.570	1	1
088990213 BLACKROCK MONEY MARKET FUND	184.000	184	184
108998162 BRIDGEWATER REAL ASSET FUND, LTD	13,366.090	17,493,088	24,050,299
74256P142 DIVERSIFIED REAL ASSET CIT TIER 1	1,399,049.150	15,000,000	12,913,224
G5499D978 LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITE A	8,911.690	12,906,444	17,368,162
543995245 LOOMIS HIGH YIELD FULL DISCRETION NHIT -	1,414,962.730	14,234,525	24,436,406
G7248N992 PRISMA SPECTRUM FUND LTD CLASS E SERIES	14,260.860	16,687,868	18,255,209

Diversified Real Asset CIT Tier 1

FundRazr

Investment

Client Tools

Portfolio

What's This?

FACTSET

Principal

Investment

Towers

Overview

Performance & Expenses

Risk & Ratings

Holdings

Literature

EQUITY

U.S. DOLLAR

COMMINGLED FUNDS US EQUITY (E129)

30.259.047 LIGHTHOUSE GLOBAL LONG/SHORT

99V/APGT2 FUND LIMITED

PMRF50216502 LIGHTHOUSE

C2 - NON-VENDOR

Portfolio Composition

as of 08/31/2016

What's this?

Asset Distribution	Asset Type	Net	Short	Long
	U.S. Bonds	31.50%	3.98%	35.48%
	U.S. Stocks	28.94%	0.00%	28.94%
	Non-U.S. Stocks	15.84%	0.00%	15.84%
	Other	15.77%	1.33%	17.10%
	Cash	7.76%	1.59%	9.35%
	Non-U.S. Bonds	0.19%	0.00%	0.19%
	Total	100.00%		

JPMorgan Investor Services

J.P.Morgan

FD491 SCHEDULE H (FORM 5500 - 41-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			OWENS CORNING MERGED RETIREMENT PLAN		PAGE 91 C 78180	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2015	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
94799D976 WEATHERLOW OFFSHORE FUND II LTD CLASS IA			13,591.420		13,591,421	16,870,786
94699D977 WELLINGTON TRUST CO CIF DIH POOL			907,718.190		14,229,531	8,995,487
949995369 WELLS FARGO EMERGING MARKETS EQUITY FUND			3,255,536.470		31,829,866	30,480,693
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES					135,972,927	153,370,450
GENERAL INVESTMENTS - OTHER						
STATE AND MUNICIPAL SECURITIES						
072024ND0 BAY AREA TOLL AUTH CALIF TOLL BRDG REV S			SEMI-ANN. 6.263% 04/01/2049 800,000.000		1,132,282	1,076,184
072024NU2 BAY AREA TOLL AUTH CALIF TOLL BRDG REV S			SEMI-ANN. 6.918% 04/01/2040 375,000.000		498,581	493,958
13063BBU5 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13			SEMI-ANN. 7.350% 11/01/2039 90,000.000		94,969	126,344
13063BFR8 CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13			SEMI-ANN. 7.625% 03/01/2040 100,000.000		115,527	145,427
13063A7D0 CALIFORNIA ST RFDG BUILD AMER BDS-DIRECT			SEMI-ANN. 7.300% 10/01/2039 645,000.000		655,171	901,233
13063A5G5 CALIFORNIA ST VAR PURP- BUILD AMER BNDS			SEMI-ANN. 7.550% 04/01/2039 1,570,000.000		2,003,929	2,282,262
167725AF7 CHICAGO ILL TRAN AUTH SALES & TRANSFER T			SEMI-ANN. 6.899% 12/01/2040 975,000.000		1,130,620	1,125,199
452152FA4 ILLINOIS ST FOR ISSUES DTD PRIOR TO 01/1			SEMI-ANN. 6.725% 04/01/2035 80,000.000		80,000	82,795
452151LF8 ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0			SEMI-ANN. 5.100% 06/01/2033 1,160,000.000		1,040,537	1,097,418
544495UG7 LOS ANGELES CALIF DEPT WTR & PWR REV PWR			SEMI-ANN. 5.716% 07/01/2039 395,000.000		432,304	475,813
JPMorgan Investor Services			J.P.Morgan			

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SCHEDULE H (FORM 5500 - 4I-1)
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 INVESTMENT PURPOSES AT END OF YEAR

OWENS CORNING MERGED RETIREMENT PLAN

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BASE CURRENCY: USD

AS OF DECEMBER 31, 2015

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
544646ZR6 LOS ANGELES CALIF UNI SCH DIST SER RY-BU	SEMI-ANN. 6.758% 07/01/2034 450,000.000	576,527	592,884
59259YBZ1 METROPOLITAN TRANSN AUTH N Y REV FOR ISS	SEMI-ANN. 6.648% 11/15/2039 225,000.000	240,309	292,408
626207YF5 MUNICIPAL ELEC AUTH GA RFDG-PLT VOGTLE U	SEMI-ANN. 6.637% 04/01/2057 145,000.000	147,775	172,694
646139X83 NEW JERSEY ST TPK AUTH TPK REV SER A-BUI	SEMI-ANN. 7.102% 01/01/2041 310,000.000	428,325	426,972
646139W35 NEW JERSEY ST TPK AUTH TPK REV SER F-BUI	SEMI-ANN. 7.414% 01/01/2040 245,000.000	337,044	348,233
646136XR7 NEW JERSEY ST TRANSN TR FD AUTH TRANSN S	SEMI-ANN. 6.561% 12/15/2040 1,035,000.000	1,392,177	1,095,713
64972FY34 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.882% 06/15/2044 310,000.000	406,801	400,393
64966HVM9 NEW YORK N Y FOR PRIOR ISSUES SEE 64966G	SEMI-ANN. 5.206% 10/01/2031 785,000.000	891,399	883,353
64966HYM6 NEW YORK N Y FOR PRIOR ISSUES SEE 64966G	SEMI-ANN. 5.968% 03/01/2036 310,000.000	346,087	383,213
64966HTX8 NEW YORK N Y FOR PRIOR ISSUES SEE 64966G	SEMI-ANN. 5.985% 12/01/2036 520,000.000	657,668	636,563
6499022F9 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.389% 03/15/2040 280,000.000	341,225	332,772
677632MV0 OHIO ST UNIV GEN RCPTS SER C-BUILD AMER	SEMI-ANN. 4.910% 06/01/2040 250,000.000	287,913	280,368
70914PME9 PENNSYLVANIA ST SER B-BUILD AMER BDS-ISS	SEMI-ANN. 4.650% 02/15/2026 1,140,000.000	1,255,884	1,227,871
73358WJA3 PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE	SEMI-ANN. 4.458% 10/01/2062 870,000.000	870,000	828,379
73358WRP1 PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN	SEMI-ANN. 4.960% 08/01/2046 155,000.000	155,000	167,429
837151JB6 SOUTH CAROLINA ST PUB SVC AUTH REV FOR I	SEMI-ANN. 5.784% 12/01/2041 265,000.000	265,000	304,840

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BASE CURRENCY: USD

AS OF DECEMBER 31, 2015

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
882722KF7 TEXAS ST BUILD AMER BD-A 26/AUG/2009 01/	SEMI-ANN. 5.517% 04/01/2039 450,000.000	591,975	562,181
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV FIRST T	SEMI-ANN. 5.178% 04/01/2030 240,000.000	281,155	282,168
914126XY6 UNIVERSITY CALIF REVS RFDG-TAXABLE-LTD P	SEMI-ANN. 4.131% 05/15/2045 325,000.000	328,623	318,926
914126XE0 UNIVERSITY CALIF REVS TAXABLE-GEN-SER AP	SEMI-ANN. 3.931% 05/15/2045 135,000.000	135,000	131,479
914126C86 UNIVERSITY CALIF REVS TAXABLE-GEN-SER AQ	SEMI-ANN. 4.767% 05/15/2115 230,000.000	229,807	215,913
TOTAL STATE AND MUNICIPAL SECURITIES		17,349,613	17,691,382
FOREIGN GOVERNMENT AND AGENCY SECURITIES			
760942BA9 ORIENTAL REPUBLIC OF URUGUAY BOND FIXED	SEMI-ANN. 5.100% 06/18/2050 395,000.000	393,657	340,688
71654QAZ5 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 6.500% 06/02/2041 235,000.000	248,924	203,158
706451BR1 PETROLEOS MEXICANOS CALLABLE NOTES FIXED	SEMI-ANN. 6.625% 06/15/2038 695,000.000	737,914	611,600
748148QR7 PROVINCE OF QUEBEC CANADA BOND FIXED 7.5	SEMI-ANN. 7.500% 09/15/2029 83,000.000	115,555	119,375
195325BQ7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 4.000% 02/26/2024 330,000.000	325,364	314,325
195325BR5 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.625% 02/26/2044 801,000.000	870,451	730,913
195325CU7 REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN. 5.000% 06/15/2045 360,000.000	347,645	300,600
698299AW4 REPUBLIC OF PANAMA BOND FIXED 6.7% 26/JA	SEMI-ANN. 6.700% 01/26/2036 400,000.000	504,406	475,000
715638AU6 REPUBLIC OF PERU BOND FIXED 6.55% 14/MAR	SEMI-ANN. 6.550% 03/14/2037 635,000.000	776,725	733,425

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BASE CURRENCY: USD

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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
715638AP7 REPUBLIC OF PERU BOND FIXED 8.75% 21/NOV	SEMI-ANN. 8.750% 11/21/2033 150,000.000	218,835	211,500
718286BG1 REPUBLIC OF THE PHILIPPINES BOND FIXED 6	SEMI-ANN. 6.375% 10/23/2034 365,000.000	458,531	475,876
900123CJ7 REPUBLIC OF TURKEY BOND FIXED 4.25% 14/A	SEMI-ANN. 4.250% 04/14/2026 1,165,000.000	1,137,495	1,092,246
900123BG4 REPUBLIC OF TURKEY BOND FIXED 6.75% 30/M	SEMI-ANN. 6.750% 05/30/2040 420,000.000	517,920	466,822
900123BJ8 REPUBLIC OF TURKEY BOND FIXED 6% 14/JAN/	SEMI-ANN. 6.000% 01/14/2041 320,000.000	345,623	326,960
91086QBF4 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.600% 01/23/2046 470,000.000	469,925	415,950
91086QBB3 UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 4.750% 03/08/2044 2,430,000.000	2,474,033	2,213,730
91086QAV0 UNITED MEXICAN STATES MEDIUM TERM NOTE F	SEMI-ANN. 6.050% 01/11/2040 752,200.000	818,136	823,659
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES RIGHTS, WARRANTS AND SUBSCRIPTIONS		10,761,138	9,855,825

2438900 BOYD GROUP INCOME FUND UNIT CAD 0		191,617	190,482
	4,003.000		
55973G119 MAGNUM HUNTER RESOURCES CORP CALL WTS	14/OCT/2013(MAGNUM HTR RES)USD10.5 3,272.000	0	0
55973B110 WTS MAGNUM HUNTER RES CORP DEL		0	0
	5,633.000		
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS		191,617	190,482

