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| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br><br>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 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><b>▶ Complete all entries in accordance with the instructions to the Form 5500.</b> | OMB Nos. 1210-0110<br>1210-0089<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                       |                                                                                                                                                                                                                                                                                                                                            |  |
|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                       |                                                                                                                                                                                                                                                                                                                                            |  |
| For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u> |                                                                                                       |                                                                                                                                                                                                                                                                                                                                            |  |
| <b>A</b>                                                                                                 | This return/report is for:                                                                            | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____ |  |
| <b>B</b>                                                                                                 | This return/report is:                                                                                | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                      |  |
| <b>C</b>                                                                                                 | If the plan is a collectively-bargained plan, check here. . . . . <input checked="" type="checkbox"/> |                                                                                                                                                                                                                                                                                                                                            |  |
| <b>D</b>                                                                                                 | Check box if filing under:                                                                            | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                     |  |

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

|                                                                                                 |                                                   |            |                                                              |
|-------------------------------------------------------------------------------------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b>                                                                                | Filed with authorized/valid electronic signature. | 10/16/2017 | STACY P LITKA                                                |
|                                                                                                 | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b>                                                                                |                                                   |            |                                                              |
|                                                                                                 | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b>                                                                                |                                                   |            |                                                              |
|                                                                                                 | 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                                  |
|                                                                                                 |                                                   |            |                                                              |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br>OWENS CORNING BENEFITS REVIEW<br><br>ONE OWENS CORNING PARKWAY<br>TOLEDO, OH 43659                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>3b</b> Administrator's EIN<br>43-2109021<br><br><b>3c</b> Administrator's telephone number<br>419-248-8323                                                   |
| <b>4</b> 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:<br><b>a</b> Sponsor's name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>4b</b> EIN<br><br><b>4c</b> PN                                                                                                                               |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>5</b> 17904                                                                                                                                                  |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year.....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 5210<br><b>6a(2)</b> 4808<br><b>6b</b> 5810<br><b>6c</b> 4656<br><b>6d</b> 15274<br><b>6e</b> 2000<br><b>6f</b> 17274<br><b>6g</b><br><b>6h</b> 14 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>7</b>                                                                                                                                                        |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 1B 1C<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                 |

|                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                         | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                         |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| <b>a Pension Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br>(2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br>(3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary | <b>b General Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br>(2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br>(3) <input type="checkbox"/> <b>0</b> <b>A</b> (Insurance Information)<br>(4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br>(5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br>(6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules) |

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

**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 2016 Form M-1 annual report. If the plan was not required to file the 2016 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 \_\_\_\_\_

|                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                              |                                                                                           |
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| <b>SCHEDULE SB<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan<br/>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **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.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>OWENS CORNING MERGED RETIREMENT PLAN</u>                                                                      | <b>B</b> Three-digit plan number (PN) ▶ <u>001</u>                                                                                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>OWENS CORNING</u>                                          | <b>D</b> Employer Identification Number (EIN)<br><u>43-2109021</u>                                                                                      |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                 |                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                   | <b>Basic Information</b>                                                      |
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>                                                                                                                               |                                                                               |
| <b>2</b> Assets:                                                                                                                                                                                                |                                                                               |
| <b>a</b> Market value .....                                                                                                                                                                                     | <b>2a</b> <u>854039738</u>                                                    |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b> <u>910412040</u>                                                    |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants (2) Vested Funding Target (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                      | <u>7896</u> <u>412773428</u> <u>412773428</u>                                 |
| <b>b</b> For terminated vested participants.....                                                                                                                                                                | <u>4798</u> <u>100427244</u> <u>100427244</u>                                 |
| <b>c</b> For active participants.....                                                                                                                                                                           | <u>5210</u> <u>323313670</u> <u>330995524</u>                                 |
| <b>d</b> Total.....                                                                                                                                                                                             | <u>17904</u> <u>836514342</u> <u>844196196</u>                                |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                                                                               |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                                                                     |
| <b>b</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 ..... | <b>4b</b>                                                                     |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b> <u>6.06 %</u>                                                        |
| <b>6</b> Target normal cost.....                                                                                                                                                                                | <b>6</b> <u>12582770</u>                                                      |

**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.

|                                                                |                               |                                        |
|----------------------------------------------------------------|-------------------------------|----------------------------------------|
| <b>SIGN HERE</b>                                               |                               | <u>10/11/2017</u>                      |
|                                                                | Signature of actuary          | Date                                   |
| <u>MARGARET E. SMITH</u>                                       | Type or print name of actuary | <u>17-08104</u>                        |
|                                                                |                               | Most recent enrollment number          |
| <u>TOWERS WATSON DELAWARE INC.</u>                             | Firm name                     | <u>248-936-7700</u>                    |
| <u>26555 EVERGREEN<br/>SUITE 1600<br/>SOUTHFIELD, MI 48076</u> | Address of the firm           | Telephone number (including area code) |

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 ☐

**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.**

**Schedule SB (Form 5500) 2016  
v. 160205**

| 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                     | 29598107               |
| 8                                                           | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                       | 0                     | 0                      |
| 9                                                           | Amount remaining (line 7 minus line 8) .....                                                                                                             | 0                     | 29598107               |
| 10                                                          | Interest on line 9 using prior year's actual return of <u>-1.83</u> % .....                                                                              | 0                     | -541645                |
| 11                                                          | Prior year's excess contributions to be added to prefunding balance:                                                                                     |                       |                        |
| a                                                           | Present value of excess contributions (line 38a from prior year) .....                                                                                   |                       | 45241091               |
| 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>6.26</u> % ..... |                       | 2832092                |
| b(2)                                                        | Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| c                                                           | Total available at beginning of current plan year to add to prefunding balance .....                                                                     |                       | 48073183               |
| d                                                           | Portion of (c) to be added to prefunding balance .....                                                                                                   |                       | 48073183               |
| 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                     | 77129645               |

| Part III Funding Percentages |                                                                                                                                                                  |    |         |
|------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|---------|
| 14                           | Funding target attainment percentage .....                                                                                                                       | 14 | 98.70%  |
| 15                           | Adjusted funding target attainment percentage .....                                                                                                              | 15 | 107.84% |
| 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 | 101.42% |
| 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<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
| 09/14/2017                                                                        | 49930000                          | 0                               |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
| Totals ►                                                                          |                                   |                                 | 18(b)                    | 49930000                          | 18(c) 0                         |

|                                                                                                                               |                                                                                                                |                                                                     |
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| 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 45170285                                                        |
| 20 Quarterly contributions and liquidity shortfalls:                                                                          |                                                                                                                |                                                                     |
| a                                                                                                                             | Did the plan have a "funding shortfall" for the prior year? .....                                              | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b                                                                                                                             | If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ..... | <input type="checkbox"/> Yes <input type="checkbox"/> 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                                                                    |                                                                                                                |                                                                     |
| (1) 1st                                                                                                                       | (2) 2nd                                                                                                        | (3) 3rd                                                             |
|                                                                                                                               |                                                                                                                |                                                                     |
|                                                                                                                               |                                                                                                                |                                                                     |
|                                                                                                                               |                                                                                                                |                                                                     |

|                  |                                                                                                                                                                                                                                  |                                                                                                                                                                          |                                                     |
|------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|
| <b>Part V</b>    | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b>                                                                                                                                                       |                                                                                                                                                                          |                                                     |
| <b>21</b>        | Discount rate:                                                                                                                                                                                                                   |                                                                                                                                                                          |                                                     |
| <b>a</b>         | Segment rates:                                                                                                                                                                                                                   | <div style="display: flex; justify-content: space-around;"> <div>1st segment:<br/>4.43%</div> <div>2nd segment:<br/>5.91%</div> <div>3rd segment:<br/>6.65%</div> </div> | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b>         | Applicable month (enter code) .....                                                                                                                                                                                              | <b>21b</b>                                                                                                                                                               | 4                                                   |
| <b>22</b>        | Weighted average retirement age .....                                                                                                                                                                                            | <b>22</b>                                                                                                                                                                | 63                                                  |
| <b>23</b>        | Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute                                               |                                                                                                                                                                          |                                                     |
| <b>Part VI</b>   | <b>Miscellaneous Items</b>                                                                                                                                                                                                       |                                                                                                                                                                          |                                                     |
| <b>24</b>        | Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |                                                                                                                                                                          |                                                     |
| <b>25</b>        | Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                      |                                                                                                                                                                          |                                                     |
| <b>26</b>        | Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. .... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                            |                                                                                                                                                                          |                                                     |
| <b>27</b>        | If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment. ....                                                                                                       | <b>27</b>                                                                                                                                                                |                                                     |
| <b>Part VII</b>  | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b>                                                                                                                                                   |                                                                                                                                                                          |                                                     |
| <b>28</b>        | Unpaid minimum required contributions for all prior years .....                                                                                                                                                                  | <b>28</b>                                                                                                                                                                | 0                                                   |
| <b>29</b>        | Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) .....                                                                                                       | <b>29</b>                                                                                                                                                                | 0                                                   |
| <b>30</b>        | Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                                                                                                                          | <b>30</b>                                                                                                                                                                | 0                                                   |
| <b>Part VIII</b> | <b>Minimum Required Contribution For Current Year</b>                                                                                                                                                                            |                                                                                                                                                                          |                                                     |
| <b>31</b>        | Target normal cost and excess assets (see instructions):                                                                                                                                                                         |                                                                                                                                                                          |                                                     |
| <b>a</b>         | Target normal cost (line 6) .....                                                                                                                                                                                                | <b>31a</b>                                                                                                                                                               | 12582770                                            |
| <b>b</b>         | Excess assets, if applicable, but not greater than line 31a .....                                                                                                                                                                | <b>31b</b>                                                                                                                                                               | 0                                                   |
| <b>32</b>        | Amortization installments:                                                                                                                                                                                                       | Outstanding Balance                                                                                                                                                      | Installment                                         |
| <b>a</b>         | Net shortfall amortization installment .....                                                                                                                                                                                     | 0                                                                                                                                                                        | 0                                                   |
| <b>b</b>         | Waiver amortization installment .....                                                                                                                                                                                            | 0                                                                                                                                                                        | 0                                                   |
| <b>33</b>        | 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 .....                                                       | <b>33</b>                                                                                                                                                                |                                                     |
| <b>34</b>        | Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                                                                               | <b>34</b>                                                                                                                                                                | 12582770                                            |
|                  |                                                                                                                                                                                                                                  | Carryover balance                                                                                                                                                        | Prefunding balance                                  |
| <b>35</b>        | Balances elected for use to offset funding requirement .....                                                                                                                                                                     | 0                                                                                                                                                                        | 0                                                   |
| <b>36</b>        | Additional cash requirement (line 34 minus line 35) .....                                                                                                                                                                        | <b>36</b>                                                                                                                                                                | 12582770                                            |
| <b>37</b>        | Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                                                                        | <b>37</b>                                                                                                                                                                | 45170285                                            |
| <b>38</b>        | Present value of excess contributions for current year (see instructions)                                                                                                                                                        |                                                                                                                                                                          |                                                     |
| <b>a</b>         | Total (excess, if any, of line 37 over line 36) .....                                                                                                                                                                            | <b>38a</b>                                                                                                                                                               | 32587515                                            |
| <b>b</b>         | Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                                                                     | <b>38b</b>                                                                                                                                                               |                                                     |
| <b>39</b>        | Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                                                                            | <b>39</b>                                                                                                                                                                | 0                                                   |
| <b>40</b>        | Unpaid minimum required contributions for all years .....                                                                                                                                                                        | <b>40</b>                                                                                                                                                                | 0                                                   |
| <b>Part IX</b>   | <b>Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)</b>                                                                                                                                                |                                                                                                                                                                          |                                                     |
| <b>41</b>        | If an election was made to use PRA 2010 funding relief for this plan:                                                                                                                                                            |                                                                                                                                                                          |                                                     |
| <b>a</b>         | Schedule elected .....                                                                                                                                                                                                           | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                                                                                |                                                     |
| <b>b</b>         | Eligible plan year(s) for which the election in line 41a was made .....                                                                                                                                                          | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011                                                  |                                                     |
| <b>42</b>        | Amount of acceleration adjustment .....                                                                                                                                                                                          | <b>42</b>                                                                                                                                                                | 0                                                   |
| <b>43</b>        | Excess installment acceleration amount to be carried over to future plan years .....                                                                                                                                             | <b>43</b>                                                                                                                                                                | 0                                                   |

|                                                                                                                                                                                                               |                                                                                                                                                                                                                |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                               |                                                                                                                                                                                                                | <b>2016</b>                                    |
|                                                                                                                                                                                                               |                                                                                                                                                                                                                | <b>This Form is Open to Public Inspection.</b> |

|                                                                                                          |                                                                    |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| For calendar plan year 2016 or fiscal plan year beginning <b>01/01/2016</b> and ending <b>12/31/2016</b> |                                                                    |
| <b>A</b> Name of plan<br><b>OWENS CORNING MERGED RETIREMENT PLAN</b>                                     | <b>B</b> Three-digit plan number (PN) ▶ <b>001</b>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>OWENS CORNING</b>                    | <b>D</b> Employer Identification Number (EIN)<br><b>43-2109021</b> |

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

|                                                                                                                   |  |
|-------------------------------------------------------------------------------------------------------------------|--|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| <b>D.E. SHAW INVESTMENT MANAGEMENT LLC</b>                                                                        |  |
| <b>20-2455619</b>                                                                                                 |  |

|                                                                                                                   |  |
|-------------------------------------------------------------------------------------------------------------------|--|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| <b>EVANSTON CAPITAL MANAGEMENT, LLC</b>                                                                           |  |
| <b>30-0046847</b>                                                                                                 |  |

|                                                                                                                   |  |
|-------------------------------------------------------------------------------------------------------------------|--|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| <b>LIGHTHOUSE INVESTMENT PARTNERS, LLC</b>                                                                        |  |
| <b>20-3528185</b>                                                                                                 |  |

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

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PRINCIPAL DIVERSIFIED REAL ESTATE

46-0743367

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

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

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

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

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

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

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**(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>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 15 50                         | NONE                                                                                                     | 884583                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

STANDISH MELLON ASSET MANAGEMENT

25-1890416

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | NONE                                                                                                     | 375716                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

RYAN LABS ASSET MANAGEMENT INC.

47-3503928

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 27 51                         | NONE                                                                                                     | 374455                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

**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)

WELLS CAPITAL MANAGEMENT

95-3692822

| (b)<br>Service<br>Code(s) | (c)<br>Relationship to<br>employer, employee<br>organization, or<br>person known to be<br>a party-in-interest | (d)<br>Enter direct<br>compensation paid<br>by the plan. If none,<br>enter -0-. | (e)<br>Did service provider<br>receive indirect<br>compensation? (sources<br>other than plan or plan<br>sponsor) | (f)<br>Did indirect compensation<br>include eligible indirect<br>compensation, for which the<br>plan received the required<br>disclosures? | (g)<br>Enter total indirect<br>compensation received by<br>service provider excluding<br>eligible indirect<br>compensation for which you<br>answered "Yes" to element<br>(f). If none, enter -0-. | (h)<br>Did the service<br>provider give you a<br>formula instead of<br>an amount or<br>estimated amount? |
|---------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| 49 50 51 68<br>71         | NONE                                                                                                          | 324411                                                                          | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                              | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                        | 0                                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                      |

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

JPMORGAN CHASE BANK NA

13-4994650

| (b)<br>Service<br>Code(s) | (c)<br>Relationship to<br>employer, employee<br>organization, or<br>person known to be<br>a party-in-interest | (d)<br>Enter direct<br>compensation paid<br>by the plan. If none,<br>enter -0-. | (e)<br>Did service provider<br>receive indirect<br>compensation? (sources<br>other than plan or plan<br>sponsor) | (f)<br>Did indirect compensation<br>include eligible indirect<br>compensation, for which the<br>plan received the required<br>disclosures? | (g)<br>Enter total indirect<br>compensation received by<br>service provider excluding<br>eligible indirect<br>compensation for which you<br>answered "Yes" to element<br>(f). If none, enter -0-. | (h)<br>Did the service<br>provider give you a<br>formula instead of<br>an amount or<br>estimated amount? |
|---------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| 21 27 28 50<br>68 99      | TRUSTEE                                                                                                       | 248827                                                                          | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                              | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                        | 30642                                                                                                                                                                                             | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                      |

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

TOWERS WATSON DELAWARE INC.

53-0181291

| (b)<br>Service<br>Code(s) | (c)<br>Relationship to<br>employer, employee<br>organization, or<br>person known to be<br>a party-in-interest | (d)<br>Enter direct<br>compensation paid<br>by the plan. If none,<br>enter -0-. | (e)<br>Did service provider<br>receive indirect<br>compensation? (sources<br>other than plan or plan<br>sponsor) | (f)<br>Did indirect compensation<br>include eligible indirect<br>compensation, for which the<br>plan received the required<br>disclosures? | (g)<br>Enter total indirect<br>compensation received by<br>service provider excluding<br>eligible indirect<br>compensation for which you<br>answered "Yes" to element<br>(f). If none, enter -0-. | (h)<br>Did the service<br>provider give you a<br>formula instead of<br>an amount or<br>estimated amount? |
|---------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| 11 17 50                  | NONE                                                                                                          | 237486                                                                          | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                              | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                                   |                                                                                                                                                                                                   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                 |

**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)

PANAGORA ASSET MANAGEMENT

04-3063840

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51 68                      | NONE                                                                                                     | 224314                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

WILSHIRE ASSOCIATES INCORPORATED

95-2755361

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 17 50                         | NONE                                                                                                     | 206000                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

CBRE CLARION SECURITIES LLC

23-2802869

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51 68                      | NONE                                                                                                     | 159494                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

**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)

COPPER ROCK CAPITAL PARTNERS LLC

75-3179897

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51 71 68                   | NONE                                                                                                     | 154585                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

THREE PEAKS CAPITAL MANAGEMENT LLC

56-2355177

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | NONE                                                                                                     | 112632                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

PENN CAPITAL MANAGEMENT COMPANY INC

22-2796848

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 27 51 68                      | NONE                                                                                                     | 106134                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

**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 INVESTMENT MANAGEMENT

13-3200244

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 27 28 50                      | NONE                                                                                                     | 94119                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

OC SALES, LLC

43-2109021

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 14 50                         | AFFILIATE-PLAN SPONSOR                                                                                   | 93994                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

WELLINGTON MANAGEMENT COMPANY LLP

04-2755549

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51 68                      | NONE                                                                                                     | 85939                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

**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>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51 52 68                   | NONE                                                                                                     | 84790                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

BLACKROCK

13-3806691

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 21 24 28 50 51 68             | NONE                                                                                                     | 55548                                                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                 |

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

GROOM LAW GROUP CHARTERED

52-1219029

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 29 50                         | NONE                                                                                                     | 27056                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

**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)

PLANTE MORAN PLLC

38-1357951

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

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

MERCER HR CONSULTING

13-2834414

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 16 50                         | NONE                                                                                                     | 23004                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

**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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| JPMORGAN CHASE BANK NA                                                 | 99                                                                                                                                                                 | 30642                                     |
| (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<br>(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. |                                           |
|                                                                        |                                                                                                                                                                    |                                           |
| (a) Enter service provider name as it appears on line 2                | (b) Service Codes<br>(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 |
|--------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------|
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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 |
|                                                                          |                               |                                                                                     |
| (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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                                                                                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><div style="border: 1px solid black; padding: 5px; display: inline-block;"> <b>2016</b> </div><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

|                                                                                              |                                                                                                                                                                                                                                                                             |                                         |            |  |  |
|----------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|------------|--|--|
| <b>A</b> Name of plan<br><u>OWENS CORNING MERGED RETIREMENT PLAN</u>                         | <table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:80%;"><b>B</b> Three-digit plan number (PN) ►</td> <td style="width:20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2" style="height: 20px;"></td> </tr> </table> | <b>B</b> Three-digit plan number (PN) ► | <u>001</u> |  |  |
| <b>B</b> Three-digit plan number (PN) ►                                                      | <u>001</u>                                                                                                                                                                                                                                                                  |                                         |            |  |  |
|                                                                                              |                                                                                                                                                                                                                                                                             |                                         |            |  |  |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>OWENS CORNING</u> | <b>D</b> Employer Identification Number (EIN)<br><u>43-2109021</u>                                                                                                                                                                                                          |                                         |            |  |  |

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

|                                                                                                   |                               |                                                                                                                     |
|---------------------------------------------------------------------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>EAFE EQUITY INDEX FUND</u>                      |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u> |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>94-6596958-001</u>                                                             | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>25825207</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 INDEX FUND</u>                     |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u> |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>94-6589508-001</u>                                                             | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>50673163</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 2000 INDEX FUND</u>                     |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u> |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>94-3273839-001</u>                                                             | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>20703392</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>US DEBT INDEX FUND E</u>                        |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY NA</u> |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>94-3149397-001</u>                                                             | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>25673630</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>DE SHAW US BROAD MARKET CORE ALPHA</u>          |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>DE SHAW INVESTMENT MGT LLC</u>               |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>20-2455619-001</u>                                                             | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>49677237</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                    |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a):                                                 |                               |                                                                                                                     |
| <b>c</b> EIN-PN                                                                                   | <b>d</b> Entity code          | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                 |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                    |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a):                                                 |                               |                                                                                                                     |
| <b>c</b> EIN-PN                                                                                   | <b>d</b> Entity code          | <b>e</b> 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)**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)**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

|                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                                          |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Internal Revenue Service</small><br><small>Department of Labor</small><br><small>Employee Benefits Security Administration</small><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|

|                                                                                                                                                              |                                                                                              |                                      |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|--------------------------------------|
| For calendar plan year 2016 or fiscal plan year beginning <span style="color:blue;">01/01/2016</span> and ending <span style="color:blue;">12/31/2016</span> |                                                                                              |                                      |
| <b>A</b> Name of plan<br><span style="color:blue;">OWENS CORNING MERGED RETIREMENT PLAN</span>                                                               | <b>B</b> Three-digit plan number (PN) ►                                                      | <span style="color:blue;">001</span> |
|                                                                                                                                                              |                                                                                              |                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><span style="color:blue;">OWENS CORNING</span>                                              | <b>D</b> Employer Identification Number (EIN)<br><span style="color:blue;">43-2109021</span> |                                      |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

**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 |
|---------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                     | <b>1a</b>       | 104656                | 117678          |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                      |                 |                       |                 |
| <b>(1)</b> Employer contributions.....                                                            | <b>1b(1)</b>    | 50000000              | 49930000        |
| <b>(2)</b> Participant contributions .....                                                        | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                             | <b>1b(3)</b>    | 4560962               | 4729648         |
| <b>c</b> General investments:                                                                     |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....   | <b>1c(1)</b>    | 0                     | 8558            |
| <b>(2)</b> U.S. Government securities .....                                                       | <b>1c(2)</b>    | 87073706              | 82270013        |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                           |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(3)(A)</b> | 27478198              | 23548190        |
| <b>(B)</b> All other.....                                                                         | <b>1c(3)(B)</b> | 168404846             | 171188519       |
| <b>(4)</b> Corporate stocks (other than employer securities):                                     |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(4)(A)</b> | 0                     | 198678          |
| <b>(B)</b> Common.....                                                                            | <b>1c(4)(B)</b> | 186554023             | 171433914       |
| <b>(5)</b> Partnership/joint venture interests .....                                              | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property).....                                   | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                               | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans.....                                                                 | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 152112768             | 172552628       |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                  | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....        | <b>1c(13)</b>   | 153370450             | 169793610       |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other .....                                                                           | <b>1c(15)</b>   | 27746253              | 27760069        |

| <b>1d</b> Employer-related investments:                              |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 857405862             | 873531505       |

**Liabilities**

|                                                                           |           |         |         |
|---------------------------------------------------------------------------|-----------|---------|---------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |         |         |
| <b>h</b> Operating payables .....                                         | <b>1h</b> | 1335694 | 563768  |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |         |         |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 1439308 | 1510993 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 2775002 | 2074761 |

**Net Assets**

|                                                           |           |           |           |
|-----------------------------------------------------------|-----------|-----------|-----------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 854630860 | 871456744 |
|-----------------------------------------------------------|-----------|-----------|-----------|

**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) Amount | (b) Total |
|------------------------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>a Contributions:</b>                                                                                    |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 49930000   |           |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |            |           |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 49930000  |
| <b>b Earnings on investments:</b>                                                                          |                 |            |           |
| (1) Interest:                                                                                              |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | -10        |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 2694617    |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 9702572    |           |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |            |           |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 1399945    |           |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                                     | <b>2b(1)(G)</b> |            | 13797124  |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> | -206       |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 4414513    |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 180047     |           |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                         | <b>2b(2)(D)</b> |            | 4594354   |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 516577652  |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 510795118  |           |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                         | <b>2b(4)(C)</b> |            | 5782534   |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 8689156    |           |
| (C) Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....                | <b>2b(5)(C)</b> |            | 8689156   |

|                                                                                                |        | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                             | 2b(6)  |            | 12822571  |
| (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) |            | 11978056  |
| c Other income.....                                                                            | 2c     |            | 30641     |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | 107624436 |

**Expenses**

|                                                                                      |       |          |          |
|--------------------------------------------------------------------------------------|-------|----------|----------|
| e Benefit payment and payments to provide benefits:                                  |       |          |          |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 81233886 |          |
| (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) |          | 81233886 |
| 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) | 1651956  |          |
| (2) Contract administrator fees.....                                                 | 2i(2) |          |          |
| (3) Investment advisory and management fees.....                                     | 2i(3) | 2152137  |          |
| (4) Other .....                                                                      | 2i(4) | 5760573  |          |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                  | 2i(5) |          | 9564666  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |          | 90798552 |

**Net Income and Reconciliation**

|                                                          |       |  |          |
|----------------------------------------------------------|-------|--|----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 16825884 |
| 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:

**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.).....

**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.) .....

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               |           | Yes | No | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|----|----------|
| <b>c</b> 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.) .....                                          | <b>4c</b> |     | X  |          |
| <b>d</b> 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.) .....                               | <b>4d</b> |     | X  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | <b>4e</b> | X   |    | 25000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       | <b>4f</b> |     | X  |          |
| <b>g</b> 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? .....                                                    | <b>4g</b> |     | X  |          |
| <b>h</b> 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? .....                                          | <b>4h</b> |     | X  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | <b>4i</b> | X   |    |          |
| <b>j</b> 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.) ..... | <b>4j</b> | X   |    |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           | <b>4k</b> |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                            | <b>4l</b> | X   |    | 726679   |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  | <b>4m</b> |     |    |          |
| <b>n</b> 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. ....                                      | <b>4n</b> |     |    |          |
| <b>o</b> Defined Benefit Plan or Money Purchase Pension Plan Only:<br>Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service? .....                           | <b>4o</b> |     |    |          |

**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  
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3988640. (See instructions.)

## Part V Trust Information

|                                        |                                                     |
|----------------------------------------|-----------------------------------------------------|
| <b>6a</b> Name of trust                | <b>6b</b> Trust's EIN                               |
| <b>6c</b> Name of trustee or custodian | <b>6d</b> Trustee's or custodian's telephone number |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                             |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br><br>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

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

|                                                                                                                                                                                                                                                                    |          |            |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|------------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions .....                                                                                                                             | <b>1</b> | <u>0</u>   |
| <b>2</b> 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):<br><br>EIN(s): <u>25-1442864</u> |          |            |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                   |          |            |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                   | <b>3</b> | <u>277</u> |

|                |                                                                                                                                                                               |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Funding Information</b> (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.) |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                             |                              |                             |                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|-----------------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                        | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input checked="" type="checkbox"/> N/A |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                        |                              |                             |                                         |
| <b>5</b> 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 _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                             |                                         |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                              | <b>6a</b>                    |                             |                                         |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                  | <b>6b</b>                    |                             |                                         |
| <b>c</b> 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) .....                                                                                                                                                                                                            | <b>6c</b>                    |                             |                                         |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                               |                              |                             |                                         |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                          | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input type="checkbox"/> N/A            |
| <b>8</b> 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? .....                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No | <input checked="" type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                            |                                   |                                   |                               |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|
| <b>9</b> 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..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input checked="" type="checkbox"/> No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (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. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</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.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2016  
v. 160205

**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): \_\_\_\_\_

|           |                                                                                                                                                                                                                                                      |            |  |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>14</b> | Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:                                                                                                                    |            |  |
|           | <b>a</b> The current year .....                                                                                                                                                                                                                      | <b>14a</b> |  |
|           | <b>b</b> The plan year immediately preceding the current plan year .....                                                                                                                                                                             | <b>14b</b> |  |
|           | <b>c</b> The second preceding plan year .....                                                                                                                                                                                                        | <b>14c</b> |  |
| <b>15</b> | 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:                                                                         |            |  |
|           | <b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....                                                                                                                                                | <b>15a</b> |  |
|           | <b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                           | <b>15b</b> |  |
| <b>16</b> | Information with respect to any employers who withdrew from the plan during the preceding plan year:                                                                                                                                                 |            |  |
|           | <b>a</b> Enter the number of employers who withdrew during the preceding plan year .....                                                                                                                                                             | <b>16a</b> |  |
|           | <b>b</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 .....                                                                               | <b>16b</b> |  |
| <b>17</b> | 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. .... <input type="checkbox"/> |            |  |

|                |                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|
| <b>Part VI</b> | <b>Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans</b> |
|----------------|---------------------------------------------------------------------------------------------------|

|           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>18</b> | 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 .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| <b>19</b> | If the total number of participants is 1,000 or more, complete lines (a) through (c)<br><b>a</b> Enter the percentage of plan assets held as:<br>Stock: <u>41.0</u> % Investment-Grade Debt: <u>41.0</u> % High-Yield Debt: <u>6.0</u> % Real Estate: <u>0.0</u> % Other: <u>12.0</u> %<br><b>b</b> Provide the average duration of the combined investment-grade and high-yield debt:<br><input type="checkbox"/> 0-3 years <input type="checkbox"/> 3-6 years <input type="checkbox"/> 6-9 years <input checked="" type="checkbox"/> 9-12 years <input type="checkbox"/> 12-15 years <input type="checkbox"/> 15-18 years <input type="checkbox"/> 18-21 years <input type="checkbox"/> 21 years or more<br><b>c</b> What duration measure was used to calculate line 19(b)?<br><input checked="" type="checkbox"/> Effective duration <input type="checkbox"/> Macaulay duration <input type="checkbox"/> Modified duration <input type="checkbox"/> Other (specify): |

|                 |                                 |
|-----------------|---------------------------------|
| <b>Part VII</b> | <b>IRS Compliance Questions</b> |
|-----------------|---------------------------------|

|                                                                                                                                                                                                                             |                                                                                                                                                                                   |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>20a</b> Is the plan a 401(k) plan? If "No," skip b .....                                                                                                                                                                 | <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                          |
| <b>20b</b> How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply: .....                                                        | <input type="checkbox"/> Design-based safe harbor <input type="checkbox"/> "Prior year" ADP test<br><input type="checkbox"/> "Current year" ADP test <input type="checkbox"/> N/A |
| <b>21a</b> What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply: .....                                                                            | <input type="checkbox"/> Ratio percentage test <input type="checkbox"/> Average benefit test <input type="checkbox"/> N/A                                                         |
| <b>21b</b> Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules? ..... | <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                          |
| <b>22a</b> If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .              |                                                                                                                                                                                   |
| <b>22b</b> If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .                                           |                                                                                                                                                                                   |

# **Owens Corning Merged Retirement Plan**

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**Financial Report**  
**December 31, 2016**

# **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, 2016 and 2015 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, 2016 and 2015 that the information provided to the plan administrator 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, 2016 and reportable transactions for the year ended December 31, 2016 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 & Moreau, PLLC*

Toledo, Ohio  
October 12, 2017

# Owens Corning Merged Retirement Plan

## Statement of Net Assets Available for Benefits

|                                                  | December 31,<br>2016  | December 31,<br>2015  |
|--------------------------------------------------|-----------------------|-----------------------|
| <b>Assets</b>                                    |                       |                       |
| Investments at fair value:                       |                       |                       |
| Mutual funds                                     | \$ 66,037,951         | \$ 54,917,283         |
| Common collective trust funds                    | 122,875,392           | 116,051,798           |
| U.S. government, state, and municipal securities | 99,399,223            | 104,765,088           |
| Corporate stocks                                 | 171,632,592           | 186,554,023           |
| Corporate debt securities                        | 194,736,709           | 195,883,044           |
| Limited liability corporation                    | 49,677,237            | 36,060,970            |
| Collective investment trusts                     | 25,753,742            | 21,908,711            |
| Pooled investment funds                          | 60,666,929            | 59,176,294            |
| Common commingled funds                          | 17,334,986            | 17,368,162            |
| Other investments                                | 10,639,418            | 10,054,871            |
| Total investments at fair value                  | 818,754,179           | 802,740,244           |
| Contributions receivable                         | 49,930,000            | 50,000,000            |
| Due from broker for securities sold              | 4,729,648             | 4,560,962             |
| Noninterest-bearing cash                         | 117,678               | 104,656               |
| Total assets                                     | 873,531,505           | 857,405,862           |
| <b>Liabilities</b>                               |                       |                       |
| Accrued liabilities                              | 563,768               | 1,335,694             |
| Due to broker for securities purchased           | 1,510,993             | 1,439,308             |
| Total liabilities                                | 2,074,761             | 2,775,002             |
| <b>Net Assets Available for Benefits</b>         | <b>\$ 871,456,744</b> | <b>\$ 854,630,860</b> |

# Owens Corning Merged Retirement Plan

## Statement of Changes in Net Assets Available for Benefits

|                                                           | Year Ended            |                       |
|-----------------------------------------------------------|-----------------------|-----------------------|
|                                                           | December 31,<br>2016  | December 31,<br>2015  |
| <b>Additions to Net Assets</b>                            |                       |                       |
| Employer contributions                                    | \$ 49,930,000         | \$ 50,000,000         |
| Investment income (loss):                                 |                       |                       |
| Interest and dividends                                    | 18,391,478            | 19,949,275            |
| Net realized and unrealized gains (losses) on investments | 39,302,958            | (32,330,945)          |
| Total investment income (loss)                            | 57,694,436            | (12,381,670)          |
| Total additions - Net                                     | 107,624,436           | 37,618,330            |
| <b>Deductions from Net Assets</b>                         |                       |                       |
| Benefits paid directly to participants or beneficiaries   | 81,233,886            | 101,157,810           |
| Administrative expenses                                   | 9,564,666             | 10,152,204            |
| Total deductions                                          | 90,798,552            | 111,310,014           |
| <b>Net Increase (Decrease)</b>                            | 16,825,884            | (73,691,684)          |
| <b>Net Assets Available for Benefits</b>                  |                       |                       |
| Beginning of year                                         | 854,630,860           | 928,322,544           |
| End of year                                               | <b>\$ 871,456,744</b> | <b>\$ 854,630,860</b> |

# Owens Corning Merged Retirement Plan

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## Notes to Financial Statements December 31, 2016 and 2015

### 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, 2016 and December 31, 2015. 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 at 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

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## Notes to Financial Statements December 31, 2016 and 2015

### 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

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## Notes to Financial Statements December 31, 2016 and 2015

### 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

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## Notes to Financial Statements December 31, 2016 and 2015

### 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, 2016 and 2015.

# Owens Corning Merged Retirement Plan

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## Notes to Financial Statements December 31, 2016 and 2015

### 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 is based on the fair value of the funds' underlying assets. The U.S. government, state, municipal securities and corporate debt securities, and the other investments 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

# Owens Corning Merged Retirement Plan

## Notes to Financial Statements December 31, 2016 and 2015

### Note 2 - Summary of Significant Accounting Policies (Continued)

**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.

The significant actuarial assumptions used in the valuation of the Plan at December 31, 2015 are summarized as follows:

|                                 |                                                                                                     |
|---------------------------------|-----------------------------------------------------------------------------------------------------|
| Actuarial cost method           | - Traditional unit credit                                                                           |
| Assumed rate of return          | - 7.0 percent per annum for 2015                                                                    |
| 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, 2016 and 2015

### Note 2 - Summary of Significant Accounting Policies (Continued)

**New Accounting Pronouncement** - During 2016, the Plan adopted Accounting Standards Update (ASU) No. 2016-01, Financial Instruments - Overall Recognition and Measurement of Financial Assets and Financial Liabilities. ASU No. 2016-01 amended Accounting Standard Codification (ASC) 825, Financial Instruments, and eliminated the requirement to disclose the fair value of financial instruments not recorded at fair value required under ASC 825. This standard was adopted retrospectively and had no impact on the Plan's net assets or changes in net assets.

**Subsequent Events** - The financial statements and related disclosures include evaluation of events up through and including October 12, 2017, 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 schedules of assets held at end of year and reportable transactions are based solely on information certified by the Trustee.

### Note 4 - Accumulated Plan Benefits

The actuarial present value of accumulated plan benefits is determined by consulting actuaries from Willis 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, 2015, the most recent actuarial valuation, are as follows:

Actuarial present value of accumulated plan benefits:

Vested benefits:

|                                                   |                |
|---------------------------------------------------|----------------|
| Participants currently receiving benefit payments | \$ 400,436,601 |
| Active participants                               | 313,665,177    |
| Deferred participants                             | 94,269,170     |
| Total vested benefits                             | 808,370,948    |

|                    |           |
|--------------------|-----------|
| Nonvested benefits | 5,402,068 |
|--------------------|-----------|

|                                                            |                       |
|------------------------------------------------------------|-----------------------|
| Total actuarial present value of accumulated plan benefits | <u>\$ 813,773,016</u> |
|------------------------------------------------------------|-----------------------|

# Owens Corning Merged Retirement Plan

## Notes to Financial Statements December 31, 2016 and 2015

### Note 4 - Accumulated Plan Benefits (Continued)

#### Actuarial Present Value of Accumulated Plan Benefits -

|                                                      |                      |
|------------------------------------------------------|----------------------|
| Beginning of year                                    | \$ 844,974,829       |
| Increase (decrease) during the year attributable to: |                      |
| Benefits accumulated                                 | 4,967,165            |
| Actuarial losses                                     | 9,033,416            |
| Interest due to the decrease in the discount period  | 55,955,416           |
| Benefits paid                                        | <u>(101,157,810)</u> |
| Net decrease                                         | <u>(31,201,813)</u>  |

#### Actuarial Present Value of Accumulated Plan Benefits -

|             |                       |
|-------------|-----------------------|
| End of year | <u>\$ 813,773,016</u> |
|-------------|-----------------------|

### 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

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## Notes to Financial Statements December 31, 2016 and 2015

### 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, of 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, 2016 and 2015.

**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, 2016 and 2015

### 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, 2016

|                                       | Investments<br>(at Fair Value) | Level 1        | Level 2        |
|---------------------------------------|--------------------------------|----------------|----------------|
| Debt securities                       | \$ 294,135,932                 | \$ -           | \$ 294,135,932 |
| Common stock                          | 171,632,592                    | 171,632,592    | -              |
| Mutual funds                          | 66,037,951                     | 66,037,951     | -              |
| Total                                 | 531,806,475                    | \$ 237,670,543 | \$ 294,135,932 |
| Investments measured at NAV:          |                                |                |                |
| Common collective trust funds:        |                                |                |                |
| Debt securities (1)                   | 25,673,630                     |                |                |
| Equity (2)                            | 97,201,762                     |                |                |
| Limited liability corporation (4)     | 49,677,237                     |                |                |
| Pooled investment fund:               |                                |                |                |
| Equity (2)                            | 43,045,729                     |                |                |
| Hedge fund (5)                        | 17,621,200                     |                |                |
| Collective investment trust -         |                                |                |                |
| Equity (2)                            | 25,753,742                     |                |                |
| Common commingled funds -             |                                |                |                |
| Primarily U.S. equity investments (2) | 17,334,986                     |                |                |
| Other investments (1)                 | 10,639,418                     |                |                |
| Total investments at fair value       | \$ 818,754,179                 |                |                |

# Owens Corning Merged Retirement Plan

## Notes to Financial Statements December 31, 2016 and 2015

### Note 7 - Fair Value Measurements (Continued)

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

|                                       | Investments<br>(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 (1)                 | 10,054,871                     |                |                |
| Total investments at fair value       | \$ 802,740,244                 |                |                |

- (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 an 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**

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## **Notes to Financial Statements December 31, 2016 and 2015**

### **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.

# 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, 2016**

| <u>(a)(b)</u><br><u>Identity of Issuer</u> | <u>(c)</u><br><u>Description of Investment</u> | <u>(d)</u><br><u>Cost</u> | <u>(e)</u><br><u>Current Value</u> |
|--------------------------------------------|------------------------------------------------|---------------------------|------------------------------------|
| JPMorgan Chase Bank, N.A.                  | See attached pages 1-82                        | <u>\$ 715,433,612</u>     | <u>\$ 818,754,179</u>              |

# 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, 2016

| (a)<br>Identity of Party Involved                                                                                                                                                       | (b)<br>Description of Asset                   | (c)<br>Purchase Price | (d)<br>Selling Price | (g)<br>Cost of Asset | (h)<br>Current Value<br>of Asset on<br>Transaction<br>Date | (i)<br>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 - 6                                 | \$ 54,900,000         | \$ -                 | \$ 54,900,000        | \$ 54,900,000                                              | \$ -            |
|                                                                                                                                                                                         | Sales - 23                                    | -                     | 61,378,285           | 61,378,285           | 62,330,000                                                 | 951,715         |
| JPMorgan Chase Bank, N.A.                                                                                                                                                               | JPMorgan 100 percent US Treasury SECS Agency: |                       |                      |                      |                                                            |                 |
|                                                                                                                                                                                         | Purchases - 484                               | 155,527,164           | -                    | 155,527,164          | 155,527,164                                                | -               |
|                                                                                                                                                                                         | Sales - 396                                   | -                     | 150,225,260          | 150,225,260          | 150,225,271                                                | 11              |
| JPMorgan Chase Bank, N.A.                                                                                                                                                               | JPMorgan Prime Mmkt:                          |                       |                      |                      |                                                            |                 |
|                                                                                                                                                                                         | Purchases - 689                               | 162,882,281           | -                    | 162,882,271          | 162,882,271                                                | -               |
|                                                                                                                                                                                         | Sales - 559                                   | -                     | 171,431,771          | 171,431,771          | 171,431,771                                                | -               |

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

|                                                                                                             |                   |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|-------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                   | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 6<br>C 78180      |               |
|                                                                                                             |                   | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                   | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| NONINTEREST-BEARING CASH<br>-----<br>-----                                                                  |                   |                                           |  |                        |               |
| AUD                                                                                                         | AUSTRALIAN DOLLAR | 3,206.690                                 |  | 2,313                  | 2,322         |
| GBP                                                                                                         | BRITISH POUND     | 17,361.080                                |  | 21,498                 | 21,452        |
| CAD                                                                                                         | CANADIAN DOLLAR   | 854.480                                   |  | 645                    | 637           |
| EUR                                                                                                         | EURO              | 28,110.320                                |  | 29,382                 | 29,649        |
| HKD                                                                                                         | HONG KONG DOLLAR  | 83,726.000                                |  | 10,794                 | 10,799        |
| ILS                                                                                                         | ISRAELI SHEKEL    | 21,398.720                                |  | 5,628                  | 5,560         |
| JPY                                                                                                         | JAPANESE YEN      | 1,155,360.000                             |  | 9,767                  | 9,906         |
| NOK                                                                                                         | NORWEGIAN KRONE   | 21,746.700                                |  | 2,519                  | 2,526         |
| SGD                                                                                                         | SINGAPORE DOLLAR  | 11,929.760                                |  | 8,406                  | 8,258         |
| KRW                                                                                                         | SOUTH KOREA WON   | 1,182.000                                 |  | 1                      | 1             |
| SEK                                                                                                         | SWEDISH KRONA     | 24,628.060                                |  | 2,627                  | 2,711         |
| CHF                                                                                                         | SWISS FRANC       | 24,246.310                                |  | 23,685                 | 23,856        |
| CASH                                                                                                        | U. S. DOLLAR      | .070                                      |  | 0                      | 0             |
| TOTAL NONINTEREST-BEARING CASH                                                                              |                   |                                           |  | 117,266                | 117,678       |
|                                                                                                             |                   |                                           |  | -----                  | -----         |
|                                                                                                             |                   |                                           |  | -----                  | -----         |
| JPMorgan Investor Services                                                                                  |                   | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR                   | DESCRIPTION OF INVESTMENT<br>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<br>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<br>250,000.000    | 277,535   | 327,933       |
| 3134A4AA2 FEDERAL HOME LOAN MORTGAGE CORP NOTES FI    | SEMI-ANN. 6.750% 03/15/2031<br>455,000.000    | 664,714   | 641,272       |
| 31359MFP3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO    | SEMI-ANN. 7.250% 05/15/2030<br>1,355,000.000  | 1,803,432 | 1,963,422     |
| 31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO    | SEMI-ANN. 5.625% 07/15/2037<br>280,000.000    | 387,344   | 373,414       |
| 912796JP5 UNITED STATES OF AMERICA BILL ZERO CPN 2    | 0.000% 04/27/2017<br>235,000.000              | 234,287   | 234,593       |
| 912810RT7 UNITED STATES OF AMERICA BOND FIXED 2.25    | SEMI-ANN. 2.250% 08/15/2046<br>4,935,000.000  | 4,175,042 | 4,149,447     |
| 912810RK6 UNITED STATES OF AMERICA BOND FIXED 2.5%    | SEMI-ANN. 2.500% 02/15/2045<br>5,060,000.000  | 4,833,934 | 4,507,144     |
| 912810RS9 UNITED STATES OF AMERICA BOND FIXED 2.5%    | SEMI-ANN. 2.500% 05/15/2046<br>655,000.000    | 679,688   | 582,079       |
| 912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75    | SEMI-ANN. 2.750% 11/15/2042<br>10,030,000.000 | 8,846,395 | 9,473,235     |
| 912810RB6 UNITED STATES OF AMERICA BOND FIXED 2.87    | SEMI-ANN. 2.875% 05/15/2043<br>8,090,000.000  | 7,488,791 | 7,814,131     |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                          |             |      | DESCRIPTION OF INVESTMENT |        |            | COST       | CURRENT VALUE |
|-------------------------------------|--------------------------|-------------|------|---------------------------|--------|------------|------------|---------------|
|                                     |                          |             |      | SHARES / PAR              |        |            |            |               |
| 912810QT8                           | UNITED STATES OF AMERICA | BOND FIXED  | 3.12 | SEMI-ANN.                 | 3.125% | 11/15/2041 | 1,534,447  | 1,370,088     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810RH3                           | UNITED STATES OF AMERICA | BOND FIXED  | 3.12 | SEMI-ANN.                 | 3.125% | 08/15/2044 | 12,619,011 | 11,983,382    |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810RG5                           | UNITED STATES OF AMERICA | BOND FIXED  | 3.37 | SEMI-ANN.                 | 3.375% | 05/15/2044 | 1,971,571  | 1,850,450     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810QA9                           | UNITED STATES OF AMERICA | BOND FIXED  | 3.5% | SEMI-ANN.                 | 3.500% | 02/15/2039 | 4,774,063  | 4,647,758     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810QS0                           | UNITED STATES OF AMERICA | BOND FIXED  | 3.75 | SEMI-ANN.                 | 3.750% | 08/15/2041 | 6,005,051  | 6,042,546     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810RD2                           | UNITED STATES OF AMERICA | BOND FIXED  | 3.75 | SEMI-ANN.                 | 3.750% | 11/15/2043 | 4,564,892  | 5,045,366     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810RM2                           | UNITED STATES OF AMERICA | BOND FIXED  | 3% 1 | SEMI-ANN.                 | 3.000% | 05/15/2045 | 229,527    | 221,958       |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810QD3                           | UNITED STATES OF AMERICA | BOND FIXED  | 4.37 | SEMI-ANN.                 | 4.375% | 11/15/2039 | 451,038    | 536,986       |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810QE1                           | UNITED STATES OF AMERICA | BOND FIXED  | 4.62 | SEMI-ANN.                 | 4.625% | 02/15/2040 | 4,220,543  | 4,971,303     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810PT9                           | UNITED STATES OF AMERICA | BOND FIXED  | 4.75 | SEMI-ANN.                 | 4.750% | 02/15/2037 | 6,850,244  | 6,598,706     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810QN1                           | UNITED STATES OF AMERICA | BOND FIXED  | 4.75 | SEMI-ANN.                 | 4.750% | 02/15/2041 | 4,994,361  | 4,673,944     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912810PU6                           | UNITED STATES OF AMERICA | BOND FIXED  | 5% 1 | SEMI-ANN.                 | 5.000% | 05/15/2037 | 793,528    | 785,480       |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 9128282A7                           | UNITED STATES OF AMERICA | NOTES FIXED | 1.5  | SEMI-ANN.                 | 1.500% | 08/15/2026 | 642,860    | 597,825       |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912828J27                           | UNITED STATES OF AMERICA | NOTES FIXED | 2%   | SEMI-ANN.                 | 2.000% | 02/15/2025 | 64,579     | 63,263        |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| 912828U24                           | UNITED STATES OF AMERICA | NOTES FIXED | 2%   | SEMI-ANN.                 | 2.000% | 11/15/2026 | 2,822,095  | 2,814,289     |
|                                     |                          |             |      |                           |        |            |            |               |
|                                     |                          |             |      |                           |        |            |            |               |
| TOTAL U.S. GOVERNMENT SECURITIES    |                          |             |      |                           |        |            | 81,928,973 | 82,270,013    |

|                                                                                                             |  |  |                                           |                                  |                        |               |
|-------------------------------------------------------------------------------------------------------------|--|--|-------------------------------------------|----------------------------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  |  | OWENS CORNING MERGED RETIREMENT PLAN      |                                  | PAGE 9<br>C 78180      |               |
|                                                                                                             |  |  | BASE CURRENCY: USD                        |                                  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                  | COST                   | CURRENT VALUE |
| CORPORATE DEBT INSTRUMENTS: PREFERRED<br>-----                                                              |  |  |                                           |                                  |                        |               |
| 084664BL4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE<br>RATINGS: AA2 AA+                                      |  |  | SEMI-ANN.                                 | 5.750% 01/15/2040<br>475,000.000 | 484,929                | 584,397       |
| 097023AX3 BOEING CO/THE CALLABLE NOTES FIXED 6.875<br>RATINGS: A2 A                                         |  |  | SEMI-ANN.                                 | 6.875% 03/15/2039<br>195,000.000 | 231,054                | 275,496       |
| 12201PAB2 BURLINGTON RESOURCES FINANCE CO CALLABLE<br>RATINGS: A2 A                                         |  |  | SEMI-ANN.                                 | 7.200% 08/15/2031<br>565,000.000 | 767,429                | 728,296       |
| 172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/<br>RATINGS: A3 A                                         |  |  | SEMI-ANN.                                 | 8.125% 07/15/2039<br>490,000.000 | 631,072                | 728,106       |
| 20825UAC8 CONOCO FUNDING CO CALLABLE BOND FIXED 7.<br>RATINGS: A1 A                                         |  |  | SEMI-ANN.                                 | 7.250% 10/15/2031<br>325,000.000 | 351,910                | 417,248       |
| 20825CAQ7 CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5%<br>RATINGS: A1 A                                         |  |  | SEMI-ANN.                                 | 6.500% 02/01/2039<br>150,000.000 | 192,438                | 189,887       |
| 20825VAB8 CONOCOPHILLIPS CANADA FUNDING CO I CALLA<br>RATINGS: A1 A                                         |  |  | SEMI-ANN.                                 | 5.950% 10/15/2036<br>455,000.000 | 474,824                | 533,005       |
| 209111ES8 CONSOLIDATED EDISON CO OF NEW YORK INC C<br>RATINGS: A3 A-                                        |  |  | SEMI-ANN.                                 | 6.300% 08/15/2037<br>245,000.000 | 259,063                | 315,773       |
| 209111EU3 CONSOLIDATED EDISON CO OF NEW YORK INC C<br>RATINGS: A3 A-                                        |  |  | SEMI-ANN.                                 | 6.750% 04/01/2038<br>125,000.000 | 128,779                | 169,181       |
| 233835AQ0 DAIMLER FINANCE NORTH AMERICA LLC NOTES<br>RATINGS: A3 BBB+                                       |  |  | SEMI-ANN.                                 | 8.500% 01/18/2031<br>260,000.000 | 343,229                | 391,599       |
| 25746UBD0 DOMINION RESOURCES INC/VA CALLABLE NOTES<br>RATINGS: BAA2 A-                                      |  |  | SEMI-ANN.                                 | 7.000% 06/15/2038<br>650,000.000 | 666,153                | 830,148       |
| 341099CL1 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI<br>RATINGS: A2 A-                                        |  |  | SEMI-ANN.                                 | 6.400% 06/15/2038<br>335,000.000 | 433,132                | 441,704       |
| 144141CY2 DUKE ENERGY PROGRESS INC CALLABLE NOTES<br>RATINGS: A1 A-                                         |  |  | SEMI-ANN.                                 | 6.300% 04/01/2038<br>225,000.000 | 251,080                | 290,426       |
| 268789AB0 E.ON INTERNATIONAL FINANCE BV CALLABLE N<br>RATINGS: A2 A                                         |  |  | SEMI-ANN.                                 | 6.650% 04/30/2038<br>210,000.000 | 205,638                | 246,876       |
| 30161MAG8 EXELON GENERATION CO LLC CALLABLE NOTES<br>RATINGS: A3 BBB                                        |  |  | SEMI-ANN.                                 | 6.250% 10/01/2039<br>305,000.000 | 327,359                | 307,095       |
| JPMorgan Investor Services                                                                                  |  |  | J.P.Morgan                                |                                  |                        |               |

|                                                                                                             |                                          |           |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-----------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 10<br>C 78180     |               |
|                                                                                                             |                                          |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 36962G3A0                                                                                                   | GENERAL ELECTRIC CAPITAL CORP MEDIUM TER | SEMI-ANN. | 6.150% 08/07/2037                         |  | 245,250                | 232,330       |
| RATINGS: AA2                                                                                                | AA+                                      |           | 180,000.000                               |  |                        |               |
| 36962GXZ2                                                                                                   | GENERAL ELECTRIC CO CALLABLE MEDIUM TERM | SEMI-ANN. | 6.750% 03/15/2032                         |  | 189,075                | 226,292       |
| RATINGS: AA2                                                                                                | AA+                                      |           | 170,000.000                               |  |                        |               |
| 36962G3P7                                                                                                   | GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX | SEMI-ANN. | 5.875% 01/14/2038                         |  | 385,927                | 436,710       |
| RATINGS: AA2                                                                                                | AA+                                      |           | 347,000.000                               |  |                        |               |
| 373334JN2                                                                                                   | GEORGIA POWER CO CALLABLE BOND FIXED 5.9 | SEMI-ANN. | 5.950% 02/01/2039                         |  | 472,133                | 529,201       |
| RATINGS: A2                                                                                                 | A                                        |           | 440,000.000                               |  |                        |               |
| 38141GFD1                                                                                                   | GOLDMAN SACHS GROUP INC/THE NOTES FIXED  | SEMI-ANN. | 6.750% 10/01/2037                         |  | 1,107,995              | 1,148,411     |
| RATINGS: A2                                                                                                 | A-                                       |           | 930,000.000                               |  |                        |               |
| 4042Q1AA5                                                                                                   | HSBC BANK USA NA/NEW YORK NY NOTES FIXED | SEMI-ANN. | 5.875% 11/01/2034                         |  | 659,514                | 640,327       |
| RATINGS: A1                                                                                                 | AA-                                      |           | 550,000.000                               |  |                        |               |
| 404280AG4                                                                                                   | HSBC HOLDINGS PLC NOTES FIXED 6.5% 02/MA | SEMI-ANN. | 6.500% 05/02/2036                         |  | 199,264                | 246,644       |
| RATINGS: A1                                                                                                 | A                                        |           | 200,000.000                               |  |                        |               |
| 404280AH2                                                                                                   | HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE | SEMI-ANN. | 6.500% 09/15/2037                         |  | 284,431                | 384,304       |
| RATINGS: A1                                                                                                 | A                                        |           | 310,000.000                               |  |                        |               |
| 46625HHF0                                                                                                   | JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M | SEMI-ANN. | 6.400% 05/15/2038                         |  | 469,666                | 609,017       |
| RATINGS: AA3                                                                                                | A+                                       |           | 470,000.000                               |  |                        |               |
| 539830AR0                                                                                                   | LOCKHEED MARTIN CORP CALLABLE NOTES FIXE | SEMI-ANN. | 6.150% 09/01/2036                         |  | 216,290                | 225,185       |
| RATINGS: BAA1                                                                                               | A-                                       |           | 180,000.000                               |  |                        |               |
| 575767AG3                                                                                                   | MASSACHUSETTS MUTUAL LIFE INSURANCE CO N | SEMI-ANN. | 8.875% 06/01/2039                         |  | 481,645                | 510,394       |
| RATINGS: A1                                                                                                 | AA-                                      |           | 340,000.000                               |  |                        |               |
| 59023VAA8                                                                                                   | MERRILL LYNCH & CO INC CALLABLE NOTES FI | SEMI-ANN. | 7.750% 05/14/2038                         |  | 829,189                | 991,296       |
| RATINGS: A3                                                                                                 | A-                                       |           | 720,000.000                               |  |                        |               |
| 59562EAH8                                                                                                   | MIDAMERICAN ENERGY CO CALLABLE MEDIUM TE | SEMI-ANN. | 5.800% 10/15/2036                         |  | 465,924                | 538,499       |
| RATINGS: A2                                                                                                 | A-                                       |           | 445,000.000                               |  |                        |               |
| 631005BC8                                                                                                   | NARRAGANSETT ELECTRIC CO/THE CALLABLE NO | SEMI-ANN. | 5.638% 03/15/2040                         |  | 353,223                | 385,309       |
| RATINGS: A3                                                                                                 | A-                                       |           | 340,000.000                               |  |                        |               |
| 64952GAF5                                                                                                   | NEW YORK LIFE INSURANCE CO CALLABLE NOTE | SEMI-ANN. | 6.750% 11/15/2039                         |  | 387,490                | 466,935       |
| RATINGS: AA2                                                                                                | AA                                       |           | 355,000.000                               |  |                        |               |
| 68389XAH8                                                                                                   | ORACLE CORP CALLABLE NOTES FIXED 6.125%  | SEMI-ANN. | 6.125% 07/08/2039                         |  | 214,689                | 245,386       |
| RATINGS: A2                                                                                                 | A                                        |           | 195,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |                                          |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN       |  | PAGE 11<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                         |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR  |  | COST                   | CURRENT VALUE |
| 68389XAE5 ORACLE CORP NOTES FIXED 6.5% 15/APR/2038<br>RATINGS: A2 A                                         |  | SEMI-ANN. 6.500% 04/15/2038<br>465,000.000 |  | 597,428                | 607,564       |
| 694308GE1 PACIFIC GAS & ELECTRIC CO CALLABLE BOND<br>RATINGS: A3 BBB+                                       |  | SEMI-ANN. 6.050% 03/01/2034<br>660,000.000 |  | 711,163                | 825,970       |
| 694475AA2 PACIFIC LIFE INSURANCE CO CALLABLE NOTES<br>RATINGS: A3 A                                         |  | SEMI-ANN. 9.250% 06/15/2039<br>190,000.000 |  | 253,924                | 280,653       |
| 695114CG1 PACIFICORP CALLABLE BOND FIXED 6.25% 15/<br>RATINGS: A2 A                                         |  | SEMI-ANN. 6.250% 10/15/2037<br>635,000.000 |  | 868,587                | 822,547       |
| 718172AC3 PHILIP MORRIS INTERNATIONAL INC NOTES FI<br>RATINGS: A2 A                                         |  | SEMI-ANN. 6.375% 05/16/2038<br>330,000.000 |  | 350,622                | 423,139       |
| 737679DC1 POTOMAC ELECTRIC POWER CO CALLABLE BOND<br>RATINGS: A3 BBB+                                       |  | SEMI-ANN. 7.900% 12/15/2038<br>330,000.000 |  | 399,666                | 487,085       |
| 743674AY9 PROTECTIVE LIFE CORP CALLABLE NOTES FIXE<br>RATINGS: BAA2 A-                                      |  | SEMI-ANN. 8.450% 10/15/2039<br>720,000.000 |  | 954,154                | 953,813       |
| 74432QAK1 PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT<br>RATINGS: BAA2 A                                       |  | SEMI-ANN. 5.900% 03/17/2036<br>120,000.000 |  | 113,618                | 141,912       |
| 74456QAP1 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL<br>RATINGS: A2 A-                                        |  | SEMI-ANN. 5.250% 07/01/2035<br>105,000.000 |  | 104,969                | 121,762       |
| 74456QAR7 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL<br>RATINGS: A2 A-                                        |  | SEMI-ANN. 5.800% 05/01/2037<br>160,000.000 |  | 171,334                | 198,246       |
| 013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED<br>RATINGS: A3 BBB+                                      |  | SEMI-ANN. 6.125% 12/15/2033<br>170,000.000 |  | 178,537                | 188,161       |
| 822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE<br>RATINGS: AA1 AA                                        |  | SEMI-ANN. 6.375% 12/15/2038<br>255,000.000 |  | 345,048                | 328,843       |
| 878091BC0 TEACHERS INSURANCE & ANNUITY ASSOCIATION<br>RATINGS: AA2 AA                                       |  | SEMI-ANN. 6.850% 12/16/2039<br>160,000.000 |  | 206,205                | 207,635       |
| 87938WAC7 TELEFONICA EMISIONES SAU CALLABLE BOND F<br>RATINGS: BAA1 A-                                      |  | SEMI-ANN. 7.045% 06/20/2036<br>245,000.000 |  | 265,472                | 284,374       |
| 8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE BOND<br>RATINGS: A3 A-                                         |  | SEMI-ANN. 7.625% 01/15/2039<br>370,000.000 |  | 408,976                | 529,711       |
| 91324PBK7 UNITEDHEALTH GROUP INC CALLABLE BOND FIX<br>RATINGS: BAA1 A-                                      |  | SEMI-ANN. 6.875% 02/15/2038<br>155,000.000 |  | 166,100                | 210,924       |
| JPMorgan Investor Services                                                                                  |  | J.P.Morgan                                 |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  |  | OWENS CORNING MERGED RETIREMENT PLAN       |  | PAGE 12<br>C 78180      |               |
|                                                                                                             |  |  | BASE CURRENCY: USD                         |  | AS OF DECEMBER 31, 2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR  |  | COST                    | CURRENT VALUE |
| 92344GAX4 VERIZON COMMUNICATIONS INC CALLABLE NOTE<br>RATINGS: A3 A                                         |  |  | SEMI-ANN. 5.850% 09/15/2035<br>88,000.000  |  | 104,220                 | 100,502       |
| 927804FE9 VIRGINIA ELECTRIC AND POWER CO CALLABLE<br>RATINGS: BAA1 A-                                       |  |  | SEMI-ANN. 6.350% 11/30/2037<br>975,000.000 |  | 1,279,010               | 1,255,781     |
| 92976GAJ0 WELLS FARGO BANK NA MEDIUM TERM NOTE FIX<br>RATINGS: AA3 AA-                                      |  |  | SEMI-ANN. 6.600% 01/15/2038<br>450,000.000 |  | 357,548                 | 572,423       |
| 94980VAG3 WELLS FARGO BANK NA NOTES FIXED 5.95% 26<br>RATINGS: AA3 AA-                                      |  |  | SEMI-ANN. 5.950% 08/26/2036<br>630,000.000 |  | 574,568                 | 741,669       |
| TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED<br>CORPORATE DEBT INSTRUMENTS: ALL OTHER<br>-----               |  |  |                                            |  | 21,120,942              | 23,548,190    |
| 002824BG4 ABBOTT LABORATORIES CALLABLE NOTES FIXED                                                          |  |  | SEMI-ANN. 4.750% 11/30/2036<br>320,000.000 |  | 317,952                 | 325,318       |
| 002824BH2 ABBOTT LABORATORIES CALLABLE NOTES FIXED                                                          |  |  | SEMI-ANN. 4.900% 11/30/2046<br>600,000.000 |  | 595,326                 | 615,804       |
| 00287YAV1 ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/                                                          |  |  | SEMI-ANN. 4.300% 05/14/2036<br>690,000.000 |  | 660,814                 | 657,508       |
| 00287YAW9 ABBVIE INC CALLABLE NOTES FIXED 4.45% 14                                                          |  |  | SEMI-ANN. 4.450% 05/14/2046<br>215,000.000 |  | 213,555                 | 205,869       |
| 00440FAA2 ACE CAPITAL TRUST II CALLABLE BOND FIXED<br>RATINGS: BAA1 BBB                                     |  |  | SEMI-ANN. 9.700% 04/01/2030<br>360,000.000 |  | 472,218                 | 527,314       |
| 00507UAT8 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED                                                          |  |  | SEMI-ANN. 4.550% 03/15/2035<br>65,000.000  |  | 64,721                  | 64,336        |
| 00507UAH4 ACTAVIS FUNDING SCS CALLABLE NOTES FIXED                                                          |  |  | SEMI-ANN. 4.850% 06/15/2044<br>205,000.000 |  | 202,733                 | 203,258       |
| 00101JAH9 ADT CORP/THE CALLABLE NOTES FIXED 4.125%                                                          |  |  | SEMI-ANN. 4.125% 06/15/2023<br>155,000.000 |  | 146,238                 | 148,025       |
| 00790XAA9 ADVANCED DISPOSAL SERVICES INC CALLABLE                                                           |  |  | SEMI-ANN. 5.625% 11/15/2024<br>125,000.000 |  | 125,063                 | 124,375       |
| 00782LAA5 ADVANCEPIERRE FOODS HOLDINGS INC CALLABL                                                          |  |  | SEMI-ANN. 5.500% 12/15/2024<br>125,000.000 |  | 126,543                 | 126,563       |
| JPMorgan Investor Services                                                                                  |  |  | J.P.Morgan                                 |  |                         |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 13<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 00766TAB6 AECOM CALLABLE NOTES FIXED 5.75% 15/OCT/                                                          | SEMI-ANN. | 5.750% 10/15/2022                         |  | 149,220                | 153,265       |
|                                                                                                             |           | 145,000.000                               |  |                        |               |
| 00766TAD2 AECOM CALLABLE NOTES FIXED 5.875% 15/OCT                                                          | SEMI-ANN. | 5.875% 10/15/2024                         |  | 142,550                | 144,127       |
|                                                                                                             |           | 135,000.000                               |  |                        |               |
| 00817YAY4 AETNA INC CALLABLE NOTES FIXED 4.25% 15/                                                          | SEMI-ANN. | 4.250% 06/15/2036                         |  | 124,481                | 125,331       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 00817YAX6 AETNA INC CALLABLE NOTES FIXED 4.375% 15                                                          | SEMI-ANN. | 4.375% 06/15/2046                         |  | 254,745                | 256,058       |
|                                                                                                             |           | 255,000.000                               |  |                        |               |
| 00817YAJ7 AETNA INC CALLABLE NOTES FIXED 4.5% 15/M                                                          | SEMI-ANN. | 4.500% 05/15/2042                         |  | 95,774                 | 101,422       |
|                                                                                                             |           | 100,000.000                               |  |                        |               |
| 001192AH6 AGL CAPITAL CORP CALLABLE NOTES FIXED 5.                                                          | SEMI-ANN. | 5.875% 03/15/2041                         |  | 184,691                | 215,490       |
|                                                                                                             |           | 185,000.000                               |  |                        |               |
| 008916AM0 AGRIUM INC CALLABLE BOND FIXED 4.9% 01/J                                                          | SEMI-ANN. | 4.900% 06/01/2043                         |  | 74,429                 | 74,717        |
|                                                                                                             |           | 75,000.000                                |  |                        |               |
| 008916AJ7 AGRIUM INC CALLABLE BOND FIXED 6.125% 15                                                          | SEMI-ANN. | 6.125% 01/15/2041                         |  | 329,137                | 374,936       |
|                                                                                                             |           | 330,000.000                               |  |                        |               |
| 001546AL4 AK STEEL CORP CALLABLE NOTES FIXED 7.625                                                          | SEMI-ANN. | 7.625% 05/15/2020                         |  | 153,938                | 153,000       |
| RATINGS: BA3 BB                                                                                             |           | 150,000.000                               |  |                        |               |
| 017175AD2 ALLEGHANY CORP CALLABLE NOTES FIXED 4.9%                                                          | SEMI-ANN. | 4.900% 09/15/2044                         |  | 1,182,067              | 1,144,556     |
|                                                                                                             |           | 1,185,000.000                             |  |                        |               |
| 020002BC4 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4                                                          | SEMI-ANN. | 4.200% 12/15/2046                         |  | 124,470                | 127,653       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 020002BA8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4                                                          | SEMI-ANN. | 4.500% 06/15/2043                         |  | 61,544                 | 63,637        |
|                                                                                                             |           | 60,000.000                                |  |                        |               |
| 02209SAM5 ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU                                                          | SEMI-ANN. | 4.250% 08/09/2042                         |  | 350,548                | 349,363       |
|                                                                                                             |           | 355,000.000                               |  |                        |               |
| 00165AAF5 AMC ENTERTAINMENT HOLDINGS INC CALLABLE                                                           | SEMI-ANN. | 5.875% 02/15/2022                         |  | 487,266                | 496,969       |
|                                                                                                             |           | 475,000.000                               |  |                        |               |
| 00165AAH1 AMC ENTERTAINMENT HOLDINGS INC CALLABLE                                                           | SEMI-ANN. | 5.750% 06/15/2025                         |  | 125,313                | 127,813       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 02364WBE4 AMERICA MOVIL SAB DE CV CALLABLE NOTES F                                                          | SEMI-ANN. | 4.375% 07/16/2042                         |  | 407,135                | 416,664       |
|                                                                                                             |           | 450,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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|-------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|-------------------------------------------|------------------------------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                                                | OWENS CORNING MERGED RETIREMENT PLAN      |                                    | PAGE 14<br>C 78180     |               |
|                                                                                                             |                                                                | BASE CURRENCY: USD                        |                                    | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                                                | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                    | COST                   | CURRENT VALUE |
| 02753GAA7                                                                                                   | AMERICAN MIDSTREAM PARTNERS LP / AMERICA                       | SEMI-ANN.                                 | 8.500% 12/15/2021<br>160,000.000   | 160,000                | 159,000       |
| 031162BZ2                                                                                                   | AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M                       | SEMI-ANN.                                 | 4.400% 05/01/2045<br>85,000.000    | 84,495                 | 81,477        |
| 031162CE8                                                                                                   | AMGEN INC CALLABLE NOTES FIXED 4.663% 15                       | SEMI-ANN.                                 | 4.663% 06/15/2051<br>928,000.000   | 796,251                | 891,910       |
| 031162BK5                                                                                                   | AMGEN INC CALLABLE NOTES FIXED 5.15% 15/                       | SEMI-ANN.                                 | 5.150% 11/15/2041<br>590,000.000   | 683,602                | 623,719       |
| 032510AC3                                                                                                   | ANADARKO PETROLEUM CORP CALLABLE NOTES F<br>RATINGS: BAA3 BBB- | SEMI-ANN.                                 | 6.200% 03/15/2040<br>320,000.000   | 324,880                | 366,493       |
| 032511AY3                                                                                                   | ANADARKO PETROLEUM CORP CALLABLE NOTES F<br>RATINGS: BAA3 BBB- | SEMI-ANN.                                 | 6.450% 09/15/2036<br>120,000.000   | 137,252                | 142,820       |
| 032511BP1                                                                                                   | ANADARKO PETROLEUM CORP CALLABLE NOTES F                       | SEMI-ANN.                                 | 6.600% 03/15/2046<br>130,000.000   | 155,947                | 160,337       |
| 035242AM8                                                                                                   | ANHEUSER-BUSCH INBEV FINANCE INC CALLABL                       | SEMI-ANN.                                 | 4.700% 02/01/2036<br>350,000.000   | 347,081                | 368,155       |
| 035242AN6                                                                                                   | ANHEUSER-BUSCH INBEV FINANCE INC CALLABL                       | SEMI-ANN.                                 | 4.900% 02/01/2046<br>2,525,000.000 | 2,601,269              | 2,729,197     |
| 03523TBF4                                                                                                   | ANHEUSER-BUSCH INBEV WORLDWIDE INC NOTES                       | SEMI-ANN.                                 | 8.200% 01/15/2039<br>365,000.000   | 463,404                | 548,920       |
| 03674XAF3                                                                                                   | ANTERO RESOURCES CORP CALLABLE NOTES FIX                       | SEMI-ANN.                                 | 5.625% 06/01/2023<br>230,000.000   | 236,069                | 235,463       |
| 037411BA2                                                                                                   | APACHE CORP CALLABLE NOTES FIXED 4.75% 1                       | SEMI-ANN.                                 | 4.750% 04/15/2043<br>265,000.000   | 264,271                | 272,958       |
| 037735CV7                                                                                                   | APPALACHIAN POWER CO CALLABLE NOTES FIXE                       | SEMI-ANN.                                 | 4.450% 06/01/2045<br>225,000.000   | 223,409                | 229,896       |
| 037735CK1                                                                                                   | APPALACHIAN POWER CO CALLABLE NOTES FIXE<br>RATINGS: BAA2 BBB  | SEMI-ANN.                                 | 6.700% 08/15/2037<br>150,000.000   | 134,630                | 192,216       |
| 037833CD0                                                                                                   | APPLE INC CALLABLE NOTES FIXED 3.85% 04/                       | SEMI-ANN.                                 | 3.850% 08/04/2046<br>265,000.000   | 264,298                | 253,907       |
| 037833AL4                                                                                                   | APPLE INC CALLABLE NOTES FIXED 3.85% 04/                       | SEMI-ANN.                                 | 3.850% 05/04/2043<br>560,000.000   | 572,113                | 535,494       |
| JPMorgan Investor Services                                                                                  |                                                                | J.P.Morgan                                |                                    |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 15<br>C 78180      |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31, 2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                    | CURRENT VALUE |
| 037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13                                                          | SEMI-ANN. | 4.375% 05/13/2045                         |  | 590,206                 | 599,955       |
|                                                                                                             |           | 584,000.000                               |  |                         |               |
| 037833BX7 APPLE INC CALLABLE NOTES FIXED 4.65% 23/                                                          | SEMI-ANN. | 4.650% 02/23/2046                         |  | 466,795                 | 469,735       |
|                                                                                                             |           | 435,000.000                               |  |                         |               |
| 038522AK4 ARAMARK SERVICES INC CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 5.125% 01/15/2024                         |  | 239,588                 | 237,188       |
|                                                                                                             |           | 230,000.000                               |  |                         |               |
| 038521AM2 ARAMARK SERVICES INC CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 5.750% 03/15/2020                         |  | 108,408                 | 107,231       |
|                                                                                                             |           | 105,000.000                               |  |                         |               |
| 04351LAB6 ASCENSION HEALTH CALLABLE NOTES FIXED 3.                                                          | SEMI-ANN. | 3.945% 11/15/2046                         |  | 60,000                  | 57,289        |
|                                                                                                             |           | 60,000.000                                |  |                         |               |
| 00206RCU4 AT&T INC CALLABLE BOND FIXED 5.65% 15/FE                                                          | SEMI-ANN. | 5.650% 02/15/2047                         |  | 154,637                 | 166,238       |
|                                                                                                             |           | 155,000.000                               |  |                         |               |
| 00206RBK7 AT&T INC CALLABLE NOTES FIXED 4.35% 15/J                                                          | SEMI-ANN. | 4.350% 06/15/2045                         |  | 924,834                 | 931,126       |
|                                                                                                             |           | 1,045,000.000                             |  |                         |               |
| 00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA                                                          | SEMI-ANN. | 4.500% 05/15/2035                         |  | 1,828,487               | 1,787,415     |
|                                                                                                             |           | 1,850,000.000                             |  |                         |               |
| 04650NAB0 AT&T INC CALLABLE NOTES FIXED 5.35% 01/S                                                          | SEMI-ANN. | 5.350% 09/01/2040                         |  | 912,290                 | 944,840       |
|                                                                                                             |           | 920,000.000                               |  |                         |               |
| 00206RDG4 AT&T INC CALLABLE NOTES FIXED 6.375% 01/                                                          | SEMI-ANN. | 6.375% 03/01/2041                         |  | 114,941                 | 132,436       |
|                                                                                                             |           | 115,000.000                               |  |                         |               |
| 049560AK1 ATMOS ENERGY CORP CALLABLE NOTES FIXED 5                                                          | SEMI-ANN. | 5.500% 06/15/2041                         |  | 194,372                 | 224,894       |
|                                                                                                             |           | 195,000.000                               |  |                         |               |
| 06051GFG9 BANK OF AMERICA CORP MEDIUM TERM NOTE FI                                                          | SEMI-ANN. | 4.875% 04/01/2044                         |  | 159,635                 | 162,761       |
|                                                                                                             |           | 150,000.000                               |  |                         |               |
| 06051GFC8 BANK OF AMERICA CORP MEDIUM TERM NOTE FI                                                          | SEMI-ANN. | 5.000% 01/21/2044                         |  | 354,233                 | 388,757       |
|                                                                                                             |           | 355,000.000                               |  |                         |               |
| 06738EAD7 BARCLAYS PLC BOND FIXED 2.75% 08/NOV/201                                                          | SEMI-ANN. | 2.750% 11/08/2019                         |  | 283,997                 | 284,248       |
|                                                                                                             |           | 285,000.000                               |  |                         |               |
| 06849RAK8 BARRICK NORTH AMERICA FINANCE LLC CALLAB                                                          | SEMI-ANN. | 5.750% 05/01/2043                         |  | 172,895                 | 173,438       |
|                                                                                                             |           | 165,000.000                               |  |                         |               |
| 07177MAB9 BAXALTA INC CALLABLE NOTES FIXED 4% 23/J                                                          | SEMI-ANN. | 4.000% 06/23/2025                         |  | 1,198,287               | 1,168,402     |
|                                                                                                             |           | 1,165,000.000                             |  |                         |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                         |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |                   | PAGE 16<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |                   | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                   | COST                   | CURRENT VALUE |
| 075887BG3                                                                                                   | BECTON DICKINSON AND CO CALLABLE NOTES F | SEMI-ANN.                                 | 4.685% 12/15/2044 | 140,000                | 145,033       |
|                                                                                                             |                                          |                                           | 140,000.000       |                        |               |
| 59562VAM9                                                                                                   | BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO | SEMI-ANN.                                 | 6.125% 04/01/2036 | 387,484                | 468,330       |
|                                                                                                             | RATINGS: BAA1 BBB+                       |                                           | 375,000.000       |                        |               |
| 085790AY9                                                                                                   | BERRY PLASTICS CORP CALLABLE NOTES FIXED | SEMI-ANN.                                 | 5.125% 07/15/2023 | 132,325                | 132,275       |
|                                                                                                             |                                          |                                           | 130,000.000       |                        |               |
| 085790AX1                                                                                                   | BERRY PLASTICS CORP CALLABLE NOTES FIXED | SEMI-ANN.                                 | 5.500% 05/15/2022 | 170,775                | 171,600       |
|                                                                                                             |                                          |                                           | 165,000.000       |                        |               |
| 055451AV0                                                                                                   | BHP BILLITON FINANCE USA LTD CALLABLE NO | SEMI-ANN.                                 | 5.000% 09/30/2043 | 651,061                | 703,685       |
|                                                                                                             |                                          |                                           | 630,000.000       |                        |               |
| 096630AE8                                                                                                   | BOARDWALK PIPELINES LP CALLABLE NOTES FI | SEMI-ANN.                                 | 5.950% 06/01/2026 | 935,898                | 923,304       |
|                                                                                                             |                                          |                                           | 850,000.000       |                        |               |
| 103304BK6                                                                                                   | BOYD GAMING CORP CALLABLE NOTES FIXED 6. | SEMI-ANN.                                 | 6.875% 05/15/2023 | 122,975                | 123,625       |
|                                                                                                             |                                          |                                           | 115,000.000       |                        |               |
| 05565QDH8                                                                                                   | BP CAPITAL MARKETS PLC CALLABLE NOTES FI | SEMI-ANN.                                 | 3.723% 11/28/2028 | 945,407                | 955,115       |
|                                                                                                             |                                          |                                           | 940,000.000       |                        |               |
| 109641AG5                                                                                                   | BRINKER INTERNATIONAL INC CALLABLE NOTES | SEMI-ANN.                                 | 3.875% 05/15/2023 | 189,750                | 189,250       |
|                                                                                                             |                                          |                                           | 200,000.000       |                        |               |
| 11778BAB8                                                                                                   | BSKYB FINANCE UK PLC CALLABLE NOTES FIXE | SEMI-ANN.                                 | 6.500% 10/15/2035 | 213,496                | 228,430       |
|                                                                                                             | RATINGS: BAA1 BBB+                       |                                           | 200,000.000       |                        |               |
| 118230AP6                                                                                                   | BUCKEYE PARTNERS LP CALLABLE NOTES FIXED | SEMI-ANN.                                 | 5.600% 10/15/2044 | 1,078,577              | 1,149,369     |
|                                                                                                             |                                          |                                           | 1,135,000.000     |                        |               |
| 120568AX8                                                                                                   | BUNGE LTD FINANCE CORP CALLABLE NOTES FI | SEMI-ANN.                                 | 3.250% 08/15/2026 | 848,283                | 811,437       |
|                                                                                                             |                                          |                                           | 845,000.000       |                        |               |
| 12189LAA9                                                                                                   | BURLINGTON NORTHERN SANTA FE LLC CALLABL | SEMI-ANN.                                 | 5.750% 05/01/2040 | 298,989                | 366,123       |
|                                                                                                             |                                          |                                           | 300,000.000       |                        |               |
| 12189LAE1                                                                                                   | BURLINGTON NORTHERN SANTA FE LLC CALLABL | SEMI-ANN.                                 | 5.400% 06/01/2041 | 548,284                | 649,204       |
|                                                                                                             |                                          |                                           | 550,000.000       |                        |               |
| 136385AL5                                                                                                   | CANADIAN NATURAL RESOURCES LTD CALLABLE  | SEMI-ANN.                                 | 6.250% 03/15/2038 | 346,024                | 346,986       |
|                                                                                                             | RATINGS: BAA2 BBB                        |                                           | 305,000.000       |                        |               |
| 136385AP6                                                                                                   | CANADIAN NATURAL RESOURCES LTD CALLABLE  | SEMI-ANN.                                 | 6.750% 02/01/2039 | 47,188                 | 46,675        |
|                                                                                                             | RATINGS: BAA2 BBB                        |                                           | 40,000.000        |                        |               |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |                   |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 17<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 14042E3Z1 CAPITAL ONE NA/MCLEAN VA CALLABLE NOTES                                                           | SEMI-ANN. | 1.500% 09/05/2017                         |  | 819,114                | 818,983       |
|                                                                                                             |           | 820,000.000                               |  |                        |               |
| 14916RAD6 CATHOLIC HEALTH INITIATIVES CALLABLE BON                                                          | SEMI-ANN. | 4.350% 11/01/2042                         |  | 429,084                | 381,948       |
|                                                                                                             |           | 430,000.000                               |  |                        |               |
| 124847AC8 CBS RADIO INC CALLABLE NOTES FIXED 7.25%                                                          | SEMI-ANN. | 7.250% 11/01/2024                         |  | 153,108                | 157,500       |
|                                                                                                             |           | 150,000.000                               |  |                        |               |
| 1248EPAZ6 CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL                                                           | SEMI-ANN. | 5.125% 02/15/2023                         |  | 634,413                | 631,913       |
|                                                                                                             |           | 615,000.000                               |  |                        |               |
| 12513GBB4 CDW LLC / CDW FINANCE CORP CALLABLE NOTE                                                          | SEMI-ANN. | 5.000% 09/01/2023                         |  | 299,088                | 295,369       |
|                                                                                                             |           | 295,000.000                               |  |                        |               |
| 150191AJ3 CEDAR FAIR LP / CANADA'S WONDERLAND CO /                                                          | SEMI-ANN. | 5.375% 06/01/2024                         |  | 369,025                | 365,650       |
|                                                                                                             |           | 355,000.000                               |  |                        |               |
| 151020AU8 CELGENE CORP CALLABLE NOTES FIXED 5% 15/                                                          | SEMI-ANN. | 5.000% 08/15/2045                         |  | 877,479                | 852,579       |
|                                                                                                             |           | 820,000.000                               |  |                        |               |
| 15189WAH3 CENTERPOINT ENERGY RESOURCES CORP CALLAB                                                          | SEMI-ANN. | 5.850% 01/15/2041                         |  | 194,862                | 220,631       |
|                                                                                                             |           | 195,000.000                               |  |                        |               |
| 153527AL0 CENTRAL GARDEN & PET CO CALLABLE NOTES F                                                          | SEMI-ANN. | 6.125% 11/15/2023                         |  | 128,625                | 126,600       |
|                                                                                                             |           | 120,000.000                               |  |                        |               |
| 156700BA3 CENTURYLINK INC CALLABLE NOTES FIXED 7.5                                                          | SEMI-ANN. | 7.500% 04/01/2024                         |  | 151,525                | 152,250       |
|                                                                                                             |           | 145,000.000                               |  |                        |               |
| 12527GAH6 CF INDUSTRIES INC CALLABLE NOTES FIXED 4                                                          | SEMI-ANN. | 4.500% 12/01/2026                         |  | 480,365                | 481,616       |
|                                                                                                             |           | 490,000.000                               |  |                        |               |
| 161175BA1 CHARTER COMMUNICATIONS OPERATING LLC / C                                                          | SEMI-ANN. | 6.484% 10/23/2045                         |  | 655,597                | 658,966       |
|                                                                                                             |           | 570,000.000                               |  |                        |               |
| 171484AB4 CHURCHILL DOWNS INC CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 5.375% 12/15/2021                         |  | 310,097                | 316,438       |
|                                                                                                             |           | 305,000.000                               |  |                        |               |
| 125509BT5 CIGNA CORP CALLABLE NOTES FIXED 5.375% 1                                                          | SEMI-ANN. | 5.375% 02/15/2042                         |  | 289,809                | 323,066       |
|                                                                                                             |           | 290,000.000                               |  |                        |               |
| 172441AX5 CINEMARK USA INC CALLABLE NOTES FIXED 5.                                                          | SEMI-ANN. | 5.125% 12/15/2022                         |  | 198,863                | 200,850       |
|                                                                                                             |           | 195,000.000                               |  |                        |               |
| 172967HS3 CITIGROUP INC MEDIUM TERM NOTE FIXED 5.3                                                          | SEMI-ANN. | 5.300% 05/06/2044                         |  | 363,478                | 393,171       |
|                                                                                                             |           | 365,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 18<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 172967KA8 CITIGROUP INC NOTES FIXED 4.45% 29/SEP/2                                                          | SEMI-ANN. | 4.450% 09/29/2027<br>620,000.000          |  | 623,041                | 629,827       |
| 172967KR1 CITIGROUP INC NOTES FIXED 4.75% 18/MAY/2                                                          | SEMI-ANN. | 4.750% 05/18/2046<br>265,000.000          |  | 261,311                | 265,305       |
| 969490AE1 CLAYTON WILLIAMS ENERGY INC CALLABLE NOT                                                          | SEMI-ANN. | 7.750% 04/01/2019<br>160,000.000          |  | 161,294                | 160,800       |
| 18600TAA0 CLEVELAND CLINIC FOUNDATION/THE CALLABLE                                                          | SEMI-ANN. | 4.858% 01/01/2114<br>275,000.000          |  | 275,000                | 260,860       |
| 18948KAC6 CLUBCORP CLUB OPERATIONS INC CALLABLE BO                                                          | SEMI-ANN. | 8.250% 12/15/2023<br>145,000.000          |  | 155,063                | 153,700       |
| 198280AH2 COLUMBIA PIPELINE GROUP INC CALLABLE NOT                                                          | SEMI-ANN. | 5.800% 06/01/2045<br>40,000.000           |  | 48,091                 | 45,999        |
| 20030NAX9 COMCAST CORP CALLABLE BOND FIXED 6.4% 15<br>RATINGS: BAA1 BBB+                                    | SEMI-ANN. | 6.400% 05/15/2038<br>480,000.000          |  | 462,068                | 614,640       |
| 20030NBM2 COMCAST CORP CALLABLE NOTES FIXED 4.2% 1                                                          | SEMI-ANN. | 4.200% 08/15/2034<br>55,000.000           |  | 54,793                 | 56,181        |
| 20030NBH3 COMCAST CORP CALLABLE NOTES FIXED 4.25%                                                           | SEMI-ANN. | 4.250% 01/15/2033<br>2,540,000.000        |  | 2,513,895              | 2,643,302     |
| 20030NAK7 COMCAST CORP CALLABLE NOTES FIXED 6.5% 1<br>RATINGS: BAA1 BBB+                                    | SEMI-ANN. | 6.500% 11/15/2035<br>121,000.000          |  | 111,631                | 154,950       |
| 20030NAV3 COMCAST CORP CALLABLE NOTES FIXED 6.95%<br>RATINGS: BAA1 BBB+                                     | SEMI-ANN. | 6.950% 08/15/2037<br>135,000.000          |  | 149,502                | 184,128       |
| 202795JJ0 COMMONWEALTH EDISON CO CALLABLE BOND FIX                                                          | SEMI-ANN. | 3.650% 06/15/2046<br>450,000.000          |  | 447,080                | 422,892       |
| 202795JD3 COMMONWEALTH EDISON CO CALLABLE BOND FIX                                                          | SEMI-ANN. | 4.700% 01/15/2044<br>250,000.000          |  | 249,918                | 275,383       |
| 209111FG3 CONSOLIDATED EDISON CO OF NEW YORK INC C                                                          | SEMI-ANN. | 4.500% 12/01/2045<br>1,250,000.000        |  | 1,280,071              | 1,325,450     |
| 212015AH4 CONTINENTAL RESOURCES INC/OK CALLABLE NO                                                          | SEMI-ANN. | 5.000% 09/15/2022<br>200,000.000          |  | 201,500                | 201,878       |
| 21684AAB2 COOPERATIEVE RABOBANK UA NOTES FIXED 5.7                                                          | SEMI-ANN. | 5.750% 12/01/2043<br>250,000.000          |  | 245,823                | 289,710       |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 19<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 221643AH2 COTT BEVERAGES INC CALLABLE NOTES FIXED                                                           | SEMI-ANN. | 5.375% 07/01/2022                         |  | 219,538                | 218,763       |
|                                                                                                             |           | 215,000.000                               |  |                        |               |
| 221643AK5 COTT BEVERAGES INC CALLABLE NOTES FIXED                                                           | SEMI-ANN. | 6.750% 01/01/2020                         |  | 296,863                | 295,331       |
|                                                                                                             |           | 285,000.000                               |  |                        |               |
| 126408GY3 CSX CORP CALLABLE NOTES FIXED 4.1% 15/MA                                                          | SEMI-ANN. | 4.100% 03/15/2044                         |  | 134,507                | 130,850       |
|                                                                                                             |           | 135,000.000                               |  |                        |               |
| 126408HG1 CSX CORP CALLABLE NOTES FIXED 4.25% 01/N                                                          | SEMI-ANN. | 4.250% 11/01/2066                         |  | 596,006                | 561,237       |
|                                                                                                             |           | 615,000.000                               |  |                        |               |
| 126408GS6 CSX CORP CALLABLE NOTES FIXED 6.22% 30/A                                                          | SEMI-ANN. | 6.220% 04/30/2040                         |  | 286,618                | 336,523       |
|                                                                                                             |           | 270,000.000                               |  |                        |               |
| 126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1                                                          | SEMI-ANN. | 5.125% 07/20/2045                         |  | 1,484,973              | 1,454,357     |
|                                                                                                             |           | 1,305,000.000                             |  |                        |               |
| 126650BV1 CVS PASS-THROUGH TRUST NOTES FIXED 5.773                                                          | MONTHLY   | 5.773% 01/10/2033                         |  | 386,657                | 432,381       |
|                                                                                                             |           | 386,168.220                               |  |                        |               |
| 23283PAB0 CYRUSONE LP / CYRUSONE FINANCE CORP CALL                                                          | SEMI-ANN. | 6.375% 11/15/2022                         |  | 78,594                 | 78,938        |
|                                                                                                             |           | 75,000.000                                |  |                        |               |
| 25156PAC7 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B                                                          | SEMI-ANN. | FLOATING 06/15/2030                       |  | 96,378                 | 117,610       |
| RATINGS: BAA1 BBB+                                                                                          |           | 80,000.000                                |  |                        |               |
| 25179MAL7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5                                                          | SEMI-ANN. | 5.600% 07/15/2041                         |  | 43,753                 | 46,350        |
|                                                                                                             |           | 45,000.000                                |  |                        |               |
| 25179MAU7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5                                                          | SEMI-ANN. | 5.000% 06/15/2045                         |  | 33,091                 | 34,382        |
|                                                                                                             |           | 35,000.000                                |  |                        |               |
| 251799AA0 DEVON ENERGY CORP CALLABLE NOTES FIXED 7                                                          | SEMI-ANN. | 7.950% 04/15/2032                         |  | 508,256                | 474,833       |
| RATINGS: BAA1 BBB+                                                                                          |           | 375,000.000                               |  |                        |               |
| 25272KAW3 DIAMOND 1 FINANCE CORP / DIAMOND 2 FINAN                                                          | SEMI-ANN. | 7.125% 06/15/2024                         |  | 87,000                 | 88,814        |
|                                                                                                             |           | 80,000.000                                |  |                        |               |
| 25272KAN3 DIAMOND 1 FINANCE CORP / DIAMOND 2 FINAN                                                          | SEMI-ANN. | 8.100% 07/15/2036                         |  | 234,828                | 279,551       |
|                                                                                                             |           | 235,000.000                               |  |                        |               |
| 25272KAR4 DIAMOND 1 FINANCE CORP / DIAMOND 2 FINAN                                                          | SEMI-ANN. | 8.350% 07/15/2046                         |  | 414,369                | 443,264       |
|                                                                                                             |           | 360,000.000                               |  |                        |               |
| 25470XAJ4 DISH DBS CORP CALLABLE NOTES FIXED 5.875                                                          | SEMI-ANN. | 5.875% 07/15/2022                         |  | 140,688                | 152,613       |
|                                                                                                             |           | 145,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 20<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 25470XAY1 DISH DBS CORP CALLABLE NOTES FIXED 7.75%                                                          | SEMI-ANN. | 7.750% 07/01/2026                         |  | 86,155                 | 95,838        |
|                                                                                                             |           | 85,000.000                                |  |                        |               |
| 25746UBM0 DOMINION RESOURCES INC/VA CALLABLE NOTES                                                          | SEMI-ANN. | 4.900% 08/01/2041                         |  | 221,560                | 236,205       |
|                                                                                                             |           | 225,000.000                               |  |                        |               |
| 25787GAA8 DONNELLEY FINANCIAL SOLUTIONS INC CALLAB                                                          | SEMI-ANN. | 8.250% 10/15/2024                         |  | 87,763                 | 86,488        |
|                                                                                                             |           | 85,000.000                                |  |                        |               |
| 260543BJ1 DOW CHEMICAL CO/THE BOND FIXED 7.375% 01                                                          | SEMI-ANN. | 7.375% 11/01/2029                         |  | 493,839                | 532,170       |
| RATINGS: BAA3 BBB-                                                                                          |           | 405,000.000                               |  |                        |               |
| 260543CL5 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 4.625% 10/01/2044                         |  | 437,664                | 416,423       |
|                                                                                                             |           | 415,000.000                               |  |                        |               |
| 260543CE1 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 5.250% 11/15/2041                         |  | 149,798                | 162,063       |
|                                                                                                             |           | 150,000.000                               |  |                        |               |
| 260543BY8 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 9.400% 05/15/2039                         |  | 189,511                | 186,181       |
| RATINGS: BAA3 BBB-                                                                                          |           | 120,000.000                               |  |                        |               |
| 23338VAF3 DTE ELECTRIC CO CALLABLE BOND FIXED 3.7%                                                          | SEMI-ANN. | 3.700% 06/01/2046                         |  | 768,427                | 735,922       |
|                                                                                                             |           | 765,000.000                               |  |                        |               |
| 233331AT4 DTE ENERGY CO CALLABLE NOTES FIXED 2.4%                                                           | SEMI-ANN. | 2.400% 12/01/2019                         |  | 389,540                | 391,923       |
|                                                                                                             |           | 390,000.000                               |  |                        |               |
| 233331AY3 DTE ENERGY CO CALLABLE NOTES FIXED 2.85%                                                          | SEMI-ANN. | 2.850% 10/01/2026                         |  | 1,108,857              | 1,031,190     |
|                                                                                                             |           | 1,110,000.000                             |  |                        |               |
| 26441CAT2 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.                                                          | SEMI-ANN. | 3.750% 09/01/2046                         |  | 259,854                | 234,055       |
|                                                                                                             |           | 260,000.000                               |  |                        |               |
| 26441CAP0 DUKE ENERGY CORP CALLABLE NOTES FIXED 4.                                                          | SEMI-ANN. | 4.800% 12/15/2045                         |  | 240,494                | 248,388       |
|                                                                                                             |           | 235,000.000                               |  |                        |               |
| 26442RAB7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F                                                          | SEMI-ANN. | 4.375% 03/30/2044                         |  | 1,485,839              | 1,481,809     |
|                                                                                                             |           | 1,430,000.000                             |  |                        |               |
| 26442UAB0 DUKE ENERGY PROGRESS LLC CALLABLE BOND F                                                          | SEMI-ANN. | 4.200% 08/15/2045                         |  | 263,656                | 269,651       |
|                                                                                                             |           | 265,000.000                               |  |                        |               |
| 26613TAE0 DUPONT FABROS TECHNOLOGY LP CALLABLE NOT                                                          | SEMI-ANN. | 5.875% 09/15/2021                         |  | 109,416                | 109,856       |
|                                                                                                             |           | 105,000.000                               |  |                        |               |
| 26613TAF7 DUPONT FABROS TECHNOLOGY LP CALLABLE NOT                                                          | SEMI-ANN. | 5.625% 06/15/2023                         |  | 347,000                | 350,075       |
|                                                                                                             |           | 335,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR                                      | DESCRIPTION OF INVESTMENT                    | COST      | CURRENT VALUE |
|--------------------------------------------------------------------------|----------------------------------------------|-----------|---------------|
|                                                                          | SHARES / PAR                                 |           |               |
| 278865AM2 ECOLAB INC CALLABLE NOTES FIXED 5.5% 08/                       | SEMI-ANN. 5.500% 12/08/2041<br>275,000.000   | 293,056   | 323,397       |
| 28470RAC6 ELDORADO RESORTS INC CALLABLE NOTES FIXE                       | SEMI-ANN. 7.000% 08/01/2023<br>240,000.000   | 255,600   | 254,400       |
| 268648AN2 EMC CORP CALLABLE NOTES FIXED 3.375% 01/                       | SEMI-ANN. 3.375% 06/01/2023<br>125,000.000   | 113,750   | 115,780       |
| 29250NAN5 ENBRIDGE INC CALLABLE NOTES VARIABLE 15/                       | SEMI-ANN. FLOATING 01/15/2077<br>260,000.000 | 260,000   | 259,350       |
| 292505AG9 ENCANA CORP CALLABLE NOTES FIXED 6.5% 01<br>RATINGS: BAA2 BBB+ | SEMI-ANN. 6.500% 02/01/2038<br>125,000.000   | 129,358   | 135,095       |
| 292505AD6 ENCANA CORP CALLABLE NOTES FIXED 6.5% 15<br>RATINGS: BAA2 BBB+ | SEMI-ANN. 6.500% 08/15/2034<br>115,000.000   | 127,870   | 123,871       |
| 29273RAJ8 ENERGY TRANSFER PARTNERS LP CALLABLE BON<br>RATINGS: BAA3 BBB- | SEMI-ANN. 7.500% 07/01/2038<br>335,000.000   | 397,934   | 388,422       |
| 29273RAP4 ENERGY TRANSFER PARTNERS LP CALLABLE NOT                       | SEMI-ANN. 6.050% 06/01/2041<br>1,155,000.000 | 1,151,141 | 1,185,908     |
| 29273RAZ2 ENERGY TRANSFER PARTNERS LP CALLABLE NOT                       | SEMI-ANN. 5.950% 10/01/2043<br>230,000.000   | 255,751   | 237,045       |
| 29273RBJ7 ENERGY TRANSFER PARTNERS LP CALLABLE NOT                       | SEMI-ANN. 6.125% 12/15/2045<br>425,000.000   | 442,817   | 452,175       |
| 29285XAC6 ENGILITY CORP CALLABLE NOTES FIXED 8.875                       | SEMI-ANN. 8.875% 09/01/2024<br>95,000.000    | 96,520    | 99,513        |
| 29379VAG8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB<br>RATINGS: BAA3 BBB- | SEMI-ANN. 6.125% 10/15/2039<br>375,000.000   | 372,698   | 426,270       |
| 29379VAQ6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB                       | SEMI-ANN. 6.450% 09/01/2040<br>245,000.000   | 241,808   | 291,217       |
| 29379VAY9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB                       | SEMI-ANN. 4.450% 02/15/2043<br>265,000.000   | 261,669   | 251,172       |
| 29379VBA0 ENTERPRISE PRODUCTS OPERATING LLC CALLAB                       | SEMI-ANN. 4.850% 03/15/2044<br>135,000.000   | 134,746   | 136,296       |
| 29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB                       | SEMI-ANN. 5.100% 02/15/2045<br>465,000.000   | 462,147   | 490,412       |

|                                                                                                             |           |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|-----------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 22<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 03232PAD0 ENVISION HEALTHCARE CORP CALLABLE NOTES                                                           | SEMI-ANN. | 5.625% 07/15/2022                         |  | 205,000                | 206,200       |
|                                                                                                             |           | 200,000.000                               |  |                        |               |
| 29441WAC9 EQUATE PETROCHEMICAL BV MEDIUM TERM NOTE                                                          | SEMI-ANN. | 4.250% 11/03/2026                         |  | 335,855                | 324,455       |
|                                                                                                             |           | 340,000.000                               |  |                        |               |
| 29444UAN6 EQUINIX INC CALLABLE NOTES FIXED 5.375%                                                           | SEMI-ANN. | 5.375% 01/01/2022                         |  | 161,671                | 168,000       |
|                                                                                                             |           | 160,000.000                               |  |                        |               |
| 29444UAM8 EQUINIX INC CALLABLE NOTES FIXED 5.375%                                                           | SEMI-ANN. | 5.375% 04/01/2023                         |  | 99,363                 | 98,563        |
|                                                                                                             |           | 95,000.000                                |  |                        |               |
| 29444UAP1 EQUINIX INC CALLABLE NOTES FIXED 5.75% 0                                                          | SEMI-ANN. | 5.750% 01/01/2025                         |  | 83,400                 | 83,600        |
|                                                                                                             |           | 80,000.000                                |  |                        |               |
| 26884TAE2 ERAC USA FINANCE LLC CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 5.625% 03/15/2042                         |  | 246,790                | 275,570       |
|                                                                                                             |           | 250,000.000                               |  |                        |               |
| 26882PBE1 ERAC USA FINANCE LLC NOTES FIXED 7% 15/0                                                          | SEMI-ANN. | 7.000% 10/15/2037                         |  | 177,808                | 278,753       |
| RATINGS: BAA2 BBB+                                                                                          |           | 220,000.000                               |  |                        |               |
| 26907YAA2 ESH HOSPITALITY INC CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 5.250% 05/01/2025                         |  | 163,600                | 164,175       |
|                                                                                                             |           | 165,000.000                               |  |                        |               |
| 30161NAV3 EXELON CORP CALLABLE NOTES FIXED 4.45% 1                                                          | SEMI-ANN. | 4.450% 04/15/2046                         |  | 159,184                | 156,629       |
|                                                                                                             |           | 160,000.000                               |  |                        |               |
| 30161MAN3 EXELON GENERATION CO LLC CALLABLE NOTES                                                           | SEMI-ANN. | 5.600% 06/15/2042                         |  | 886,621                | 814,748       |
|                                                                                                             |           | 880,000.000                               |  |                        |               |
| 30231GAW2 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.                                                          | SEMI-ANN. | 4.114% 03/01/2046                         |  | 1,106,537              | 1,080,605     |
|                                                                                                             |           | 1,055,000.000                             |  |                        |               |
| 31428XBG0 FEDEX CORP CALLABLE NOTES FIXED 4.55% 01                                                          | SEMI-ANN. | 4.550% 04/01/2046                         |  | 348,464                | 352,699       |
|                                                                                                             |           | 350,000.000                               |  |                        |               |
| 31620MAU0 FIDELITY NATIONAL INFORMATION SERVICES I                                                          | SEMI-ANN. | 4.500% 08/15/2046                         |  | 206,703                | 199,931       |
|                                                                                                             |           | 210,000.000                               |  |                        |               |
| 319963BP8 FIRST DATA CORP CALLABLE NOTES FIXED 7%                                                           | SEMI-ANN. | 7.000% 12/01/2023                         |  | 159,550                | 159,750       |
|                                                                                                             |           | 150,000.000                               |  |                        |               |
| 341081FF9 FLORIDA POWER & LIGHT CO CALLABLE BOND F                                                          | SEMI-ANN. | 4.125% 02/01/2042                         |  | 576,050                | 574,398       |
|                                                                                                             |           | 560,000.000                               |  |                        |               |
| 30251BAC2 FMR LLC CALLABLE NOTES FIXED 6.5% 14/DEC                                                          | SEMI-ANN. | 6.500% 12/14/2040                         |  | 1,177,820              | 1,151,705     |
|                                                                                                             |           | 935,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

|                                                                                                             |           |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|-----------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 23<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 345370CS7 FORD MOTOR CO CALLABLE NOTES FIXED 5.291                                                          | SEMI-ANN. | 5.291% 12/08/2046                         |  | 405,297                | 410,261       |
|                                                                                                             |           | 405,000.000                               |  |                        |               |
| 345370CQ1 FORD MOTOR CO NOTES FIXED 4.75% 15/JAN/2                                                          | SEMI-ANN. | 4.750% 01/15/2043                         |  | 590,149                | 593,381       |
|                                                                                                             |           | 625,000.000                               |  |                        |               |
| 345370CA6 FORD MOTOR CO NOTES FIXED 7.45% 16/JUL/2                                                          | SEMI-ANN. | 7.450% 07/16/2031                         |  | 488,821                | 489,470       |
| RATINGS: B3 CCC                                                                                             |           | 390,000.000                               |  |                        |               |
| 36155WAH9 GCI INC CALLABLE NOTES FIXED 6.75% 01/JU                                                          | SEMI-ANN. | 6.750% 06/01/2021                         |  | 219,387                | 220,375       |
|                                                                                                             |           | 215,000.000                               |  |                        |               |
| 36164QNA2 GE CAPITAL INTERNATIONAL FUNDING CO UNLI                                                          | SEMI-ANN. | 4.418% 11/15/2035                         |  | 2,867,250              | 3,461,247     |
|                                                                                                             |           | 3,303,000.000                             |  |                        |               |
| 37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6                                                          | SEMI-ANN. | 6.250% 10/02/2043                         |  | 649,819                | 668,815       |
|                                                                                                             |           | 605,000.000                               |  |                        |               |
| 375558BK8 GILEAD SCIENCES INC CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 4.150% 03/01/2047                         |  | 1,401,328              | 1,329,720     |
|                                                                                                             |           | 1,400,000.000                             |  |                        |               |
| 375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 4.750% 03/01/2046                         |  | 708,849                | 703,576       |
|                                                                                                             |           | 680,000.000                               |  |                        |               |
| 38145GAH3 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT                                                          | SEMI-ANN. | 3.500% 11/16/2026                         |  | 682,544                | 674,123       |
|                                                                                                             |           | 690,000.000                               |  |                        |               |
| 38141GVS0 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT                                                          | SEMI-ANN. | 4.750% 10/21/2045                         |  | 89,310                 | 89,729        |
|                                                                                                             |           | 85,000.000                                |  |                        |               |
| 38141GVR2 GOLDMAN SACHS GROUP INC/THE NOTES FIXED                                                           | SEMI-ANN. | 4.250% 10/21/2025                         |  | 238,456                | 243,802       |
|                                                                                                             |           | 240,000.000                               |  |                        |               |
| 38141GGM0 GOLDMAN SACHS GROUP INC/THE NOTES FIXED                                                           | SEMI-ANN. | 6.250% 02/01/2041                         |  | 527,377                | 588,796       |
|                                                                                                             |           | 475,000.000                               |  |                        |               |
| 40049JBA4 GRUPO TELEVISIA SAB CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 5.000% 05/13/2045                         |  | 371,656                | 326,707       |
|                                                                                                             |           | 385,000.000                               |  |                        |               |
| 406216BK6 HALLIBURTON CO CALLABLE NOTES FIXED 5% 1                                                          | SEMI-ANN. | 5.000% 11/15/2045                         |  | 271,412                | 269,613       |
|                                                                                                             |           | 250,000.000                               |  |                        |               |
| 418056AS6 HASBRO INC CALLABLE NOTES FIXED 6.35% 15                                                          | SEMI-ANN. | 6.350% 03/15/2040                         |  | 553,290                | 565,229       |
| RATINGS: BAA2 BBB                                                                                           |           | 485,000.000                               |  |                        |               |
| 40412CAC5 HCA HOLDINGS INC CALLABLE NOTES FIXED 6.                                                          | SEMI-ANN. | 6.250% 02/15/2021                         |  | 128,496                | 129,150       |
|                                                                                                             |           | 120,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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|-------------------------------------------------------------------------------------------------------------|--|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 24<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 404119BU2 HCA INC CALLABLE BOND FIXED 4.5% 15/FEB/                                                          |  | SEMI-ANN. 4.500% 02/15/2027               |  | 40,000                 | 39,300        |
|                                                                                                             |  | 40,000.000                                |  |                        |               |
| 404119BT5 HCA INC CALLABLE NOTES FIXED 5.25% 15/JU                                                          |  | SEMI-ANN. 5.250% 06/15/2026               |  | 215,375                | 217,088       |
|                                                                                                             |  | 210,000.000                               |  |                        |               |
| 404119BR9 HCA INC CALLABLE NOTES FIXED 5.375% 01/F                                                          |  | SEMI-ANN. 5.375% 02/01/2025               |  | 154,075                | 150,375       |
|                                                                                                             |  | 150,000.000                               |  |                        |               |
| 404121AD7 HCA INC CALLABLE NOTES FIXED 7.5% 15/FEB                                                          |  | SEMI-ANN. 7.500% 02/15/2022               |  | 187,894                | 187,275       |
|                                                                                                             |  | 165,000.000                               |  |                        |               |
| 42806LAA9 HERC RENTALS INC CALLABLE NOTES FIXED 7.                                                          |  | SEMI-ANN. 7.500% 06/01/2022               |  | 158,725                | 163,331       |
|                                                                                                             |  | 155,000.000                               |  |                        |               |
| 42809HAD9 HESS CORP CALLABLE BOND FIXED 5.6% 15/FE                                                          |  | SEMI-ANN. 5.600% 02/15/2041               |  | 303,476                | 298,286       |
|                                                                                                             |  | 295,000.000                               |  |                        |               |
| 42809HAH0 HESS CORP CALLABLE NOTES FIXED 5.8% 01/A                                                          |  | SEMI-ANN. 5.800% 04/01/2047               |  | 264,245                | 275,022       |
|                                                                                                             |  | 265,000.000                               |  |                        |               |
| 42824CAY5 HEWLETT PACKARD ENTERPRISE CO CALLABLE N                                                          |  | SEMI-ANN. FLOATING 10/15/2045             |  | 551,951                | 555,556       |
|                                                                                                             |  | 550,000.000                               |  |                        |               |
| 43283QAA8 HILTON GRAND VACATIONS BORROWER LLC/HILT                                                          |  | SEMI-ANN. 6.125% 12/01/2024               |  | 85,690                 | 88,294        |
|                                                                                                             |  | 85,000.000                                |  |                        |               |
| 432891AD1 HILTON WORLDWIDE FINANCE LLC / HILTON WO                                                          |  | SEMI-ANN. 5.625% 10/15/2021               |  | 636,550                | 630,130       |
|                                                                                                             |  | 610,000.000                               |  |                        |               |
| 437076BP6 HOME DEPOT INC/THE CALLABLE NOTES FIXED                                                           |  | SEMI-ANN. 3.500% 09/15/2056               |  | 190,966                | 175,070       |
|                                                                                                             |  | 200,000.000                               |  |                        |               |
| 437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED                                                           |  | SEMI-ANN. 4.250% 04/01/2046               |  | 1,176,359              | 1,223,087     |
|                                                                                                             |  | 1,165,000.000                             |  |                        |               |
| 437076BF8 HOME DEPOT INC/THE CALLABLE NOTES FIXED                                                           |  | SEMI-ANN. 4.400% 03/15/2045               |  | 167,360                | 181,169       |
|                                                                                                             |  | 170,000.000                               |  |                        |               |
| 44106MAS1 HOSPITALITY PROPERTIES TRUST CALLABLE NO                                                          |  | SEMI-ANN. 4.650% 03/15/2024               |  | 1,129,222              | 1,111,298     |
|                                                                                                             |  | 1,115,000.000                             |  |                        |               |
| 44106MAT9 HOSPITALITY PROPERTIES TRUST CALLABLE NO                                                          |  | SEMI-ANN. 4.500% 03/15/2025               |  | 197,560                | 194,950       |
|                                                                                                             |  | 200,000.000                               |  |                        |               |
| 44107TAV8 HOST HOTELS & RESORTS LP CALLABLE NOTES                                                           |  | SEMI-ANN. 4.000% 06/15/2025               |  | 1,016,768              | 999,694       |
|                                                                                                             |  | 1,015,000.000                             |  |                        |               |
| JPMorgan Investor Services                                                                                  |  | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 25<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 404280BH1 HSBC HOLDINGS PLC NOTES FIXED 4.375% 23/                                                          | SEMI-ANN. | 4.375% 11/23/2026                         |  | 214,983                | 216,595       |
|                                                                                                             |           | 215,000.000                               |  |                        |               |
| 444454AA0 HUGHES SATELLITE SYSTEMS CORP CALLABLE N                                                          | SEMI-ANN. | 7.625% 06/15/2021                         |  | 305,450                | 307,300       |
|                                                                                                             |           | 280,000.000                               |  |                        |               |
| 457030AJ3 INGLES MARKETS INC CALLABLE NOTES FIXED                                                           | SEMI-ANN. | 5.750% 06/15/2023                         |  | 110,206                | 113,025       |
|                                                                                                             |           | 110,000.000                               |  |                        |               |
| 458140AV2 INTEL CORP CALLABLE NOTES FIXED 4.1% 19/                                                          | SEMI-ANN. | 4.100% 05/19/2046                         |  | 460,578                | 455,943       |
|                                                                                                             |           | 460,000.000                               |  |                        |               |
| 460146CK7 INTERNATIONAL PAPER CO CALLABLE NOTES FI                                                          | SEMI-ANN. | 4.800% 06/15/2044                         |  | 353,150                | 352,604       |
|                                                                                                             |           | 355,000.000                               |  |                        |               |
| 46284PAP9 IRON MOUNTAIN INC CALLABLE NOTES FIXED 5                                                          | SEMI-ANN. | 5.750% 08/15/2024                         |  | 175,563                | 174,675       |
|                                                                                                             |           | 170,000.000                               |  |                        |               |
| 46284PAQ7 IRON MOUNTAIN INC CALLABLE NOTES FIXED 6                                                          | SEMI-ANN. | 6.000% 08/15/2023                         |  | 256,866                | 260,313       |
|                                                                                                             |           | 245,000.000                               |  |                        |               |
| 46647DAA1 JACK OHIO FINANCE LLC / JACK OHIO FINANC                                                          | SEMI-ANN. | 6.750% 11/15/2021                         |  | 115,000                | 116,438       |
|                                                                                                             |           | 115,000.000                               |  |                        |               |
| 708130AD1 JC PENNEY CORP INC NOTES FIXED 5.65% 01/                                                          | SEMI-ANN. | 5.650% 06/01/2020                         |  | 254,119                | 251,813       |
|                                                                                                             |           | 255,000.000                               |  |                        |               |
| 478111AC1 JOHNS HOPKINS HEALTH SYSTEM CORP/THE CAL                                                          | SEMI-ANN. | 3.837% 05/15/2046                         |  | 1,180,000              | 1,118,959     |
|                                                                                                             |           | 1,180,000.000                             |  |                        |               |
| 46625HMN7 JPMORGAN CHASE & CO CALLABLE NOTES FIXED                                                          | SEMI-ANN. | 3.900% 07/15/2025                         |  | 1,719,452              | 1,650,389     |
|                                                                                                             |           | 1,605,000.000                             |  |                        |               |
| 46625HNJ5 JPMORGAN CHASE & CO NOTES FIXED 4.25% 01                                                          | SEMI-ANN. | 4.250% 10/01/2027                         |  | 348,793                | 359,601       |
|                                                                                                             |           | 350,000.000                               |  |                        |               |
| 46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/                                                          | SEMI-ANN. | 5.600% 07/15/2041                         |  | 97,523                 | 107,622       |
|                                                                                                             |           | 90,000.000                                |  |                        |               |
| 46625HJM3 JPMORGAN CHASE & CO NOTES FIXED 5.625% 1                                                          | SEMI-ANN. | 5.625% 08/16/2043                         |  | 158,787                | 183,605       |
|                                                                                                             |           | 160,000.000                               |  |                        |               |
| 491674BL0 KENTUCKY UTILITIES CO CALLABLE BOND FIXE                                                          | SEMI-ANN. | 4.375% 10/01/2045                         |  | 461,291                | 453,213       |
|                                                                                                             |           | 435,000.000                               |  |                        |               |
| 494550BD7 KINDER MORGAN ENERGY PARTNERS LP CALLABL                                                          | SEMI-ANN. | 6.500% 09/01/2039                         |  | 664,167                | 691,709       |
| RATINGS: BAA2 BBB                                                                                           |           | 630,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN         |  | PAGE 26<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                           |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR    |  | COST                   | CURRENT VALUE |
| 494550BH8 KINDER MORGAN ENERGY PARTNERS LP CALLABL                                                          |  | SEMI-ANN. 6.375% 03/01/2041<br>370,000.000   |  | 359,681                | 401,365       |
| 28368EAE6 KINDER MORGAN INC/DE CALLABLE MEDIUM TER                                                          |  | SEMI-ANN. 7.750% 01/15/2032<br>525,000.000   |  | 646,650                | 643,361       |
| RATINGS: BA3 BB-<br>49456BAH4 KINDER MORGAN INC/DE CALLABLE NOTES FIXE                                      |  | SEMI-ANN. 5.550% 06/01/2045<br>135,000.000   |  | 142,245                | 141,989       |
| 482480AF7 KLA-TENCOR CORP CALLABLE NOTES FIXED 5.6                                                          |  | SEMI-ANN. 5.650% 11/01/2034<br>545,000.000   |  | 548,896                | 569,345       |
| 500472AE5 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI                                                          |  | SEMI-ANN. 5.000% 03/15/2042<br>1,035,000.000 |  | 1,054,129              | 1,057,014     |
| 50076QAE6 KRAFT FOODS GROUP INC NOTES FIXED 5% 04/                                                          |  | SEMI-ANN. 5.000% 06/04/2042<br>115,000.000   |  | 114,187                | 117,753       |
| 50076QAN6 KRAFT FOODS GROUP INC NOTES FIXED 6.5% 0                                                          |  | SEMI-ANN. 6.500% 02/09/2040<br>80,000.000    |  | 94,353                 | 97,475        |
| 50076QAR7 KRAFT FOODS GROUP INC NOTES FIXED 6.875%                                                          |  | SEMI-ANN. 6.875% 01/26/2039<br>385,000.000   |  | 478,029                | 483,695       |
| 50077LAL0 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE                                                          |  | SEMI-ANN. 5.000% 07/15/2035<br>130,000.000   |  | 128,764                | 136,383       |
| 512807AN8 LAM RESEARCH CORP CALLABLE NOTES FIXED 3                                                          |  | SEMI-ANN. 3.800% 03/15/2025<br>600,000.000   |  | 604,644                | 600,654       |
| 513075BH3 LAMAR MEDIA CORP CALLABLE NOTES FIXED 5.                                                          |  | SEMI-ANN. 5.375% 01/15/2024<br>70,000.000    |  | 72,888                 | 72,450        |
| 513272AA2 LAMB WESTON HOLDINGS INC CALLABLE NOTES                                                           |  | SEMI-ANN. 4.625% 11/01/2024<br>25,000.000    |  | 25,000                 | 25,063        |
| 513272AB0 LAMB WESTON HOLDINGS INC CALLABLE NOTES                                                           |  | SEMI-ANN. 4.875% 11/01/2026<br>50,000.000    |  | 50,000                 | 49,469        |
| 523768AF6 LEE ENTERPRISES INC CALLABLE NOTES FIXED                                                          |  | SEMI-ANN. 9.500% 03/15/2022<br>170,000.000   |  | 178,288                | 180,200       |
| 524ESC7M6 LEHMAN BROTHERS HOLDINGS INC BOND FIXED                                                           |  | SEMI-ANN. 6.750% 12/28/2017<br>295,000.000   |  | 30                     | 369           |
| 524ESCR36 LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM                                                          |  | SEMI-ANN. 6.500% 07/19/2017<br>1,950,000.000 |  | 195                    | 0             |
| JPMorgan Investor Services                                                                                  |  | J.P.Morgan                                   |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                                                | OWENS CORNING MERGED RETIREMENT PLAN      |                                  | PAGE 27<br>C 78180     |               |
|                                                                                                             |                                                                | BASE CURRENCY: USD                        |                                  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                                                | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                  | COST                   | CURRENT VALUE |
| 527298BC6                                                                                                   | LEVEL 3 FINANCING INC CALLABLE NOTES FIX                       | SEMI-ANN.                                 | 5.625% 02/01/2023<br>215,000.000 | 220,756                | 220,375       |
| 53079EAZ7                                                                                                   | LIBERTY MUTUAL GROUP INC CALLABLE NOTES                        | SEMI-ANN.                                 | 6.500% 05/01/2042<br>230,000.000 | 229,958                | 272,695       |
| 534187BA6                                                                                                   | LINCOLN NATIONAL CORP CALLABLE NOTES FIX                       | SEMI-ANN.                                 | 7.000% 06/15/2040<br>955,000.000 | 1,284,019              | 1,205,735     |
| 538034AG4                                                                                                   | LIVE NATION ENTERTAINMENT INC CALLABLE N                       | SEMI-ANN.                                 | 5.375% 06/15/2022<br>220,000.000 | 227,125                | 227,700       |
| 501889AB5                                                                                                   | LKQ CORP CALLABLE NOTES FIXED 4.75% 15/M                       | SEMI-ANN.                                 | 4.750% 05/15/2023<br>155,000.000 | 149,833                | 154,225       |
| 539830BK4                                                                                                   | LOCKHEED MARTIN CORP CALLABLE NOTES FIXE                       | SEMI-ANN.                                 | 4.500% 05/15/2036<br>110,000.000 | 107,936                | 116,950       |
| 539830BL2                                                                                                   | LOCKHEED MARTIN CORP CALLABLE NOTES FIXE                       | SEMI-ANN.                                 | 4.700% 05/15/2046<br>445,000.000 | 438,410                | 484,040       |
| 549876AL4                                                                                                   | LUKOIL INTERNATIONAL FINANCE BV NOTES FI                       | SEMI-ANN.                                 | 4.750% 11/02/2026<br>250,000.000 | 250,000                | 250,440       |
| 50247VAB5                                                                                                   | LYB INTERNATIONAL FINANCE BV CALLABLE NO                       | SEMI-ANN.                                 | 5.250% 07/15/2043<br>555,000.000 | 535,915                | 596,703       |
| 577778CB7                                                                                                   | MACY'S RETAIL HOLDINGS INC CALLABLE NOTE<br>RATINGS: BA2 BB    | SEMI-ANN.                                 | 6.650% 07/15/2024<br>489,000.000 | 597,264                | 560,306       |
| 314275AC2                                                                                                   | MACY'S RETAIL HOLDINGS INC CALLABLE NOTE<br>RATINGS: BA2 BB    | SEMI-ANN.                                 | 6.375% 03/15/2037<br>210,000.000 | 215,930                | 221,871       |
| 565849AE6                                                                                                   | MARATHON OIL CORP CALLABLE NOTES FIXED 6<br>RATINGS: BAA1 BBB+ | SEMI-ANN.                                 | 6.600% 10/01/2037<br>215,000.000 | 226,388                | 234,956       |
| 56585AAH5                                                                                                   | MARATHON PETROLEUM CORP CALLABLE NOTES F                       | SEMI-ANN.                                 | 4.750% 09/15/2044<br>155,000.000 | 153,236                | 137,409       |
| 56585AAM4                                                                                                   | MARATHON PETROLEUM CORP CALLABLE NOTES F                       | SEMI-ANN.                                 | 5.850% 12/15/2045<br>420,000.000 | 418,937                | 417,480       |
| 56585AAF9                                                                                                   | MARATHON PETROLEUM CORP CALLABLE NOTES F                       | SEMI-ANN.                                 | 6.500% 03/01/2041<br>140,000.000 | 139,438                | 149,744       |
| 575718AE1                                                                                                   | MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA                       | SEMI-ANN.                                 | 3.959% 07/01/2038<br>370,000.000 | 370,000                | 387,860       |
| JPMorgan Investor Services                                                                                  |                                                                | J.P.Morgan                                |                                  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 28<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 579489AG0 MCCLATCHY CO/THE CALLABLE NOTES FIXED 9%                                                          | SEMI-ANN. | 9.000% 12/15/2022                         |  | 175,519                | 175,725       |
|                                                                                                             |           | 165,000.000                               |  |                        |               |
| 580037AB5 MCDERMOTT INTERNATIONAL INC CALLABLE NOT                                                          | SEMI-ANN. | 8.000% 05/01/2021                         |  | 121,500                | 121,200       |
|                                                                                                             |           | 120,000.000                               |  |                        |               |
| 58446VAG6 MEDIACOM BROADBAND LLC / MEDIACOM BROADB                                                          | SEMI-ANN. | 6.375% 04/01/2023                         |  | 158,063                | 157,500       |
|                                                                                                             |           | 150,000.000                               |  |                        |               |
| 585055BT2 MEDTRONIC INC CALLABLE NOTES FIXED 4.375                                                          | SEMI-ANN. | 4.375% 03/15/2035                         |  | 57,670                 | 58,186        |
|                                                                                                             |           | 55,000.000                                |  |                        |               |
| 585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625                                                          | SEMI-ANN. | 4.625% 03/15/2045                         |  | 526,364                | 497,453       |
|                                                                                                             |           | 460,000.000                               |  |                        |               |
| 587118AE0 MEN'S WEARHOUSE INC/THE CALLABLE NOTES F                                                          | SEMI-ANN. | 7.000% 07/01/2022                         |  | 148,375                | 151,900       |
|                                                                                                             |           | 155,000.000                               |  |                        |               |
| 59156RAP3 METLIFE INC CALLABLE BOND FIXED 6.4% 15/<br>RATINGS: BAA2 BBB                                     | SEMI-ANN. | FLOATING 12/15/2066                       |  | 298,855                | 334,800       |
|                                                                                                             |           | 310,000.000                               |  |                        |               |
| 59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%                                                           | SEMI-ANN. | 4.875% 11/13/2043                         |  | 806,313                | 833,648       |
|                                                                                                             |           | 770,000.000                               |  |                        |               |
| 594918BS2 MICROSOFT CORP CALLABLE NOTES FIXED 3.45                                                          | SEMI-ANN. | 3.450% 08/08/2036                         |  | 303,820                | 289,860       |
|                                                                                                             |           | 305,000.000                               |  |                        |               |
| 594918BC7 MICROSOFT CORP CALLABLE NOTES FIXED 3.5%                                                          | SEMI-ANN. | 3.500% 02/12/2035                         |  | 454,710                | 442,787       |
|                                                                                                             |           | 460,000.000                               |  |                        |               |
| 594918BT0 MICROSOFT CORP CALLABLE NOTES FIXED 3.7%                                                          | SEMI-ANN. | 3.700% 08/08/2046                         |  | 609,666                | 593,126       |
|                                                                                                             |           | 630,000.000                               |  |                        |               |
| 594918BL7 MICROSOFT CORP CALLABLE NOTES FIXED 4.45                                                          | SEMI-ANN. | 4.450% 11/03/2045                         |  | 114,603                | 122,523       |
|                                                                                                             |           | 115,000.000                               |  |                        |               |
| 594918BE3 MICROSOFT CORP CALLABLE NOTES FIXED 4% 1                                                          | SEMI-ANN. | 4.000% 02/12/2055                         |  | 280,469                | 269,547       |
|                                                                                                             |           | 285,000.000                               |  |                        |               |
| 595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE                                                          | SEMI-ANN. | 4.800% 09/15/2043                         |  | 209,009                | 232,296       |
|                                                                                                             |           | 210,000.000                               |  |                        |               |
| 61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE                                                          | SEMI-ANN. | 4.300% 01/27/2045                         |  | 292,597                | 293,988       |
|                                                                                                             |           | 295,000.000                               |  |                        |               |
| 617482V92 MORGAN STANLEY NOTES FIXED 6.375% 24/JUL                                                          | SEMI-ANN. | 6.375% 07/24/2042                         |  | 330,579                | 321,293       |
|                                                                                                             |           | 250,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 29<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 61945CAD5 MOSAIC CO/THE CALLABLE NOTES FIXED 5.45%                                                          | SEMI-ANN. | 5.450% 11/15/2033                         |  | 273,972                | 272,748       |
|                                                                                                             |           | 275,000.000                               |  |                        |               |
| 61945CAE3 MOSAIC CO/THE CALLABLE NOTES FIXED 5.625                                                          | SEMI-ANN. | 5.625% 11/15/2043                         |  | 651,586                | 599,421       |
|                                                                                                             |           | 622,000.000                               |  |                        |               |
| 620076BE8 MOTOROLA SOLUTIONS INC CALLABLE NOTES FI                                                          | SEMI-ANN. | 5.500% 09/01/2044                         |  | 534,379                | 487,580       |
|                                                                                                             |           | 510,000.000                               |  |                        |               |
| 55342UAF1 MPT OPERATING PARTNERSHIP LP / MPT FINAN                                                          | SEMI-ANN. | 6.375% 03/01/2024                         |  | 255,200                | 251,100       |
|                                                                                                             |           | 240,000.000                               |  |                        |               |
| 55354GAB6 MSCI INC CALLABLE NOTES FIXED 5.75% 15/A                                                          | SEMI-ANN. | 5.750% 08/15/2025                         |  | 90,525                 | 90,313        |
|                                                                                                             |           | 85,000.000                                |  |                        |               |
| 626717AH5 MURPHY OIL CORP CALLABLE NOTES FIXED 6.8                                                          | SEMI-ANN. | 6.875% 08/15/2024                         |  | 201,800                | 202,350       |
|                                                                                                             |           | 190,000.000                               |  |                        |               |
| 62854AAG9 MYLAN NV CALLABLE NOTES FIXED 5.25% 15/J                                                          | SEMI-ANN. | 5.250% 06/15/2046                         |  | 399,936                | 368,916       |
|                                                                                                             |           | 400,000.000                               |  |                        |               |
| 629568BC9 NABORS INDUSTRIES INC CALLABLE NOTES FIX                                                          | SEMI-ANN. | 5.500% 01/15/2023                         |  | 30,000                 | 31,238        |
|                                                                                                             |           | 30,000.000                                |  |                        |               |
| 638612AL5 NATIONWIDE FINANCIAL SERVICES INC CALLAB                                                          | SEMI-ANN. | 5.300% 11/18/2044                         |  | 1,079,826              | 1,067,384     |
|                                                                                                             |           | 1,025,000.000                             |  |                        |               |
| 62886HAN1 NCL CORP LTD CALLABLE NOTES FIXED 4.75%                                                           | SEMI-ANN. | 4.750% 12/15/2021                         |  | 160,000                | 159,904       |
|                                                                                                             |           | 160,000.000                               |  |                        |               |
| 641423BP2 NEVADA POWER CO CALLABLE NOTES FIXED 6.6                                                          | SEMI-ANN. | 6.650% 04/01/2036                         |  | 111,675                | 132,046       |
| RATINGS: BAA3 BBB                                                                                           |           | 100,000.000                               |  |                        |               |
| 651229AY2 NEWELL BRANDS INC CALLABLE NOTES FIXED 5                                                          | SEMI-ANN. | 5.500% 04/01/2046                         |  | 925,057                | 947,125       |
|                                                                                                             |           | 825,000.000                               |  |                        |               |
| 65334HAJ1 NEXEN INC CALLABLE NOTES FIXED 7.5% 30/J                                                          | SEMI-ANN. | 7.500% 07/30/2039                         |  | 328,011                | 319,633       |
| RATINGS: BAA3 BBB-                                                                                          |           | 235,000.000                               |  |                        |               |
| 62913TAC6 NGL ENERGY PARTNERS LP / NGL ENERGY FINA                                                          | SEMI-ANN. | 6.875% 10/15/2021                         |  | 121,613                | 122,700       |
|                                                                                                             |           | 120,000.000                               |  |                        |               |
| 62913TAH5 NGL ENERGY PARTNERS LP / NGL ENERGY FINA                                                          | SEMI-ANN. | 7.500% 11/01/2023                         |  | 128,015                | 129,063       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 65409QBA9 NIELSEN FINANCE LLC / NIELSEN FINANCE CO                                                          | SEMI-ANN. | 4.500% 10/01/2020                         |  | 237,548                | 244,200       |
|                                                                                                             |           | 240,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 30<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 65409QBB7 NIELSEN FINANCE LLC / NIELSEN FINANCE CO                                                          | SEMI-ANN. | 5.000% 04/15/2022                         |  | 98,325                 | 96,781        |
|                                                                                                             |           | 95,000.000                                |  |                        |               |
| 654106AG8 NIKE INC CALLABLE NOTES FIXED 3.375% 01/                                                          | SEMI-ANN. | 3.375% 11/01/2046                         |  | 842,253                | 808,203       |
|                                                                                                             |           | 895,000.000                               |  |                        |               |
| 654677AB9 NISKA GAS STORAGE LTD / NISKA GAS STORAG                                                          | SEMI-ANN. | 6.500% 04/01/2019                         |  | 94,525                 | 95,475        |
|                                                                                                             |           | 95,000.000                                |  |                        |               |
| 65473QAW3 NISOURCE FINANCE CORP CALLABLE NOTES FIX                                                          | SEMI-ANN. | 6.250% 12/15/2040                         |  | 306,063                | 377,475       |
|                                                                                                             |           | 310,000.000                               |  |                        |               |
| 655844BN7 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX                                                          | SEMI-ANN. | 4.800% 08/15/2043                         |  | 153,709                | 168,721       |
|                                                                                                             |           | 155,000.000                               |  |                        |               |
| 655844BD9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX                                                          | SEMI-ANN. | 6.000% 05/23/2111                         |  | 190,000                | 222,266       |
|                                                                                                             |           | 190,000.000                               |  |                        |               |
| 665828AF6 NORTHERN TIER ENERGY LLC / NORTHERN TIER                                                          | SEMI-ANN. | 7.125% 11/15/2020                         |  | 308,719                | 311,625       |
|                                                                                                             |           | 300,000.000                               |  |                        |               |
| 66989HAK4 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX                                                          | SEMI-ANN. | 4.000% 11/20/2045                         |  | 725,518                | 731,663       |
|                                                                                                             |           | 725,000.000                               |  |                        |               |
| 674599CJ2 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES                                                          | SEMI-ANN. | 4.400% 04/15/2046                         |  | 223,254                | 228,969       |
|                                                                                                             |           | 225,000.000                               |  |                        |               |
| 682680AR4 ONEOK INC CALLABLE NOTES FIXED 7.5% 01/S                                                          | SEMI-ANN. | 7.500% 09/01/2023                         |  | 83,625                 | 86,250        |
|                                                                                                             |           | 75,000.000                                |  |                        |               |
| 68389XBH7 ORACLE CORP CALLABLE NOTES FIXED 3.85% 1                                                          | SEMI-ANN. | 3.850% 07/15/2036                         |  | 139,979                | 136,629       |
|                                                                                                             |           | 140,000.000                               |  |                        |               |
| 68389XAW5 ORACLE CORP CALLABLE NOTES FIXED 4.5% 08                                                          | SEMI-ANN. | 4.500% 07/08/2044                         |  | 337,461                | 311,402       |
|                                                                                                             |           | 305,000.000                               |  |                        |               |
| 68389XBJ3 ORACLE CORP CALLABLE NOTES FIXED 4% 15/J                                                          | SEMI-ANN. | 4.000% 07/15/2046                         |  | 354,936                | 339,558       |
|                                                                                                             |           | 355,000.000                               |  |                        |               |
| 68557NAA1 ORBITAL ATK INC CALLABLE NOTES FIXED 5.2                                                          | SEMI-ANN. | 5.250% 10/01/2021                         |  | 147,778                | 150,601       |
|                                                                                                             |           | 145,000.000                               |  |                        |               |
| 68557NAC7 ORBITAL ATK INC CALLABLE NOTES FIXED 5.5                                                          | SEMI-ANN. | 5.500% 10/01/2023                         |  | 236,250                | 231,750       |
|                                                                                                             |           | 225,000.000                               |  |                        |               |
| 12505FAD3 OUTFRONT MEDIA CAPITAL LLC / OUTFRONT ME                                                          | SEMI-ANN. | 5.625% 02/15/2024                         |  | 184,269                | 182,438       |
|                                                                                                             |           | 175,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN         |  | PAGE 31<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                           |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR    |  | COST                   | CURRENT VALUE |
| 12505FAF8 OUTFRONT MEDIA CAPITAL LLC / OUTFRONT ME                                                          |  | SEMI-ANN. 5.875% 03/15/2025<br>110,000.000   |  | 117,225                | 115,225       |
| 694308HL4 PACIFIC GAS & ELECTRIC CO CALLABLE MEDIU                                                          |  | SEMI-ANN. 4.300% 03/15/2045<br>285,000.000   |  | 312,884                | 291,484       |
| 694476AD4 PACIFIC LIFECORP CALLABLE NOTES FIXED 5.                                                          |  | SEMI-ANN. 5.125% 01/30/2043<br>1,122,000.000 |  | 1,134,618              | 1,146,830     |
| 69327RAC5 PDC ENERGY INC CALLABLE NOTES FIXED 7.75                                                          |  | SEMI-ANN. 7.750% 10/15/2022<br>285,000.000   |  | 303,294                | 303,525       |
| 713448DP0 PEPSICO INC CALLABLE NOTES FIXED 3.45% 0                                                          |  | SEMI-ANN. 3.450% 10/06/2046<br>465,000.000   |  | 438,321                | 423,610       |
| 71376LAB6 PERFORMANCE FOOD GROUP INC CALLABLE NOTE                                                          |  | SEMI-ANN. 5.500% 06/01/2024<br>120,000.000   |  | 122,300                | 120,900       |
| 714264AK4 PERNOD RICARD SA NOTES FIXED 5.5% 15/JAN                                                          |  | SEMI-ANN. 5.500% 01/15/2042<br>245,000.000   |  | 243,403                | 269,735       |
| 714294AH8 PERRIGO CO PLC CALLABLE NOTES FIXED 5.3%                                                          |  | SEMI-ANN. 5.300% 11/15/2043<br>270,000.000   |  | 261,951                | 261,147       |
| 69370PAA9 PERTAMINA PERSERO PT MEDIUM TERM NOTE FI                                                          |  | SEMI-ANN. 6.450% 05/30/2044<br>205,000.000   |  | 210,125                | 207,532       |
| 71644EAJ1 PETRO-CANADA CALLABLE NOTES FIXED 6.8% 1<br>RATINGS: BAA2 BBB+                                    |  | SEMI-ANN. 6.800% 05/15/2038<br>565,000.000   |  | 618,650                | 732,675       |
| 706451BR1 PETROLEOS MEXICANOS CALLABLE NOTES FIXED<br>RATINGS: BAA1 BBB                                     |  | SEMI-ANN. 6.625% 06/15/2038<br>695,000.000   |  | 737,914                | 672,413       |
| 717081ED1 PFIZER INC CALLABLE NOTES FIXED 4.125% 1                                                          |  | SEMI-ANN. 4.125% 12/15/2046<br>230,000.000   |  | 229,600                | 233,970       |
| 718172BL2 PHILIP MORRIS INTERNATIONAL INC NOTES FI                                                          |  | SEMI-ANN. 4.250% 11/10/2044<br>300,000.000   |  | 320,331                | 296,223       |
| 718546AH7 PHILLIPS 66 CALLABLE NOTES FIXED 5.875%                                                           |  | SEMI-ANN. 5.875% 05/01/2042<br>340,000.000   |  | 339,905                | 402,580       |
| 72347QAJ2 PINNACLE FOODS FINANCE LLC / PINNACLE FO                                                          |  | SEMI-ANN. 4.875% 05/01/2021<br>325,000.000   |  | 323,194                | 334,750       |
| 72347QAL7 PINNACLE FOODS FINANCE LLC / PINNACLE FO                                                          |  | SEMI-ANN. 5.875% 01/15/2024<br>75,000.000    |  | 80,813                 | 79,500        |
| JPMorgan Investor Services                                                                                  |  | J.P.Morgan                                   |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 32<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 69352PAH6 PPL CAPITAL FUNDING INC CALLABLE NOTES F                                                          | SEMI-ANN. | 4.700% 06/01/2043                         |  | 293,962                | 296,605       |
|                                                                                                             |           | 295,000.000                               |  |                        |               |
| 74166MAA4 PRIME SECURITY SERVICES BORROWER LLC / P                                                          | SEMI-ANN. | 9.250% 05/15/2023                         |  | 129,106                | 136,094       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 743263AP0 PROGRESS ENERGY INC CALLABLE NOTES FIXED RATINGS: BAA2 BBB                                        | SEMI-ANN. | 6.000% 12/01/2039                         |  | 144,875                | 174,238       |
|                                                                                                             |           | 145,000.000                               |  |                        |               |
| 744320AV4 PRUDENTIAL FINANCIAL INC CALLABLE NOTES                                                           | SEMI-ANN. | FLOATING 05/15/2045                       |  | 105,000                | 107,363       |
|                                                                                                             |           | 105,000.000                               |  |                        |               |
| 744448CM1 PUBLIC SERVICE CO OF COLORADO CALLABLE B                                                          | SEMI-ANN. | 3.550% 06/15/2046                         |  | 108,856                | 101,616       |
|                                                                                                             |           | 110,000.000                               |  |                        |               |
| 74456QAZ9 PUBLIC SERVICE ELECTRIC & GAS CO CALLABL                                                          | SEMI-ANN. | 3.950% 05/01/2042                         |  | 938,276                | 841,601       |
|                                                                                                             |           | 843,000.000                               |  |                        |               |
| 74733VAA8 QEP RESOURCES INC CALLABLE NOTES FIXED 6                                                          | SEMI-ANN. | 6.875% 03/01/2021                         |  | 159,125                | 159,375       |
|                                                                                                             |           | 150,000.000                               |  |                        |               |
| 74736KAB7 QORVO INC CALLABLE NOTES FIXED 6.75% 01/                                                          | SEMI-ANN. | 6.750% 12/01/2023                         |  | 81,000                 | 82,500        |
|                                                                                                             |           | 75,000.000                                |  |                        |               |
| 747301AC3 QUAD/GRAPHICS INC CALLABLE NOTES FIXED 7                                                          | SEMI-ANN. | 7.000% 05/01/2022                         |  | 120,663                | 121,875       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 74759BAB9 QUALITYTECH LP/QTS FINANCE CORP CALLABLE                                                          | SEMI-ANN. | 5.875% 08/01/2022                         |  | 322,000                | 320,513       |
|                                                                                                             |           | 315,000.000                               |  |                        |               |
| 45332JAA0 RACKSPACE HOSTING INC CALLABLE NOTES FIX                                                          | SEMI-ANN. | 8.625% 11/15/2024                         |  | 130,003                | 132,266       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 758766AH2 REGAL ENTERTAINMENT GROUP CALLABLE NOTES                                                          | SEMI-ANN. | 5.750% 03/15/2022                         |  | 242,217                | 251,400       |
|                                                                                                             |           | 240,000.000                               |  |                        |               |
| 758766AG4 REGAL ENTERTAINMENT GROUP CALLABLE NOTES                                                          | SEMI-ANN. | 5.750% 06/15/2023                         |  | 66,300                 | 66,361        |
|                                                                                                             |           | 65,000.000                                |  |                        |               |
| 761713BV7 REYNOLDS AMERICAN INC CALLABLE NOTES FIX                                                          | SEMI-ANN. | 8.125% 05/01/2040                         |  | 277,070                | 293,755       |
|                                                                                                             |           | 220,000.000                               |  |                        |               |
| 761735AP4 REYNOLDS GROUP ISSUER INC / REYNOLDS GRO                                                          | SEMI-ANN. | 5.750% 10/15/2020                         |  | 144,100                | 144,382       |
|                                                                                                             |           | 140,000.000                               |  |                        |               |
| 749571AB1 RHP HOTEL PROPERTIES LP / RHP FINANCE CO                                                          | SEMI-ANN. | 5.000% 04/15/2021                         |  | 160,596                | 162,400       |
|                                                                                                             |           | 160,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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|-------------------------------------------------------------------------------------------------------------|-----------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 33<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 749571AD7 RHP HOTEL PROPERTIES LP / RHP FINANCE CO                                                          | SEMI-ANN. | 5.000% 04/15/2023                         |  | 288,075                | 287,850       |
|                                                                                                             |           | 285,000.000                               |  |                        |               |
| 767744AA3 RITCHIE BROS AUCTIONEERS INC CALLABLE NO                                                          | SEMI-ANN. | 5.375% 01/15/2025                         |  | 125,700                | 127,500       |
|                                                                                                             |           | 125,000.000                               |  |                        |               |
| 775109AZ4 ROGERS COMMUNICATIONS INC CALLABLE NOTES                                                          | SEMI-ANN. | 5.450% 10/01/2043                         |  | 193,832                | 215,142       |
|                                                                                                             |           | 195,000.000                               |  |                        |               |
| 775109BB6 ROGERS COMMUNICATIONS INC CALLABLE NOTES                                                          | SEMI-ANN. | 5.000% 03/15/2044                         |  | 99,231                 | 106,970       |
|                                                                                                             |           | 100,000.000                               |  |                        |               |
| 77714TAB7 ROSE ROCK MIDSTREAM LP / ROSE ROCK FINAN                                                          | SEMI-ANN. | 5.625% 11/15/2023                         |  | 152,175                | 151,125       |
|                                                                                                             |           | 155,000.000                               |  |                        |               |
| 257867BB6 RR DONNELLEY & SONS CO CALLABLE NOTES FI                                                          | SEMI-ANN. | 6.000% 04/01/2024                         |  | 125,550                | 127,238       |
|                                                                                                             |           | 135,000.000                               |  |                        |               |
| 257867AZ4 RR DONNELLEY & SONS CO CALLABLE NOTES FI                                                          | SEMI-ANN. | 7.000% 02/15/2022                         |  | 147,750                | 150,750       |
|                                                                                                             |           | 150,000.000                               |  |                        |               |
| 78573NAA0 SABRE GLBL INC CALLABLE NOTES FIXED 5.37                                                          | SEMI-ANN. | 5.375% 04/15/2023                         |  | 87,125                 | 86,700        |
|                                                                                                             |           | 85,000.000                                |  |                        |               |
| 79546VAK2 SALLY HOLDINGS LLC / SALLY CAPITAL INC C                                                          | SEMI-ANN. | 5.500% 11/01/2023                         |  | 73,675                 | 72,625        |
|                                                                                                             |           | 70,000.000                                |  |                        |               |
| 79546VAL0 SALLY HOLDINGS LLC / SALLY CAPITAL INC C                                                          | SEMI-ANN. | 5.625% 12/01/2025                         |  | 112,075                | 109,200       |
|                                                                                                             |           | 105,000.000                               |  |                        |               |
| 80281TAE8 SANTANDER ISSUANCES SAU BOND FIXED 5.179                                                          | SEMI-ANN. | 5.179% 11/19/2025                         |  | 420,000                | 423,948       |
|                                                                                                             |           | 420,000.000                               |  |                        |               |
| 78388JAT3 SBA COMMUNICATIONS CORP CALLABLE NOTES F                                                          | SEMI-ANN. | 4.875% 07/15/2022                         |  | 254,663                | 253,750       |
|                                                                                                             |           | 250,000.000                               |  |                        |               |
| 78408LAC1 SC JOHNSON & SON INC CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 4.350% 09/30/2044                         |  | 209,762                | 205,892       |
|                                                                                                             |           | 205,000.000                               |  |                        |               |
| 478165AG8 SC JOHNSON & SON INC CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 4.800% 09/01/2040                         |  | 764,458                | 747,008       |
|                                                                                                             |           | 703,000.000                               |  |                        |               |
| 810186AL0 SCOTTS MIRACLE-GRO CO/THE CALLABLE NOTES                                                          | SEMI-ANN. | 6.000% 10/15/2023                         |  | 160,838                | 163,913       |
|                                                                                                             |           | 155,000.000                               |  |                        |               |
| 817565CB8 SERVICE CORP INTERNATIONAL/US CALLABLE N                                                          | SEMI-ANN. | 5.375% 05/15/2024                         |  | 188,375                | 187,650       |
|                                                                                                             |           | 180,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

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|-------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------|------------------------------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                                                 | OWENS CORNING MERGED RETIREMENT PLAN      |                                    | PAGE 34<br>C 78180     |               |
|                                                                                                             |                                                                 | BASE CURRENCY: USD                        |                                    | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                                                 | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                    | COST                   | CURRENT VALUE |
| 817610AA6                                                                                                   | SERVICEMASTER CO LLC/THE CALLABLE NOTES                         | SEMI-ANN.                                 | 5.125% 11/15/2024<br>115,000.000   | 115,000                | 116,725       |
| 78412FAL8                                                                                                   | SESI LLC CALLABLE NOTES FIXED 6.375% 01/                        | SEMI-ANN.                                 | 6.375% 05/01/2019<br>100,000.000   | 100,000                | 100,000       |
| 78412FAP9                                                                                                   | SESI LLC CALLABLE NOTES FIXED 7.125% 15/                        | SEMI-ANN.                                 | 7.125% 12/15/2021<br>100,000.000   | 100,750                | 101,750       |
| 822582BE1                                                                                                   | SHELL INTERNATIONAL FINANCE BV CALLABLE                         | SEMI-ANN.                                 | 4.125% 05/11/2035<br>240,000.000   | 237,998                | 245,054       |
| 822582BF8                                                                                                   | SHELL INTERNATIONAL FINANCE BV CALLABLE                         | SEMI-ANN.                                 | 4.375% 05/11/2045<br>1,420,000.000 | 1,455,295              | 1,438,432     |
| 822582BQ4                                                                                                   | SHELL INTERNATIONAL FINANCE BV CALLABLE                         | SEMI-ANN.                                 | 4.000% 05/10/2046<br>415,000.000   | 407,522                | 396,848       |
| 822582BY7                                                                                                   | SHELL INTERNATIONAL FINANCE BV CALLABLE                         | SEMI-ANN.                                 | 3.750% 09/12/2046<br>260,000.000   | 256,249                | 239,239       |
| 826418BE4                                                                                                   | SIERRA PACIFIC POWER CO CALLABLE NOTES F F<br>RATINGS: BAA3 BBB | SEMI-ANN.                                 | 6.750% 07/01/2037<br>130,000.000   | 116,084                | 172,329       |
| 828807CZ8                                                                                                   | SIMON PROPERTY GROUP LP CALLABLE NOTES F                        | SEMI-ANN.                                 | 4.250% 11/30/2046<br>500,000.000   | 496,890                | 491,465       |
| 82967NAS7                                                                                                   | SIRIUS XM RADIO INC CALLABLE NOTES FIXED                        | SEMI-ANN.                                 | 6.000% 07/15/2024<br>355,000.000   | 372,775                | 370,975       |
| 83001AAB8                                                                                                   | SIX FLAGS ENTERTAINMENT CORP CALLABLE NO                        | SEMI-ANN.                                 | 4.875% 07/31/2024<br>155,000.000   | 155,000                | 153,063       |
| 78454LAD2                                                                                                   | SM ENERGY CO CALLABLE NOTES FIXED 6.5% 1                        | SEMI-ANN.                                 | 6.500% 11/15/2021<br>175,000.000   | 179,563                | 178,500       |
| 83367TBJ7                                                                                                   | SOCIETE GENERALE SA NOTES FIXED 4.25% 14                        | SEMI-ANN.                                 | 4.250% 04/14/2025<br>600,000.000   | 590,634                | 582,060       |
| 83367TBR9                                                                                                   | SOCIETE GENERALE SA NOTES FIXED 4.75% 24                        | SEMI-ANN.                                 | 4.750% 11/24/2025<br>210,000.000   | 209,206                | 211,247       |
| 837004CE8                                                                                                   | SOUTH CAROLINA ELECTRIC & GAS CO CALLABL                        | SEMI-ANN.                                 | 5.450% 02/01/2041<br>260,000.000   | 302,846                | 301,153       |
| 837004CH1                                                                                                   | SOUTH CAROLINA ELECTRIC & GAS CO CALLABL                        | SEMI-ANN.                                 | 4.500% 06/01/2064<br>110,000.000   | 108,832                | 108,437       |
| JPMorgan Investor Services                                                                                  |                                                                 | J.P.Morgan                                |                                    |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 35<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 837004CJ7 SOUTH CAROLINA ELECTRIC & GAS CO CALLABL                                                          |  | SEMI-ANN. 5.100% 06/01/2065               |  | 230,419                | 241,215       |
|                                                                                                             |  | 220,000.000                               |  |                        |               |
| 842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B                                                          |  | SEMI-ANN. 4.650% 10/01/2043               |  | 1,516,970              | 1,400,429     |
|                                                                                                             |  | 1,270,000.000                             |  |                        |               |
| 001192AK9 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO                                                          |  | SEMI-ANN. 4.400% 06/01/2043               |  | 109,580                | 108,770       |
|                                                                                                             |  | 110,000.000                               |  |                        |               |
| 8426EPAB4 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO                                                          |  | SEMI-ANN. 3.950% 10/01/2046               |  | 478,341                | 439,527       |
|                                                                                                             |  | 475,000.000                               |  |                        |               |
| 842587CX3 SOUTHERN CO/THE CALLABLE NOTES FIXED 4.4                                                          |  | SEMI-ANN. 4.400% 07/01/2046               |  | 139,275                | 138,477       |
|                                                                                                             |  | 140,000.000                               |  |                        |               |
| 84265VAJ4 SOUTHERN COPPER CORP CALLABLE NOTES FIXE                                                          |  | SEMI-ANN. 5.875% 04/23/2045               |  | 219,533                | 215,981       |
|                                                                                                             |  | 220,000.000                               |  |                        |               |
| 843646AJ9 SOUTHERN POWER CO CALLABLE NOTES FIXED 5                                                          |  | SEMI-ANN. 5.250% 07/15/2043               |  | 64,815                 | 65,434        |
|                                                                                                             |  | 65,000.000                                |  |                        |               |
| 845743BN2 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE                                                           |  | SEMI-ANN. 4.500% 08/15/2041               |  | 1,280,553              | 1,258,211     |
|                                                                                                             |  | 1,190,000.000                             |  |                        |               |
| 845743BL6 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE                                                           |  | SEMI-ANN. 6.000% 10/01/2036               |  | 246,332                | 281,725       |
| RATINGS: BAA1 BBB+                                                                                          |  | 235,000.000                               |  |                        |               |
| 84756NAE9 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE                                                          |  | SEMI-ANN. 5.950% 09/25/2043               |  | 174,781                | 198,060       |
|                                                                                                             |  | 175,000.000                               |  |                        |               |
| 84756NAG4 SPECTRA ENERGY PARTNERS LP CALLABLE NOTE                                                          |  | SEMI-ANN. 4.500% 03/15/2045               |  | 218,918                | 242,467       |
|                                                                                                             |  | 255,000.000                               |  |                        |               |
| 84762LAS4 SPECTRUM BRANDS INC CALLABLE NOTES FIXED                                                          |  | SEMI-ANN. 6.125% 12/15/2024               |  | 248,569                | 247,925       |
|                                                                                                             |  | 235,000.000                               |  |                        |               |
| 84861TAA6 SPIRIT REALTY LP CALLABLE NOTES FIXED 4.                                                          |  | SEMI-ANN. 4.450% 09/15/2026               |  | 253,414                | 240,299       |
|                                                                                                             |  | 255,000.000                               |  |                        |               |
| 852061AS9 SPRINT NEXTEL CORP CALLABLE NOTES FIXED                                                           |  | SEMI-ANN. 6.000% 11/15/2022               |  | 145,313                | 151,125       |
|                                                                                                             |  | 150,000.000                               |  |                        |               |
| 852061AR1 SPRINT NEXTEL CORP CALLABLE NOTES FIXED                                                           |  | SEMI-ANN. 7.000% 08/15/2020               |  | 154,500                | 159,017       |
|                                                                                                             |  | 150,000.000                               |  |                        |               |
| 78467JAC4 SS&C TECHNOLOGIES HOLDINGS INC CALLABLE                                                           |  | SEMI-ANN. 5.875% 07/15/2023               |  | 100,781                | 98,444        |
|                                                                                                             |  | 95,000.000                                |  |                        |               |
| JPMorgan Investor Services                                                                                  |  | J.P.Morgan                                |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 36<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 85571BAE5 STARWOOD PROPERTY TRUST INC CALLABLE NOT                                                          |  | SEMI-ANN. 5.000% 12/15/2021               |  | 125,563                | 126,675       |
|                                                                                                             |  | 125,000.000                               |  |                        |               |
| 863667AJ0 STRYKER CORP CALLABLE NOTES FIXED 4.625%                                                          |  | SEMI-ANN. 4.625% 03/15/2046               |  | 1,211,032              | 1,223,616     |
|                                                                                                             |  | 1,200,000.000                             |  |                        |               |
| 86614RAK3 SUMMIT MATERIALS LLC / SUMMIT MATERIALS                                                           |  | SEMI-ANN. 8.500% 04/15/2022               |  | 88,600                 | 88,400        |
|                                                                                                             |  | 80,000.000                                |  |                        |               |
| 86765BAT6 SUNOCO LOGISTICS PARTNERS OPERATIONS LP                                                           |  | SEMI-ANN. 3.900% 07/15/2026               |  | 315,697                | 304,901       |
|                                                                                                             |  | 315,000.000                               |  |                        |               |
| 86765BAQ2 SUNOCO LOGISTICS PARTNERS OPERATIONS LP                                                           |  | SEMI-ANN. 5.350% 05/15/2045               |  | 93,895                 | 96,566        |
|                                                                                                             |  | 100,000.000                               |  |                        |               |
| 87264AAL9 T-MOBILE USA INC CALLABLE NOTES FIXED 6.                                                          |  | SEMI-ANN. 6.625% 04/01/2023               |  | 509,019                | 507,600       |
|                                                                                                             |  | 480,000.000                               |  |                        |               |
| 87264AAP0 T-MOBILE USA INC 6.5% 01/15/2026                                                                  |  | SEMI-ANN. 6.500% 01/15/2026               |  | 156,963                | 156,781       |
|                                                                                                             |  | 145,000.000                               |  |                        |               |
| 878091BD8 TEACHERS INSURANCE & ANNUITY ASSOCIATION                                                          |  | SEMI-ANN. 4.900% 09/15/2044               |  | 1,956,969              | 1,968,803     |
|                                                                                                             |  | 1,820,000.000                             |  |                        |               |
| 879369AD8 TELEFLEX INC CALLABLE NOTES FIXED 5.25%                                                           |  | SEMI-ANN. 5.250% 06/15/2024               |  | 233,788                | 230,906       |
|                                                                                                             |  | 225,000.000                               |  |                        |               |
| 880451AS8 TENNESSEE GAS PIPELINE CO LLC CALL/PUT B                                                          |  | SEMI-ANN. 7.000% 03/15/2027               |  | 256,430                | 290,970       |
| RATINGS: BAA3 BB                                                                                            |  | 250,000.000                               |  |                        |               |
| 88167AAF8 TEVA PHARMACEUTICAL FINANCE NETHERLANDS                                                           |  | SEMI-ANN. 4.100% 10/01/2046               |  | 305,631                | 279,286       |
|                                                                                                             |  | 330,000.000                               |  |                        |               |
| 88732JBD9 TIME WARNER CABLE LLC CALLABLE BOND FIXE                                                          |  | SEMI-ANN. 4.500% 09/15/2042               |  | 9,643                  | 9,057         |
|                                                                                                             |  | 10,000.000                                |  |                        |               |
| 88732JAY4 TIME WARNER CABLE LLC CALLABLE BOND FIXE                                                          |  | SEMI-ANN. 5.875% 11/15/2040               |  | 208,643                | 202,626       |
|                                                                                                             |  | 190,000.000                               |  |                        |               |
| 88732JAJ7 TIME WARNER CABLE LLC CALLABLE BOND FIXE                                                          |  | SEMI-ANN. 6.550% 05/01/2037               |  | 302,143                | 292,069       |
| RATINGS: BAA2 BBB                                                                                           |  | 258,000.000                               |  |                        |               |
| 88732JBB3 TIME WARNER CABLE LLC CALLABLE NOTES FIX                                                          |  | SEMI-ANN. 5.500% 09/01/2041               |  | 355,091                | 386,312       |
|                                                                                                             |  | 380,000.000                               |  |                        |               |
| 88732JAU2 TIME WARNER CABLE LLC CALLABLE NOTES FIX                                                          |  | SEMI-ANN. 6.750% 06/15/2039               |  | 512,806                | 476,658       |
| RATINGS: BAA2 BBB                                                                                           |  | 410,000.000                               |  |                        |               |
| JPMorgan Investor Services                                                                                  |  |                                           |  |                        |               |
| J.P.Morgan                                                                                                  |  |                                           |  |                        |               |

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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                                               | OWENS CORNING MERGED RETIREMENT PLAN      |                                    | PAGE 37<br>C 78180     |               |
|                                                                                                             |                                                               | BASE CURRENCY: USD                        |                                    | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                                               | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                    | COST                   | CURRENT VALUE |
| 887317AS4                                                                                                   | TIME WARNER INC CALLABLE BOND FIXED 5.35                      | SEMI-ANN.                                 | 5.350% 12/15/2043<br>565,000.000   | 601,321                | 600,731       |
| 887317AD7                                                                                                   | TIME WARNER INC CALLABLE BOND FIXED 6.5%<br>RATINGS: BAA2 BBB | SEMI-ANN.                                 | 6.500% 11/15/2036<br>172,000.000   | 141,621                | 208,031       |
| 887317BB0                                                                                                   | TIME WARNER INC CALLABLE NOTES FIXED 3.8                      | SEMI-ANN.                                 | 3.800% 02/15/2027<br>350,000.000   | 348,653                | 348,012       |
| 89352HAM1                                                                                                   | TRANSCANADA PIPELINES LTD CALLABLE NOTES                      | SEMI-ANN.                                 | 4.625% 03/01/2034<br>120,000.000   | 119,458                | 126,539       |
| 89417EAJ8                                                                                                   | TRAVELERS COS INC/THE CALLABLE NOTES FIX                      | SEMI-ANN.                                 | 4.600% 08/01/2043<br>275,000.000   | 274,291                | 297,338       |
| 89469AAC8                                                                                                   | TREEHOUSE FOODS INC CALLABLE NOTES FIXED                      | SEMI-ANN.                                 | 6.000% 02/15/2024<br>115,000.000   | 121,500                | 120,750       |
| 896047AH0                                                                                                   | TRIBUNE MEDIA CO CALLABLE NOTES FIXED 5.                      | SEMI-ANN.                                 | 5.875% 07/15/2022<br>150,000.000   | 151,500                | 152,070       |
| 89641UAB7                                                                                                   | TRINITY ACQUISITION LTD 6.125% SNR NTS 1                      | SEMI-ANN.                                 | 6.125% 08/15/2043<br>275,000.000   | 273,914                | 293,981       |
| 907818EM6                                                                                                   | UNION PACIFIC CORP CALLABLE NOTES FIXED                       | SEMI-ANN.                                 | 3.799% 10/01/2051<br>225,000.000   | 220,570                | 210,031       |
| 907818EJ3                                                                                                   | UNION PACIFIC CORP CALLABLE NOTES FIXED                       | SEMI-ANN.                                 | 4.050% 03/01/2046<br>170,000.000   | 167,759                | 170,486       |
| 911312AZ9                                                                                                   | UNITED PARCEL SERVICE INC CALLABLE NOTES                      | SEMI-ANN.                                 | 3.400% 11/15/2046<br>235,000.000   | 232,939                | 216,628       |
| 911365BB9                                                                                                   | UNITED RENTALS NORTH AMERICA INC CALLABL                      | SEMI-ANN.                                 | 5.750% 11/15/2024<br>75,000.000    | 78,375                 | 78,750        |
| 913017CJ6                                                                                                   | UNITED TECHNOLOGIES CORP CALLABLE NOTES                       | SEMI-ANN.                                 | 3.750% 11/01/2046<br>955,000.000   | 940,158                | 908,864       |
| 913017BT5                                                                                                   | UNITED TECHNOLOGIES CORP NOTES FIXED 4.5                      | SEMI-ANN.                                 | 4.500% 06/01/2042<br>585,000.000   | 613,217                | 626,184       |
| 91324PCR1                                                                                                   | UNITEDHEALTH GROUP INC CALLABLE NOTES FI                      | SEMI-ANN.                                 | 4.750% 07/15/2045<br>1,210,000.000 | 1,263,782              | 1,332,960     |
| 914886AA4                                                                                                   | UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB                      | SEMI-ANN.                                 | 5.250% 10/01/2111<br>335,000.000   | 335,000                | 379,729       |
| JPMorgan Investor Services                                                                                  |                                                               | J.P.Morgan                                |                                    |                        |               |

|                                                                                                             |  |                                              |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|--|----------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |  | OWENS CORNING MERGED RETIREMENT PLAN         |  | PAGE 38<br>C 78180     |               |
|                                                                                                             |  | BASE CURRENCY: USD                           |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR    |  | COST                   | CURRENT VALUE |
| 90290MAB7 US FOODS INC CALLABLE NOTES FIXED 5.875%                                                          |  | SEMI-ANN. 5.875% 06/15/2024<br>155,000.000   |  | 158,814                | 160,425       |
| 91911TAH6 VALE OVERSEAS LTD CALLABLE NOTES FIXED 6<br>RATINGS: BAA2 BBB+                                    |  | SEMI-ANN. 6.875% 11/21/2036<br>425,000.000   |  | 425,063                | 418,094       |
| 91913YAP5 VALERO ENERGY CORP CALLABLE NOTES FIXED<br>RATINGS: BAA2 BBB                                      |  | SEMI-ANN. 10.500% 03/15/2039<br>145,000.000  |  | 168,998                | 221,757       |
| 92277GAJ6 VENTAS REALTY LP CALLABLE NOTES FIXED 3.                                                          |  | SEMI-ANN. 3.250% 10/15/2026<br>1,160,000.000 |  | 1,145,958              | 1,100,585     |
| 92277GAB3 VENTAS REALTY LP CALLABLE NOTES FIXED 5.                                                          |  | SEMI-ANN. 5.700% 09/30/2043<br>230,000.000   |  | 229,144                | 258,368       |
| 92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE                                                          |  | SEMI-ANN. 4.400% 11/01/2034<br>2,080,000.000 |  | 2,075,524              | 2,052,939     |
| 92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE                                                          |  | SEMI-ANN. 4.862% 08/21/2046<br>332,000.000   |  | 306,987                | 336,412       |
| 92343VCX0 VERIZON COMMUNICATIONS INC CALLABLE NOTE                                                          |  | SEMI-ANN. 4.522% 09/15/2048<br>828,000.000   |  | 675,144                | 793,977       |
| 92343VCM4 VERIZON COMMUNICATIONS INC CALLABLE NOTE                                                          |  | SEMI-ANN. 5.012% 08/21/2054<br>792,000.000   |  | 622,667                | 787,850       |
| 92343VCZ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE                                                          |  | SEMI-ANN. 4.672% 03/15/2055<br>534,000.000   |  | 395,996                | 501,485       |
| 92553PAU6 VIACOM INC CALLABLE BOND FIXED 5.85% 01/                                                          |  | SEMI-ANN. 5.850% 09/01/2043<br>175,000.000   |  | 193,873                | 171,500       |
| 92553PAP7 VIACOM INC CALLABLE NOTES FIXED 4.375% 1                                                          |  | SEMI-ANN. 4.375% 03/15/2043<br>215,000.000   |  | 169,457                | 171,260       |
| 92552VAF7 VIASAT INC CALLABLE NOTES FIXED 6.875% 1                                                          |  | SEMI-ANN. 6.875% 06/15/2020<br>350,000.000   |  | 366,931                | 360,500       |
| 92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE                                                          |  | SEMI-ANN. 4.300% 12/14/2045<br>540,000.000   |  | 539,098                | 569,975       |
| 931142DQ3 WAL-MART STORES INC CALLABLE NOTES FIXED                                                          |  | SEMI-ANN. 4.300% 04/22/2044<br>890,000.000   |  | 966,468                | 939,190       |
| 931142DK6 WAL-MART STORES INC CALLABLE NOTES FIXED                                                          |  | SEMI-ANN. 4.750% 10/02/2043<br>275,000.000   |  | 273,086                | 308,369       |
| JPMorgan Investor Services                                                                                  |  |                                              |  |                        |               |
| J.P.Morgan                                                                                                  |  |                                              |  |                        |               |

|                                                                                                             |           |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|-----------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |           | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 39<br>C 78180     |               |
|                                                                                                             |           | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |           | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 931142DB6 WAL-MART STORES INC NOTES FIXED 5.625% 1                                                          | SEMI-ANN. | 5.625% 04/15/2041<br>260,000.000          |  | 315,078                | 323,336       |
| 25468PDB9 WALT DISNEY CO/THE CALLABLE MEDIUM TERM                                                           | SEMI-ANN. | 4.125% 06/01/2044<br>220,000.000          |  | 222,176                | 227,447       |
| 94106LBC2 WASTE MANAGEMENT INC CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 4.100% 03/01/2045<br>215,000.000          |  | 219,865                | 212,779       |
| 94973VBB2 WELLPOINT INC NOTES FIXED 4.65% 15/JAN/2                                                          | SEMI-ANN. | 4.650% 01/15/2043<br>270,000.000          |  | 268,437                | 271,053       |
| 94974BGL8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED                                                           | SEMI-ANN. | 4.300% 07/22/2027<br>1,555,000.000        |  | 1,562,156              | 1,599,426     |
| 94974BGU8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED                                                           | SEMI-ANN. | 4.750% 12/07/2046<br>60,000.000           |  | 59,886                 | 60,892        |
| 94974BFP0 WELLS FARGO & CO MEDIUM TERM NOTE FIXED                                                           | SEMI-ANN. | 5.375% 11/02/2043<br>160,000.000          |  | 178,284                | 176,584       |
| 94974BGK0 WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY                                                          | SEMI-ANN. | 3.900% 05/01/2045<br>445,000.000          |  | 412,016                | 422,087       |
| 42217KBF2 WELLTOWER INC CALLABLE NOTES FIXED 4% 01                                                          | SEMI-ANN. | 4.000% 06/01/2025<br>710,000.000          |  | 719,541                | 725,613       |
| 958254AD6 WESTERN GAS PARTNERS LP CALLABLE NOTES F                                                          | SEMI-ANN. | 5.450% 04/01/2044<br>210,000.000          |  | 215,667                | 216,292       |
| 95931TAB6 WESTERN REFINING LOGISTICS LP / WNRL FIN                                                          | SEMI-ANN. | 7.500% 02/15/2023<br>55,000.000           |  | 57,750                 | 59,400        |
| 961214DF7 WESTPAC BANKING CORP CALLABLE MEDIUM TER                                                          | SEMI-ANN. | FLOATING 11/23/2031<br>175,000.000        |  | 174,816                | 175,558       |
| 96949LAB1 WILLIAMS PARTNERS LP CALLABLE NOTES FIXE                                                          | SEMI-ANN. | 4.000% 09/15/2025<br>725,000.000          |  | 724,077                | 716,866       |
| 384802AC8 WW GRAINGER INC CALLABLE NOTES FIXED 3.7                                                          | SEMI-ANN. | 3.750% 05/15/2046<br>165,000.000          |  | 171,907                | 154,529       |
| 983130AT2 WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPI                                                          | SEMI-ANN. | 5.375% 03/15/2022<br>125,000.000          |  | 128,125                | 128,125       |
| 98389BAH3 XCEL ENERGY INC CALLABLE NOTES FIXED 6.5<br>RATINGS: BAA1 BBB                                     | SEMI-ANN. | 6.500% 07/01/2036<br>285,000.000          |  | 316,481                | 358,353       |
| JPMorgan Investor Services                                                                                  |           | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR                   |                                          |           | DESCRIPTION OF INVESTMENT |            | COST        | CURRENT VALUE |
|-------------------------------------------------------|------------------------------------------|-----------|---------------------------|------------|-------------|---------------|
|                                                       |                                          |           | SHARES / PAR              |            |             |               |
| 98419MAJ9                                             | XYLEM INC/NY CALLABLE NOTES FIXED 3.25%  | SEMI-ANN. | 3.250%                    | 11/01/2026 | 229,526     | 223,342       |
|                                                       |                                          |           | 230,000.000               |            |             |               |
| 989194AM7                                             | ZAYO GROUP LLC / ZAYO CAPITAL INC CALLAB | SEMI-ANN. | 6.000%                    | 04/01/2023 | 308,313     | 312,000       |
|                                                       |                                          |           | 300,000.000               |            |             |               |
| 98956PAG7                                             | ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE | SEMI-ANN. | 4.250%                    | 08/15/2035 | 45,697      | 42,895        |
|                                                       |                                          |           | 46,000.000                |            |             |               |
| 90131HBR5                                             | 21ST CENTURY FOX AMERICA INC BOND FIXED  | SEMI-ANN. | 7.750%                    | 12/01/2045 | 676,834     | 804,309       |
|                                                       |                                          |           | 580,000.000               |            |             |               |
| 90131HBG9                                             | 21ST CENTURY FOX AMERICA INC CALLABLE NO | SEMI-ANN. | 6.400%                    | 12/15/2035 | 122,296     | 137,385       |
|                                                       |                                          |           | 115,000.000               |            |             |               |
| 90131HBP9                                             | 21ST CENTURY FOX AMERICA INC CALLABLE NO | SEMI-ANN. | 6.900%                    | 08/15/2039 | 278,739     | 332,774       |
|                                                       |                                          |           | 265,000.000               |            |             |               |
| 90131HAB1                                             | 21ST CENTURY FOX AMERICA INC CALLABLE NO | SEMI-ANN. | 5.400%                    | 10/01/2043 | 59,673      | 64,608        |
|                                                       |                                          |           | 60,000.000                |            |             |               |
| 90131HBF1                                             | 21ST CENTURY FOX AMERICA INC NOTES FIXED | SEMI-ANN. | 6.200%                    | 12/15/2034 | 1,560,573   | 1,597,701     |
|                                                       |                                          |           | 1,360,000.000             |            |             |               |
| 90131HBE4                                             | 21ST CENTURY FOX AMERICA INC PUTABLE BON | SEMI-ANN. | 8.450%                    | 08/01/2034 | 88,857      | 101,558       |
|                                                       |                                          |           | 75,000.000                |            |             |               |
| TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER PREFERRED |                                          |           |                           |            | 168,025,197 | 171,188,519   |
| -----                                                 |                                          |           |                           |            |             |               |
| BZ1DNL4                                               | SCHAEFFLER AG PREFERENCE EUR             |           |                           |            | 188,329     | 198,678       |
|                                                       |                                          |           | 13,402.000                |            |             |               |
| TOTAL PREFERRED COMMON                                |                                          |           |                           |            | 188,329     | 198,678       |
| -----                                                 |                                          |           |                           |            |             |               |
| 7108899                                               | ABB LTD COMMON STOCK CHF 0.12            |           |                           |            | 426,176     | 403,076       |
|                                                       |                                          |           | 19,072.000                |            |             |               |
| 002824100                                             | ABBOTT LABORATORIES COMMON STOCK USD 0   |           |                           |            | 307,281     | 305,167       |
|                                                       |                                          |           | 7,945.000                 |            |             |               |

|                                                                                                             |                                          |                                           |         |                        |  |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|---------|------------------------|--|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |         | PAGE 41<br>C 78180     |  |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |         | AS OF DECEMBER 31,2016 |  |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE          |  |
| 0003128                                                                                                     | ABERDEEN ASSET MANAGEMENT PLC COMMON STO | 60,031.000                                | 205,488 | 190,858                |  |
| 00404A109                                                                                                   | ACADIA HEALTHCARE CO INC COMMON STOCK US | 4,446.000                                 | 177,089 | 147,163                |  |
| B01FLQ6                                                                                                     | ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC | COMMON STOCK EUR 0.5                      | 236,420 | 251,504                |  |
| B1YD5Q2                                                                                                     | ACTELION LTD COMMON STOCK CHF 0.5        | 7,943.000                                 | 166,802 | 262,730                |  |
| 00507V109                                                                                                   | ACTIVISION BLIZZARD INC COMMON STOCK USD | 1,211.000                                 | 243,689 | 294,405                |  |
| 6300016                                                                                                     | ADASTRIA CO LTD COMMON STOCK JPY         | 8,153.000                                 | 386,781 | 376,688                |  |
| 4031976                                                                                                     | ADIDAS AG COMMON STOCK EUR 0             | 14,500.000                                | 278,975 | 254,027                |  |
| 00751Y106                                                                                                   | ADVANCE AUTO PARTS INC COMMON STOCK USD  | 1,604.000                                 | 155,369 | 174,194                |  |
| BYMMZL7                                                                                                     | ADVANSIX INC COMMON STOCK USD 0.01       | 1,030.000                                 | 17      | 32                     |  |
| 2699547                                                                                                     | AECON GROUP INC COMMON STOCK CAD 0       | 1.440                                     | 201,669 | 200,790                |  |
| BVRZ8L1                                                                                                     | AENA SA COMMON STOCK EUR 10              | 17,657.000                                | 16,460  | 15,726                 |  |
| B86S2N0                                                                                                     | AGEAS COMMON STOCK EUR 0                 | 115.000                                   | 199,479 | 217,665                |  |
| BK1PTB7                                                                                                     | AGGREKO PLC COMMON STOCK GBP 4.832911    | 5,487.000                                 | 15,783  | 13,896                 |  |
| B4TX8S1                                                                                                     | AIA GROUP LTD COMMON STOCK HKD 0         | 1,225.000                                 | 187,933 | 173,800                |  |
| 4916039                                                                                                     | AIR FRANCE-KLM COMMON STOCK EUR 1        | 30,800.000                                | 70,716  | 43,031                 |  |
| 00971T101                                                                                                   | AKAMAI TECHNOLOGIES INC COMMON STOCK USD | 7,885.000                                 | 245,745 | 282,390                |  |
|                                                                                                             |                                          | 4,235.000                                 |         |                        |  |
| JPMorgan Investor Services                                                                                  |                                          |                                           |         |                        |  |
| J.P.Morgan                                                                                                  |                                          |                                           |         |                        |  |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                                 | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE |
|-------------------------------------|-------------------------------------------------|-------------------------------------------|-----------|---------------|
| 009728106                           | AKORN INC COMMON STOCK USD 0                    | 10,126.000                                | 327,714   | 221,051       |
| 015271109                           | ALEXANDRIA REAL ESTATE EQUITIES INC REIT        | 2,300.000                                 | 224,211   | 255,599       |
| 015351109                           | ALEXION PHARMACEUTICALS INC COMMON STOCK 0.0001 | 2,035.000                                 | 240,932   | 248,982       |
| 6687214                             | ALFRESA HOLDINGS CORP COMMON STOCK JPY          | 7,700.000                                 | 109,514   | 127,679       |
| G0177J108                           | ALLERGAN PLC COMMON STOCK 0.0033                | 2,005.000                                 | 409,710   | 421,070       |
| 5231485                             | ALLIANZ SE COMMON STOCK EUR 0                   | 3,658.000                                 | 559,085   | 605,749       |
| 02079K107                           | ALPHABET INC COMMON STOCK USD 0.001             | 1,878.000                                 | 1,138,587 | 1,449,478     |
| 02079K305                           | ALPHABET INC COMMON STOCK USD 0.001             | 805.000                                   | 429,313   | 637,922       |
| 6021500                             | ALPS ELECTRIC CO LTD COMMON STOCK JPY           | 800.000                                   | 18,385    | 19,384        |
| 5608915                             | ALTEN SA COMMON STOCK EUR 0                     | 4,231.000                                 | 258,000   | 297,748       |
| 6022105                             | AMADA HOLDINGS CO LTD COMMON STOCK JPY          | 1,600.000                                 | 16,982    | 17,902        |
| B3MSM28                             | AMADEUS IT GROUP SA COMMON STOCK EUR 0.0        | 2,580.000                                 | 59,323    | 117,477       |
| 6066608                             | AMCOR LTD/AUSTRALIA COMMON STOCK AUD 0          | 18,660.000                                | 138,958   | 202,000       |
| 024835100                           | AMERICAN CAMPUS COMMUNITIES INC REIT USD        | 3,900.000                                 | 188,150   | 194,103       |
| 02665T306                           | AMERICAN HOMES 4 RENT REIT USD 0.01             | 4,600.000                                 | 99,249    | 96,508        |
| 03027X100                           | AMERICAN TOWER CORP REIT USD 0.01               | 6,476.000                                 | 674,490   | 684,384       |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE |
|-------------------------------------|------------------------------------------|-------------------------------------------|-----------|---------------|
| B076LH4                             | ANGLO IRISH BANK CORP PLC COMMON STOCK E | 32,516.000                                | 345,731   | 7,442         |
| BYYHL23                             | ANHEUSER-BUSCH INBEV SA/NV COMMON STOCK  | 2,229.000                                 | 229,187   | 236,397       |
| 036752103                           | ANTHEM INC COMMON STOCK USD 0.01         | 3,795.000                                 | 490,151   | 545,607       |
| G0408V102                           | AON PLC COMMON STOCK USD 0.01            | 2,264.000                                 | 163,038   | 252,504       |
| B1G1854                             | AOZORA BANK LTD COMMON STOCK JPY         | 39,000.000                                | 139,782   | 138,097       |
| 4253048                             | AP MOLLER - MAERSK A/S COMMON STOCK DKK  | 29.000                                    | 38,902    | 46,362        |
| B58C6H1                             | APERAM SA COMMON STOCK EUR               | 4,635.000                                 | 210,942   | 212,490       |
| 037833100                           | APPLE INC COMMON STOCK USD 0.00001       | 17,175.000                                | 1,540,064 | 1,989,209     |
| 03852U106                           | ARAMARK COMMON STOCK USD 0.01            | 6,339.000                                 | 162,437   | 226,429       |
| 039380407                           | ARCH COAL INC COMMON STOCK USD 0.01      | 3,314.000                                 | 237,576   | 258,658       |
| 6721930                             | ARCS CO LTD COMMON STOCK JPY             | 1,400.000                                 | 31,278    | 31,605        |
| 6055208                             | ASAHI GLASS CO LTD COMMON STOCK JPY      | 23,000.000                                | 152,469   | 156,968       |
| 6054409                             | ASAHI GROUP HOLDINGS LTD COMMON STOCK JP | 1,900.000                                 | 69,406    | 60,111        |
| 6563875                             | ASCENDAS REAL ESTATE INVESTMENT TRUST RE | 110,900.000                               | 199,551   | 174,253       |
| 6985383                             | ASTELLAS PHARMA INC COMMON STOCK JPY     | 18,600.000                                | 293,156   | 258,903       |
| 0989529                             | ASTRAZENECA PLC COMMON STOCK GBP 0.25    | 3,034.000                                 | 131,859   | 166,360       |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                                      | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------------------|---------------------------|---------|---------------|
|                                     |                                                      | SHARES / PAR              |         |               |
| 6129222                             | ASX LTD COMMON STOCK AUD 0                           | 1,471.000                 | 53,986  | 52,981        |
| 00206R102                           | AT&T INC COMMON STOCK USD 1                          | 9,580.000                 | 404,631 | 407,437       |
| 047649108                           | ATKORE INTERNATIONAL GROUP INC COMMON ST 0.01        | 11,634.000                | 194,240 | 278,169       |
| BXC8BS7                             | ATLAS COPCO AB COMMON STOCK SEK 0.64                 | 9,639.000                 | 289,802 | 294,435       |
| B17NLM7                             | AURELIUS EQUITY OPPORTUNITIES                        | 3,992.000                 | 138,931 | 234,191       |
| 5485527                             | AURUBIS AG COMMON STOCK EUR 0                        | 1,645.000                 | 92,210  | 95,081        |
| 6065586                             | AUSTRALIA & NEW ZEALAND BANKING GROUP LT STOCK AUD 0 | 8,439.000                 | 199,519 | 185,887       |
| 5256206                             | AUTOGRILL SPA COMMON STOCK EUR 0                     | 23,268.000                | 198,786 | 210,692       |
| 053484101                           | AVALONBAY COMMUNITIES INC REIT USD 0.01              | 2,831.000                 | 404,508 | 501,512       |
| BGDW134                             | AVEO GROUP STAPLED SECURITY AUD 0                    | 68,640.000                | 182,565 | 166,502       |
| 7088429                             | AXA SA COMMON STOCK EUR 2.29                         | 16,729.000                | 314,935 | 423,213       |
| BVGH0K1                             | AXFOOD AB COMMON STOCK SEK 5                         | 8,625.000                 | 136,575 | 135,955       |
| 6985543                             | AZBIL CORP COMMON STOCK JPY                          | 10,600.000                | 281,410 | 299,001       |
| 5499131                             | A2A SPA COMMON STOCK EUR 0.52                        | 180,375.000               | 212,274 | 234,008       |
| B6632T7                             | BAKKAFROST P/F COMMON STOCK NOK 1                    | 5,351.000                 | 204,685 | 213,103       |
| 7124594                             | BALOISE HOLDING AG COMMON STOCK CHF 0.1              | 225.000                   | 27,921  | 28,403        |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR      | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE |
|-----------|------------------------------------------|-------------------------------------------|-----------|---------------|
| 7242087   | BANCA IFIS SPA COMMON STOCK EUR 1        | 5,955.000                                 | 170,461   | 163,307       |
| 5501906   | BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO | EUR 0.49                                  | 69,471    | 68,247        |
| 5705946   | BANCO SANTANDER SA COMMON STOCK EUR 0.5  | 10,088.000                                | 507,748   | 257,843       |
| B0JDQD4   | BANDAI NAMCO HOLDINGS INC COMMON STOCK J | 49,296.000                                | 19,969    | 24,885        |
| 064058100 | BANK OF NEW YORK MELLON CORP/THE COMMON  | 0.01                                      | 890,026   | 995,027       |
| 3134865   | BARCLAYS PLC COMMON STOCK GBP 25         | 21,001.000                                | 237,899   | 219,714       |
| 5086577   | BASF SE COMMON STOCK EUR 0               | 79,576.000                                | 489,679   | 598,829       |
| 5069211   | BAYER AG COMMON STOCK EUR 0              | 6,429.000                                 | 171,984   | 225,112       |
| 073685109 | BEACON ROOFING SUPPLY INC COMMON STOCK U | 2,153.000                                 | 183,917   | 243,572       |
| BYQ0JC6   | BEAZLEY PLC COMMON STOCK GBP 5           | 5,287.000                                 | 179,892   | 165,258       |
| 5932409   | BECHTLE AG COMMON STOCK EUR 0            | 34,514.000                                | 38,115    | 38,669        |
| 5827431   | BEKAERT SA COMMON STOCK EUR 0            | 371.000                                   | 48,365    | 44,529        |
| G1154H107 | BELMOND LTD COMMON STOCK USD 0.01        | 1,097.000                                 | 208,007   | 239,699       |
| 084670702 | BERKSHIRE HATHAWAY INC COMMON STOCK USD  | 17,955.000                                | 1,245,785 | 1,546,680     |
| 6144690   | BHP BILLITON LTD COMMON STOCK AUD 0      | 9,490.000                                 | 501,535   | 443,959       |
| 0056650   | BHP BILLITON PLC COMMON STOCK GBP 0.5    | 24,466.000                                | 128,443   | 160,792       |
|           |                                          | 9,960.000                                 |           |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|---------------------------|---------|---------------|
|                                     |                                          | SHARES / PAR              |         |               |
| BWVFSS1                             | BILIA AB COMMON STOCK SEK 10             | 7,566.000                 | 169,688 | 174,480       |
| 09062X103                           | BIOMGEN INC COMMON STOCK USD 0.0005      | 2,410.000                 | 746,344 | 683,428       |
| 09247X101                           | BLACKROCK INC COMMON STOCK USD 0.01      | 395.000                   | 119,529 | 150,313       |
| 7309681                             | BNP PARIBAS SA COMMON STOCK EUR 2        | 8,440.000                 | 450,221 | 539,022       |
| BYZJV17                             | BOC AVIATION LTD COMMON STOCK HKD        | 32,500.000                | 176,842 | 159,709       |
| 6536112                             | BOC HONG KONG HOLDINGS LTD COMMON STOCK  | 7,500.000                 | 27,631  | 26,844        |
| B1XCBX9                             | BOLIDEN AB COMMON STOCK SEK 2.11         | 6,539.000                 | 153,902 | 171,238       |
| 101121101                           | BOSTON PROPERTIES INC REIT USD 0.01      | 1,100.000                 | 135,689 | 138,358       |
| 2438900                             | BOYD GROUP INCOME FUND UNIT CAD 0        | 4,567.000                 | 232,374 | 291,378       |
| 0798059                             | BP PLC COMMON STOCK GBP 0.25             | 59,318.000                | 509,277 | 373,518       |
| BBH7K66                             | BPOST SA COMMON STOCK EUR                | 8,426.000                 | 209,097 | 199,965       |
| 4419011                             | BREMBO SPA COMMON STOCK EUR 0            | 4,938.000                 | 293,208 | 299,480       |
| 6132101                             | BRIDGESTONE CORP COMMON STOCK JPY        | 2,700.000                 | 97,294  | 97,550        |
| 0287580                             | BRITISH AMERICAN TOBACCO PLC COMMON STOC | 6,022.000                 | 355,555 | 343,890       |
| Y09827109                           | BROADCOM LTD COMMON STOCK USD            | 4,649.000                 | 749,777 | 821,804       |
| 6146500                             | BROTHER INDUSTRIES LTD COMMON STOCK JPY  | 1,000.000                 | 17,883  | 18,082        |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|---------------------------|---------|---------------|
|                                     |                                          | SHARES / PAR              |         |               |
| 3091357                             | BT GROUP PLC COMMON STOCK GBP 5          | 12,264.000                | 75,438  | 55,600        |
| 3174300                             | BURBERRY GROUP PLC COMMON STOCK GBP 0.05 | 13,244.000                | 236,542 | 244,983       |
| 12673P105                           | CA INC COMMON STOCK USD 0.1              | 245.000                   | 0       | 7,784         |
| BWY4ZF1                             | CAIRN HOMES PLC COMMON STOCK EUR 0.001   | 137,267.000               | 163,098 | 195,456       |
| 13123E500                           | CALLIDUS SOFTWARE INC COMMON STOCK USD 0 | 12,829.000                | 226,647 | 215,527       |
| 132011107                           | CAMBREX CORP COMMON STOCK USD 0.1        | 5,324.000                 | 188,289 | 287,230       |
| 136069101                           | CANADIAN IMPERIAL BANK OF COMMERCE COMMO | CAD 0                     | 177,879 | 186,538       |
| 136385101                           | CANADIAN NATURAL RESOURCES LTD COMMON ST | 2,286.000                 | 212,249 | 223,957       |
| 6172323                             | CANON INC COMMON STOCK JPY               | 7,025.000                 | 37,663  | 36,726        |
| 139794101                           | CAPITAL BANK FINANCIAL CORP COMMON STOCK | 1,300.000                 | 273,085 | 444,114       |
| 14149Y108                           | CARDINAL HEALTH INC COMMON STOCK USD 0   | 11,315.000                | 335,697 | 345,168       |
| 144577103                           | CARRIZO OIL & GAS INC COMMON STOCK USD 0 | 4,796.000                 | 215,700 | 229,665       |
| 14964U108                           | CAVIUM INC COMMON STOCK USD 0.001        | 6,149.000                 | 210,044 | 281,167       |
| 151020104                           | CELGENE CORP COMMON STOCK USD 0.01       | 4,503.000                 | 484,516 | 567,175       |
| BFSSBH4                             | CEMBRA MONEY BANK AG COMMON STOCK CHF 1  | 4,900.000                 | 434,425 | 513,089       |
| B5TT187                             | CENTAMIN PLC COMMON STOCK GBP 0          | 7,028.000                 | 125,243 | 112,323       |
|                                     |                                          | 65,633.000                |         |               |

|                                                                                                             |                                          |                                           |             |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |             | PAGE 48<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |             | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |             | COST                   | CURRENT VALUE |
| M22465104                                                                                                   | CHECK POINT SOFTWARE TECHNOLOGIES LTD CO | USD 0.01                                  | 594.000     | 51,227                 | 50,169        |
| 163731102                                                                                                   | CHEMICAL FINANCIAL CORP COMMON STOCK USD |                                           | 5,991.000   | 237,258                | 324,532       |
| BWX52N2                                                                                                     | CHEUNG KONG PROPERTY HOLDINGS LTD COMMON | 1                                         | 31,573.000  | 215,357                | 193,637       |
| 166764100                                                                                                   | CHEVRON CORP COMMON STOCK USD 0.75       |                                           | 6,675.000   | 732,729                | 785,648       |
| B6WY993                                                                                                     | CHINA MEDICAL SYSTEM HOLDINGS LTD COMMON | 0.005                                     | 130,000.000 | 226,511                | 205,903       |
| 169656105                                                                                                   | CHIPOTLE MEXICAN GRILL INC COMMON STOCK  |                                           | 450.000     | 176,467                | 169,794       |
| B4R39F7                                                                                                     | CHOW TAI FOOK JEWELLERY GROUP LTD COMMON | 1                                         | 60,600.000  | 44,879                 | 46,350        |
| 4588364                                                                                                     | CIE GENERALE DES ETABLISSEMENTS MICHELIN | STOCK EUR 2                               | 3,629.000   | 367,720                | 404,587       |
| 125509109                                                                                                   | CIGNA CORP COMMON STOCK USD 0.25         |                                           | 4,570.000   | 552,456                | 609,592       |
| BX17Q13                                                                                                     | CIMIC GROUP LTD COMMON STOCK AUD 0       |                                           | 4,940.000   | 119,343                | 124,982       |
| 172967424                                                                                                   | CITIGROUP INC COMMON STOCK USD 0.01      |                                           | 30,550.000  | 1,524,414              | 1,815,587     |
| 6197304                                                                                                     | CITIZEN WATCH CO LTD COMMON STOCK JPY    |                                           | 18,300.000  | 97,950                 | 109,673       |
| BW9P816                                                                                                     | CK HUTCHISON HOLDINGS LTD COMMON STOCK H |                                           | 7,000.000   | 85,011                 | 79,361        |
| 5543986                                                                                                     | CNP ASSURANCES COMMON STOCK EUR 1        |                                           | 12,301.000  | 212,028                | 228,351       |
| 189754104                                                                                                   | COACH INC COMMON STOCK USD 0.01          |                                           | 12,140.000  | 404,711                | 425,143       |
| 6123451                                                                                                     | COCA-COLA AMATIL LTD COMMON STOCK AUD 0  |                                           | 26,832.000  | 199,392                | 196,622       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |             |                        |               |

|                                                                                                             |                                          |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 49<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 191216100                                                                                                   | COCA-COLA CO/THE COMMON STOCK USD 0.25   | 10,445.000                                |  | 439,323                | 433,050       |
| B9895B7                                                                                                     | COCA-COLA HBC AG COMMON STOCK GBP 6.7    | 10,329.000                                |  | 226,133                | 225,906       |
| 6163286                                                                                                     | COCA-COLA WEST CO LTD COMMON STOCK JPY   | 13,500.000                                |  | 310,511                | 398,744       |
| 5806225                                                                                                     | COLRUYT SA COMMON STOCK EUR 0            | 322.000                                   |  | 17,133                 | 15,964        |
| 20030N101                                                                                                   | COMCAST CORP COMMON STOCK USD 0.01       | 19,320.000                                |  | 1,021,946              | 1,334,046     |
| 6215035                                                                                                     | COMMONWEALTH BANK OF AUSTRALIA COMMON ST | 5,403.000                                 |  | 326,401                | 322,414       |
| BLNN3L4                                                                                                     | COMPASS GROUP PLC COMMON STOCK GBP 10.62 | 4,794.000                                 |  | 83,852                 | 88,915        |
| 20825C104                                                                                                   | CONOCOPHILLIPS COMMON STOCK USD 0.01     | 12,135.000                                |  | 581,721                | 608,449       |
| 6152529                                                                                                     | CONTACT ENERGY LTD COMMON STOCK NZD 0    | 17,403.000                                |  | 62,180                 | 56,550        |
| 216648402                                                                                                   | COOPER COS INC/THE COMMON STOCK USD 0.1  | 1,682.000                                 |  | 264,838                | 294,232       |
| BYTBWY9                                                                                                     | COVESTRO AG COMMON STOCK EUR 0           | 3,260.000                                 |  | 163,207                | 224,120       |
| 4722667                                                                                                     | CRAMO OYJ COMMON STOCK EUR 0             | 10,461.000                                |  | 219,238                | 262,493       |
| 22822V101                                                                                                   | CROWN CASTLE INTERNATIONAL CORP REIT USD | 1,700.000                                 |  | 143,120                | 147,509       |
| 229663109                                                                                                   | CUBESMART REIT USD 0.01                  | 6,630.000                                 |  | 195,080                | 177,485       |
| 126650100                                                                                                   | CVS HEALTH CORP                          | 12,965.000                                |  | 959,262                | 1,023,068     |
| 5529027                                                                                                     | DAIMLER AG COMMON STOCK EUR 0            | 2,049.000                                 |  | 175,852                | 152,839       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |  |                        |               |

|                                                                                                             |                                          |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 50<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 6250508                                                                                                     | DAITO TRUST CONSTRUCTION CO LTD COMMON S | 3,000.000                                 |  | 459,161                | 452,180       |
| 6251363                                                                                                     | DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK | 5,994.000                                 |  | 98,577                 | 164,246       |
| 6251448                                                                                                     | DAIWA SECURITIES GROUP INC COMMON STOCK  | 18,000.000                                |  | 132,752                | 111,162       |
| 4588825                                                                                                     | DANSKE BANK A/S COMMON STOCK DKK 10      | 9,271.000                                 |  | 257,148                | 281,699       |
| 6175203                                                                                                     | DBS GROUP HOLDINGS LTD COMMON STOCK SGD  | 23,113.000                                |  | 274,450                | 277,414       |
| B1B0V35                                                                                                     | DCM HOLDINGS CO LTD COMMON STOCK JPY     | 5,100.000                                 |  | 44,264                 | 45,388        |
| 233153204                                                                                                   | DCT INDUSTRIAL TRUST INC REIT USD 0.01   | 5,300.000                                 |  | 173,885                | 253,764       |
| 23317H102                                                                                                   | DDR CORP REIT USD 0.1                    | 22,200.000                                |  | 339,237                | 338,994       |
| 0963318                                                                                                     | DECHRA PHARMACEUTICALS PLC COMMON STOCK  | 11,519.000                                |  | 198,414                | 191,440       |
| 6309820                                                                                                     | DENKA CO LTD COMMON STOCK JPY            | 28,000.000                                |  | 127,752                | 123,874       |
| 249908104                                                                                                   | DEPOMED INC COMMON STOCK USD 0           | 13,221.000                                |  | 255,692                | 238,242       |
| 5287488                                                                                                     | DEUTSCHE LUFTHANSA AG COMMON STOCK EUR 0 | 3,795.000                                 |  | 50,134                 | 49,114        |
| 4617859                                                                                                     | DEUTSCHE POST AG COMMON STOCK EUR 0      | 11,070.000                                |  | 349,262                | 364,702       |
| 5842359                                                                                                     | DEUTSCHE TELEKOM AG COMMON STOCK EUR 0   | 8,482.000                                 |  | 138,221                | 146,318       |
| B0YZ0Z5                                                                                                     | DEUTSCHE WOHNEN AG COMMON STOCK EUR 0    | 3,703.000                                 |  | 103,362                | 116,547       |
| B033YN6                                                                                                     | DEXUS PROPERTY GROUP REIT AUD 0          | 33,797.000                                |  | 230,953                | 235,425       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |  |                        |               |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR               | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-----------|---------------------------------------------------|-------------------------------------------|---------|---------------|
| 0237400   | DIAGEO PLC COMMON STOCK GBP 28.93518              | 20,019.000                                | 515,532 | 521,940       |
| B234WN9   | DIASORIN SPA COMMON STOCK EUR 1                   | 5,010.000                                 | 235,487 | 297,242       |
| B012VF6   | DIEBOLD NIXDORF AG COMMON STOCK EUR 0             | 1,312.000                                 | 89,583  | 91,264        |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD 0.01            | 5,722.000                                 | 402,451 | 562,244       |
| BY9D0Y1   | DIRECT LINE INSURANCE GROUP PLC COMMON S 10.90909 | 56,190.000                                | 304,711 | 256,479       |
| BYX9GP8   | DOOSAN BOBCAT INC COMMON STOCK KRW 500            | 6,398.000                                 | 170,605 | 189,906       |
| 233331107 | DTE ENERGY CO COMMON STOCK USD 0                  | 2,627.000                                 | 231,195 | 258,786       |
| 264411505 | DUKE REALTY CORP REIT USD 0.01                    | 4,500.000                                 | 120,803 | 119,520       |
| 26483E100 | DUN & BRADSTREET CORP/THE COMMON STOCK U          | 1,985.000                                 | 228,022 | 240,820       |
| 233377407 | DXP ENTERPRISES INC/TX COMMON STOCK USD           | 5,406.000                                 | 183,531 | 187,804       |
| 26817R108 | DYNEGY INC COMMON STOCK USD 0.01                  | 32,671.000                                | 362,555 | 276,397       |
| 4942904   | E.ON SE COMMON STOCK EUR 0                        | 21,485.000                                | 159,533 | 151,831       |
| G29183103 | EATON CORP PLC COMMON STOCK USD 0.01              | 4,080.000                                 | 233,252 | 273,727       |
| 6512714   | EDION CORP COMMON STOCK JPY                       | 6,400.000                                 | 62,211  | 60,140        |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK USD 0           | 5,399.000                                 | 332,924 | 388,674       |
| 4103596   | EDP - ENERGIAS DE PORTUGAL SA COMMON STO          | 81,516.000                                | 270,333 | 248,823       |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|---------------------------|---------|---------------|
|                                     |                                          | SHARES / PAR              |         |               |
| B0NJ17                              | ELECTRICITE DE FRANCE SA COMMON STOCK EU | 17,905.000                | 203,277 | 182,810       |
| B1KKBX6                             | ELECTROLUX AB COMMON STOCK SEK 5         | 11,936.000                | 325,164 | 297,329       |
| 285512109                           | ELECTRONIC ARTS INC COMMON STOCK USD 0.0 | 5,727.000                 | 317,418 | 451,059       |
| 28849P100                           | ELLIE MAE INC COMMON STOCK USD 0.0001    | 2,270.000                 | 170,924 | 189,954       |
| BD0CRV6                             | ENAV SPA COMMON STOCK EUR                | 13,542.000                | 45,814  | 46,907        |
| 5271782                             | ENDESA SA COMMON STOCK EUR 1.2           | 11,487.000                | 222,862 | 243,833       |
| 7144569                             | ENEL SPA COMMON STOCK EUR 1              | 96,605.000                | 427,485 | 426,733       |
| B0C2CQ3                             | ENGIE SA COMMON STOCK EUR 1              | 20,394.000                | 399,048 | 260,708       |
| 7145056                             | ENI SPA COMMON STOCK EUR 0               | 15,343.000                | 273,056 | 250,351       |
| 26884L109                           | EQT CORP COMMON STOCK USD 0              | 3,080.000                 | 172,348 | 201,432       |
| 29476L107                           | EQUITY RESIDENTIAL REIT USD 0.01         | 9,300.000                 | 559,181 | 598,548       |
| 7042395                             | EURAZEO SA COMMON STOCK EUR 0            | 1,101.000                 | 62,978  | 64,544        |
| 4798271                             | EUROCOMMERCIAL PROPERTIES NV DUTCH CERT  | 2,977.000                 | 121,169 | 114,877       |
| 29977A105                           | EVERCORE PARTNERS INC COMMON STOCK USD 0 | 2,767.000                 | 160,208 | 190,093       |
| B5ZQ9D3                             | EVONIK INDUSTRIES AG COMMON STOCK EUR    | 8,000.000                 | 243,043 | 239,470       |
| 811054402                           | EW SCRIPPS CO/THE COMMON STOCK USD 0.01  | 19,100.000                | 320,079 | 369,203       |

|                                                                                                             |                                                         |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                                         | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 53<br>C 78180     |               |
|                                                                                                             |                                                         | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                                         | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| BYSLCX9                                                                                                     | EXOR NV COMMON STOCK EUR                                | 1,403.000                                 |  | 60,283                 | 60,643        |
| 30212P303                                                                                                   | EXPEDIA INC COMMON STOCK USD 0.001                      | 2,195.000                                 |  | 252,895                | 248,650       |
| 30227M105                                                                                                   | EXTRACTION OIL & GAS INC COMMON STOCK US                | 6,858.000                                 |  | 138,648                | 137,434       |
| 30231G102                                                                                                   | EXXON MOBIL CORP COMMON STOCK USD 0                     | 9,940.000                                 |  | 778,243                | 897,184       |
| B1Y4VX4                                                                                                     | FABEGE AB COMMON STOCK SEK 30.82                        | 2,914.000                                 |  | 48,942                 | 47,762        |
| 30303M102                                                                                                   | FACEBOOK INC COMMON STOCK USD 0.000006                  | 9,950.000                                 |  | 1,031,444              | 1,144,748     |
| 30555Q108                                                                                                   | FAIRMOUNT SANTROL HOLDINGS INC COMMON ST 0.01           | 23,948.000                                |  | 231,900                | 282,347       |
| 6356934                                                                                                     | FANUC CORP COMMON STOCK JPY                             | 200.000                                   |  | 34,295                 | 33,978        |
| 30255G103                                                                                                   | FCB FINANCIAL HOLDINGS INC COMMON STOCK                 | 5,270.000                                 |  | 158,211                | 251,379       |
| 31428X106                                                                                                   | FEDEX CORP COMMON STOCK USD 0.1                         | 5,864.000                                 |  | 929,696                | 1,091,877     |
| 31430F101                                                                                                   | FELCOR LODGING TRUST INC REIT USD 0.01                  | 31,444.000                                |  | 206,004                | 251,866       |
| 31620M106                                                                                                   | FIDELITY NATIONAL INFORMATION SERVICES I STOCK USD 0.01 | 5,310.000                                 |  | 353,122                | 401,648       |
| 31660B101                                                                                                   | FIESTA RESTAURANT GROUP INC COMMON STOCK                | 5,938.000                                 |  | 226,545                | 177,249       |
| 33829M101                                                                                                   | FIVE BELOW INC COMMON STOCK USD 0.01                    | 5,983.000                                 |  | 244,672                | 239,081       |
| 6086253                                                                                                     | FORTESCUE METALS GROUP LTD COMMON STOCK                 | 48,025.000                                |  | 104,011                | 204,824       |
| 6356406                                                                                                     | FUJI HEAVY INDUSTRIES LTD COMMON STOCK J                | 5,800.000                                 |  | 207,376                | 237,301       |
| JPMorgan Investor Services                                                                                  |                                                         | J.P.Morgan                                |  |                        |               |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR      | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE |
|-----------|------------------------------------------|-------------------------------------------|-----------|---------------|
| 6356525   | FUJIFILM HOLDINGS CORP COMMON STOCK JPY  | 5,100.000                                 | 109,866   | 193,925       |
| 6356945   | FUJITSU LTD COMMON STOCK JPY             | 28,450.000                                | 156,016   | 158,428       |
| B1TK1Y8   | FUKUOKA FINANCIAL GROUP INC COMMON STOCK | 47,000.000                                | 211,512   | 209,140       |
| 36237H101 | G-III APPAREL GROUP LTD COMMON STOCK USD | 8,899.000                                 | 349,399   | 263,054       |
| B1FW751   | GALP ENERGIA SGPS SA COMMON STOCK EUR 1  | 5,631.000                                 | 74,493    | 84,279        |
| 36467J108 | GAMING AND LEISURE PROPERTIES INC REIT U | 10,200.250                                | 334,503   | 312,332       |
| 5650422   | GAS NATURAL SDG SA COMMON STOCK EUR 1    | 9,811.000                                 | 220,321   | 185,335       |
| 7742468   | GECINA SA REIT EUR 7.5                   | 2,484.000                                 | 327,938   | 344,399       |
| 369604103 | GENERAL ELECTRIC CO COMMON STOCK USD 0.0 | 33,950.000                                | 1,009,791 | 1,072,820     |
| 370023103 | GENERAL GROWTH PROPERTIES INC REIT USD 0 | 29,308.000                                | 666,455   | 732,114       |
| 371559105 | GENESEE & WYOMING INC COMMON STOCK USD 0 | 3,952.000                                 | 247,564   | 274,308       |
| 0207458   | GENUS PLC COMMON STOCK GBP 10            | 6,611.000                                 | 153,620   | 146,713       |
| B3NWJQ2   | GENWORTH MI CANADA INC COMMON STOCK CAD  | 1,942.000                                 | 42,856    | 48,744        |
| 4341783   | GEORG FISCHER AG COMMON STOCK CHF 1      | 370.000                                   | 319,012   | 303,616       |
| 3064650   | GKN PLC COMMON STOCK GBP 10              | 59,426.000                                | 247,348   | 243,566       |
| 0925288   | GLAXOSMITHKLINE PLC COMMON STOCK GBP 25  | 33,477.000                                | 687,516   | 646,135       |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR      | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-----------|------------------------------------------|-------------------------------------------|---------|---------------|
| B4T3BW6   | GLENCORE PLC COMMON STOCK GBP 0.01       | 110,190.000                               | 322,644 | 377,629       |
| B4KJWS6   | GLOBAL LOGISTIC PROPERTIES LTD COMMON ST | 63,200.000                                | 97,505  | 96,241        |
| B8RBZV7   | GLP J-REIT REIT JPY                      | 73.000                                    | 76,391  | 84,244        |
| 38046C109 | GOGO INC COMMON STOCK USD 0.0001         | 15,506.000                                | 255,877 | 142,965       |
| B03FYZ4   | GOODMAN GROUP REIT AUD 0                 | 52,748.000                                | 291,283 | 272,329       |
| 6365866   | GPT GROUP/THE REIT AUD 0                 | 64,620.000                                | 242,202 | 235,360       |
| 4378394   | GRAMMER AG COMMON STOCK EUR 0            | 3,474.000                                 | 201,235 | 174,233       |
| B8K9X70   | GRAND CITY PROPERTIES SA COMMON STOCK EU | 13,652.000                                | 200,455 | 248,966       |
| BRJ3BP0   | GRANGES AB COMMON STOCK SEK 1.339775     | 29,636.000                                | 251,423 | 280,551       |
| 389375106 | GRAY TELEVISION INC COMMON STOCK USD 0   | 37,492.000                                | 431,660 | 406,788       |
| B01FLL1   | GREAT PORTLAND ESTATES PLC REIT GBP 12.5 | 11,619.000                                | 73,519  | 95,977        |
| B0HZP13   | GREENE KING PLC COMMON STOCK GBP 12.5    | 17,035.000                                | 211,598 | 146,924       |
| B064D84   | GUNGHO ONLINE ENTERTAINMENT INC COMMON S | 44,700.000                                | 110,651 | 95,428        |
| 0406501   | HAMMERSON PLC REIT GBP 25                | 27,073.000                                | 211,593 | 191,684       |
| 6030506   | HANG LUNG PROPERTIES LTD COMMON STOCK HK | 7,000.000                                 | 15,151  | 14,843        |
| 4511809   | HANNOVER RUECK SE COMMON STOCK EUR 0     | 2,689.000                                 | 248,098 | 291,564       |

|                                                                                                             |                                            |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|--------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                            | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 56<br>C 78180     |               |
|                                                                                                             |                                            | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                            | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 6408824                                                                                                     | HANWA CO LTD COMMON STOCK JPY              | 13,000.000                                |  | 77,574                 | 85,266        |
| 415864107                                                                                                   | HARSCO CORP COMMON STOCK USD 1.25          | 24,913.000                                |  | 239,701                | 338,817       |
| 6173508                                                                                                     | HARVEY NORMAN HOLDINGS LTD COMMON STOCK    | 52,615.000                                |  | 193,926                | 195,826       |
| 40414L109                                                                                                   | HCP INC REIT USD 1                         | 6,300.000                                 |  | 225,273                | 187,236       |
| 421946104                                                                                                   | HEALTHCARE REALTY TRUST INC REIT USD 0.0   | 7,100.000                                 |  | 180,411                | 215,272       |
| 42225P501                                                                                                   | HEALTHCARE TRUST OF AMERICA INC REIT USD   | 6,559.000                                 |  | 164,258                | 190,932       |
| B0CCH46                                                                                                     | HEINEKEN HOLDING NV COMMON STOCK EUR 1.6   | 2,114.000                                 |  | 152,342                | 147,475       |
| BXRTNW3                                                                                                     | HEMFOSA FASTIGHETER AB COMMON STOCK SEK    | 20,950.000                                |  | 253,923                | 196,019       |
| 6420538                                                                                                     | HENDERSON LAND DEVELOPMENT CO LTD COMMON 0 | 4,500.000                                 |  | 21,380                 | 23,942        |
| 431284108                                                                                                   | HIGHWOODS PROPERTIES INC REIT USD 0.01     | 2,900.000                                 |  | 106,835                | 147,929       |
| BKJ9PT1                                                                                                     | HISPANIA ACTIVOS INMOBILIARIOS SOCIMI SA 1 | 3,361.000                                 |  | 45,547                 | 39,686        |
| 6429126                                                                                                     | HITACHI CHEMICAL CO LTD COMMON STOCK JPY   | 12,800.000                                |  | 287,546                | 320,782       |
| 6429104                                                                                                     | HITACHI LTD COMMON STOCK JPY               | 12,000.000                                |  | 65,452                 | 65,023        |
| 6429234                                                                                                     | HITACHI TRANSPORT SYSTEM LTD COMMON STOC   | 5,500.000                                 |  | 113,503                | 111,900       |
| 5108664                                                                                                     | HOCHTIEF AG COMMON STOCK EUR 0             | 1,348.000                                 |  | 174,397                | 189,171       |
| 6435145                                                                                                     | HONDA MOTOR CO LTD COMMON STOCK JPY        | 11,600.000                                |  | 316,882                | 339,641       |
| JPMorgan Investor Services                                                                                  |                                            | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR                | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|----------------------------------------------------|-------------------------------------------|---------|---------------|
| 438516106 HONEYWELL INTERNATIONAL INC COMMON STOCK | 9,110.000                                 | 844,894 | 1,055,394     |
| 440894103 HORTONWORKS INC COMMON STOCK USD 0.0001  | 20,270.000                                | 186,352 | 168,444       |
| 44107P104 HOST HOTELS & RESORTS INC REIT USD 0.01  | 24,640.000                                | 402,112 | 464,218       |
| 6441506 HOYA CORP COMMON STOCK JPY                 | 2,000.000                                 | 81,574  | 84,211        |
| 0540528 HSBC HOLDINGS PLC COMMON STOCK GBP 0.5     | 96,053.000                                | 957,809 | 779,661       |
| 4449137 HUFVUDSTADEN AB COMMON STOCK SEK 5         | 9,347.000                                 | 118,978 | 148,056       |
| 447011107 HUNTSMAN CORP COMMON STOCK USD 0.01      | 18,043.000                                | 284,330 | 344,260       |
| B288C92 IBERDROLA SA COMMON STOCK EUR 0.75         | 53,277.000                                | 340,397 | 350,313       |
| B0S1651 ICA GRUPPEN AB COMMON STOCK SEK 2.5        | 7,060.000                                 | 228,001 | 215,967       |
| 4554406 ICADE REIT EUR 0                           | 1,006.000                                 | 88,739  | 71,931        |
| G4705A100 ICON PLC COMMON STOCK USD 0.06           | 2,994.000                                 | 165,813 | 225,149       |
| B1FF8P7 IDEMITSU KOSAN CO LTD COMMON STOCK JPY     | 1,500.000                                 | 37,209  | 39,932        |
| BFDTB3 IIDA GROUP HLDGS CO LTD NPV                 | 7,000.000                                 | 131,943 | 133,056       |
| 45245E109 IMAX CORP COMMON STOCK USD 0             | 5,345.000                                 | 154,060 | 167,833       |
| 0454492 IMPERIAL BRANDS PLC COMMON STOCK GBP 10    | 9,182.000                                 | 398,264 | 401,923       |
| B61TVQ0 INCHCAPE PLC COMMON STOCK GBP 10           | 8,559.000                                 | 74,307  | 74,243        |

|                                                                                                             |                                          |                                           |           |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |           | PAGE 58<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |           | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |           | COST                   | CURRENT VALUE |
| BZ57390                                                                                                     | ING GROEP NV COMMON STOCK EUR 0.01       | 15,573.000                                |           | 211,075                | 219,611       |
| 45688C107                                                                                                   | INGEVITY CORP COMMON STOCK USD 0.01      | .660                                      |           | 19                     | 37            |
| 5161407                                                                                                     | INTERPUMP GROUP SPA COMMON STOCK EUR 0.5 | 12,291.000                                |           | 217,302                | 201,589       |
| 2459901                                                                                                     | INTERTAPE POLYMER GROUP INC COMMON STOCK | 11,863.000                                |           | 192,765                | 222,744       |
| N47279109                                                                                                   | INTERXION HOLDING NV COMMON STOCK USD 0. | 5,410.000                                 |           | 185,242                | 189,729       |
| 4076836                                                                                                     | INTESA SANPAOLO SPA COMMON STOCK EUR 0.5 | 11,322.000                                |           | 28,522                 | 28,971        |
| 7371431                                                                                                     | INTRUM JUSTITIA AB COMMON STOCK SEK 0.02 | 9,015.000                                 |           | 286,892                | 305,045       |
| G491BT108                                                                                                   | INVESCO LTD COMMON STOCK USD 0.2         | 3,980.000                                 |           | 111,548                | 120,753       |
| B17BBQ5                                                                                                     | INVESTEC PLC COMMON STOCK GBP 0.02       | 2,869.000                                 |           | 17,385                 | 19,002        |
| B00STP1                                                                                                     | INVINCIBLE INVESTMENT CORP REIT JPY      | 210.000                                   |           | 123,562                | 94,886        |
| B0R7JF1                                                                                                     | IPSEN SA COMMON STOCK EUR 1              | 4,720.000                                 |           | 246,176                | 342,017       |
| B188NJ2                                                                                                     | IPSOS COMMON STOCK EUR 0.25              | 5,731.000                                 |           | 174,627                | 180,406       |
| B019KW7                                                                                                     | J SAINSBURY PLC COMMON STOCK GBP 28.5714 | 46,255.000                                |           | 209,852                | 142,487       |
| 466367109                                                                                                   | JACK IN THE BOX INC COMMON STOCK USD 0.0 | 1,187.000                                 |           | 90,333                 | 132,517       |
| B8BRV46                                                                                                     | JAPAN AIRLINES CO LTD COMMON STOCK JPY   | 6,500.000                                 |           | 214,890                | 190,316       |
| 6470351                                                                                                     | JAPAN AVIATION ELECTRONICS INDUSTRY LTD  | STOCK JPY                                 | 5,000.000 | 76,833                 | 70,562        |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |           |                        |               |

|                                                                                                             |                                          |                                           |            |                        |               |
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| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |            | PAGE 59<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |            | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |            | COST                   | CURRENT VALUE |
| 6711696                                                                                                     | JAPAN PETROLEUM EXPLORATION CO LTD COMMO | JPY                                       | 3,200.000  | 121,634                | 71,306        |
| 6397580                                                                                                     | JAPAN REAL ESTATE INVESTMENT CORP REIT J |                                           | 18.000     | 108,039                | 98,307        |
| 6513342                                                                                                     | JAPAN RETAIL FUND INVESTMENT CORP REIT J |                                           | 154.000    | 296,320                | 312,397       |
| 6474535                                                                                                     | JAPAN TOBACCO INC COMMON STOCK JPY       |                                           | 2,400.000  | 98,296                 | 79,098        |
| BYX91H5                                                                                                     | JD SPORTS FASHION PLC COMMON STOCK GBP 0 |                                           | 54,481.000 | 213,152                | 214,009       |
| B1Y1SQ7                                                                                                     | JERONIMO MARTINS SGPS SA COMMON STOCK EU |                                           | 13,901.000 | 231,068                | 216,119       |
| 478160104                                                                                                   | JOHNSON & JOHNSON COMMON STOCK USD 1     |                                           | 8,375.000  | 844,682                | 964,884       |
| G51502105                                                                                                   | JOHNSON CONTROLS INTERNATIONAL           |                                           | 6,506.000  | 277,548                | 267,982       |
| BZ4BQC7                                                                                                     | JOHNSON MATTHEY PLC COMMON STOCK GBP 110 |                                           | 5,959.000  | 252,779                | 234,298       |
| 46625H100                                                                                                   | JPMORGAN CHASE & CO COMMON STOCK USD 1   |                                           | 20,140.000 | 1,200,314              | 1,737,881     |
| 6497082                                                                                                     | JTEKT CORP COMMON STOCK JPY              |                                           | 8,600.000  | 126,479                | 137,883       |
| B53P200                                                                                                     | JUPITER FUND MANAGEMENT PLC COMMON STOCK |                                           | 40,710.000 | 277,952                | 223,145       |
| BKX5CN8                                                                                                     | JUST EAT PLC COMMON STOCK GBP 1          |                                           | 34,829.000 | 228,060                | 251,118       |
| B627LW9                                                                                                     | JX HOLDINGS INC COMMON STOCK JPY         |                                           | 23,600.000 | 95,353                 | 100,098       |
| 6483586                                                                                                     | KANDENKO CO LTD COMMON STOCK JPY         |                                           | 23,000.000 | 213,543                | 208,042       |
| 48244B100                                                                                                   | KCG HOLDINGS INC COMMON STOCK USD 0.01   |                                           | 15,014.000 | 190,129                | 198,936       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |            |                        |               |

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|-------------------------------------------------------------------------------------------------------------|-----------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                               | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 60<br>C 78180     |               |
|                                                                                                             |                                               | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                               | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 6248990                                                                                                     | KDDI CORP COMMON STOCK JPY                    | 4,600.000                                 |  | 62,768                 | 116,721       |
| 6487328                                                                                                     | KEIHIN CORP COMMON STOCK JPY                  | 7,500.000                                 |  | 119,184                | 131,693       |
| B0C5Q59                                                                                                     | KENEDIX OFFICE INVESTMENT CORP REIT JPY       | 42.000                                    |  | 188,894                | 241,986       |
| 6486314                                                                                                     | KERRY PROPERTIES LTD COMMON STOCK HKD 1       | 62,500.000                                |  | 181,123                | 169,689       |
| 6490995                                                                                                     | KEYENCE CORP COMMON STOCK JPY                 | 83.000                                    |  | 59,405                 | 57,072        |
| 49427F108                                                                                                   | KILROY REALTY CORP REIT USD 0.01              | 3,800.000                                 |  | 184,826                | 278,236       |
| 49446R109                                                                                                   | KIMCO REALTY CORP REIT USD 0.01               | 21,330.000                                |  | 505,737                | 536,663       |
| 6492924                                                                                                     | KINDEN CORP COMMON STOCK JPY                  | 3,500.000                                 |  | 45,579                 | 43,752        |
| 3319521                                                                                                     | KINGFISHER PLC COMMON STOCK GBP 15.7143       | 48,991.000                                |  | 217,198                | 212,057       |
| 4491235                                                                                                     | KINGSPAN GROUP PLC COMMON STOCK EUR 0.13      | 11,036.000                                |  | 277,583                | 300,318       |
| BB22L96                                                                                                     | KION GROUP AG COMMON STOCK EUR                | 3,297.000                                 |  | 155,570                | 183,821       |
| B00VS64                                                                                                     | KIWOOM SECURITIES CO LTD COMMON STOCK KR      | 2,922.000                                 |  | 184,093                | 174,188       |
| 7582556                                                                                                     | KLEPIERRE REIT EUR 1.4                        | 14,803.000                                |  | 634,318                | 583,085       |
| B09M9D2                                                                                                     | KONE OYJ COMMON STOCK EUR 0                   | 7,514.000                                 |  | 338,561                | 337,384       |
| 6496700                                                                                                     | KONICA MINOLTA INC COMMON STOCK JPY           | 15,100.000                                |  | 119,208                | 150,307       |
| BD0Q398                                                                                                     | KONINKLIJKE AHOLD DELHAIZE NV COMMON STO 0.01 | 14,380.000                                |  | 179,552                | 303,801       |
| JPMorgan Investor Services                                                                                  |                                               | J.P.Morgan                                |  |                        |               |

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|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |           | PAGE 61<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |           | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |           | COST                   | CURRENT VALUE |
| 5809428                                                                                                     | KONINKLIJKE VOPAK NV COMMON STOCK EUR 0. | 2,841.000                                 |           | 149,629                | 134,470       |
| 501044101                                                                                                   | KROGER CO/THE COMMON STOCK USD 1         | 17,930.000                                |           | 611,561                | 618,764       |
| B142S60                                                                                                     | KUEHNE + NAGEL INTERNATIONAL AG COMMON S | 261.000                                   |           | 37,850                 | 34,565        |
| 501242101                                                                                                   | KULICKE & SOFFA INDUSTRIES INC COMMON ST | 12,429.000                                |           | 201,128                | 198,243       |
| 4538002                                                                                                     | L E LUNDBERGFORETAGEN AB COMMON STOCK SE | 718.000                                   |           | 43,462                 | 44,141        |
| 4057808                                                                                                     | L'OREAL SA COMMON STOCK EUR 0.2          | 221.000                                   |           | 40,886                 | 40,420        |
| 3180943                                                                                                     | LAND SECURITIES GROUP PLC REIT GBP 10    | 37,128.000                                |           | 535,473                | 489,051       |
| B05M8B7                                                                                                     | LANXESS AG COMMON STOCK EUR              | 4,251.000                                 |           | 233,608                | 279,561       |
| B9G6L89                                                                                                     | LEG IMMOBILIEN AG COMMON STOCK EUR       | 5,165.000                                 |           | 328,593                | 402,046       |
| 0560399                                                                                                     | LEGAL & GENERAL GROUP PLC COMMON STOCK G | 68,064.000                                |           | 188,793                | 208,240       |
| 6598424                                                                                                     | LEOPALACE21 CORP COMMON STOCK JPY        | 47,000.000                                |           | 289,208                | 260,316       |
| 53071M104                                                                                                   | LIBERTY INTERACTIVE CORP QVC GROUP TRACK | USD 0.01                                  | 5,010.000 | 100,563                | 100,100       |
| BYZBCY3                                                                                                     | LINK ADMINISTRATION HOLDINGS LTD COMMON  | 37,113.000                                |           | 194,888                | 203,433       |
| B0PB4M7                                                                                                     | LINK REIT REIT HKD 0                     | 53,000.000                                |           | 287,903                | 344,531       |
| 6518808                                                                                                     | LION CORP COMMON STOCK JPY               | 13,000.000                                |           | 166,527                | 214,001       |
| 0870612                                                                                                     | LLOYDS BANKING GROUP PLC COMMON STOCK GB | 243,854.000                               |           | 260,306                | 188,354       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |           |                        |               |

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|-------------------------------------------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                                  | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 62<br>C 78180     |               |
|                                                                                                             |                                                  | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                                  | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 7333378                                                                                                     | LONZA GROUP AG COMMON STOCK CHF 1                | 1,846.000                                 |  | 226,188                | 320,214       |
| 548661107                                                                                                   | LOWE'S COS INC COMMON STOCK USD 0.5              | 15,810.000                                |  | 1,025,578              | 1,124,407     |
| 4061412                                                                                                     | LVMH MOET HENNESSY LOUIS VUITTON SE COMM EUR 0.3 | 383.000                                   |  | 61,134                 | 73,280        |
| B28YTC2                                                                                                     | MACQUARIE GROUP LTD COMMON STOCK AUD 0           | 4,204.000                                 |  | 261,911                | 265,203       |
| 6554727                                                                                                     | MAEDA ROAD CONSTRUCTION CO LTD COMMON ST         | 7,000.000                                 |  | 125,735                | 117,332       |
| 6614159                                                                                                     | MAJOR CINEPLEX GROUP PCL FOREIGN SH. THB         | 203,100.000                               |  | 184,561                | 185,742       |
| B5143W8                                                                                                     | MAPLETREE COMMERCIAL TRUST REIT SGD 0            | 67,655.000                                |  | 75,028                 | 65,328        |
| 3127489                                                                                                     | MARKS & SPENCER GROUP PLC COMMON STOCK G         | 48,326.000                                |  | 263,134                | 208,999       |
| 571903202                                                                                                   | MARRIOTT INTERNATIONAL INC/MD COMMON STO 0.01    | 3,256.000                                 |  | 234,655                | 269,206       |
| 6569464                                                                                                     | MARUBENI CORP COMMON STOCK JPY                   | 7,700.000                                 |  | 44,296                 | 43,757        |
| 6569505                                                                                                     | MARUICHI STEEL TUBE LTD COMMON STOCK JPY         | 6,300.000                                 |  | 185,430                | 205,526       |
| 6570660                                                                                                     | MARUWA CO LTD/AICHI COMMON STOCK JPY             | 5,600.000                                 |  | 192,137                | 185,810       |
| 57636Q104                                                                                                   | MASTERCARD INC COMMON STOCK USD 0.0001           | 6,519.000                                 |  | 510,358                | 673,087       |
| B249GC0                                                                                                     | MATSUMOTOKIYOSHI HOLDINGS CO LTD COMMON          | 2,500.000                                 |  | 129,946                | 123,462       |
| 6900308                                                                                                     | MAZDA MOTOR CORP COMMON STOCK JPY                | 9,900.000                                 |  | 154,308                | 162,291       |
| 0574635                                                                                                     | MCBRIDE PLC COMMON STOCK GBP 10                  | 101,288.000                               |  | 235,157                | 226,533       |
| JPMorgan Investor Services                                                                                  |                                                  | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                              | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE |
|-------------------------------------|----------------------------------------------|-------------------------------------------|-----------|---------------|
| 580135101                           | MCDONALD'S CORP COMMON STOCK USD 0.01        | 4,890.000                                 | 540,503   | 595,211       |
| 58441K100                           | MEDIA GENERAL INC COMMON STOCK USD 0         | 4,502.000                                 | 78,143    | 84,773        |
| B01G2K0                             | MEDIASET ESPANA COMUNICACION SA COMMON S 0.5 | 8,759.000                                 | 103,860   | 103,010       |
| 4574813                             | MEDIOBANCA SPA COMMON STOCK EUR 0.5          | 28,568.000                                | 202,607   | 233,674       |
| 6782090                             | MEDIPAL HOLDINGS CORP COMMON STOCK JPY       | 8,600.000                                 | 119,818   | 135,892       |
| G5960L103                           | MEDTRONIC PLC COMMON STOCK USD 0.1           | 4,895.000                                 | 304,102   | 348,671       |
| 589378108                           | MERCURY SYSTEMS INC COMMON STOCK USD 0.0     | 7,998.000                                 | 160,890   | 241,700       |
| 5041413                             | METRO AG COMMON STOCK EUR 0                  | 7,755.000                                 | 234,832   | 258,352       |
| 5713422                             | METSO OYJ COMMON STOCK EUR 0                 | 7,787.000                                 | 200,527   | 222,581       |
| 59408Q106                           | MICHAELS COS INC/THE COMMON STOCK USD 0.     | 9,563.000                                 | 185,129   | 195,563       |
| BQY7BX8                             | MICRO FOCUS INTERNATIONAL PLC COMMON STO     | 7,891.000                                 | 110,057   | 212,464       |
| 594918104                           | MICROSOFT CORP COMMON STOCK USD 0.000006     | 22,930.000                                | 1,097,225 | 1,424,870     |
| 6161978                             | MIRVAC GROUP REIT AUD 0                      | 328,750.000                               | 491,187   | 507,042       |
| B0JQTJ0                             | MITSUBISHI CHEMICAL HOLDINGS CORP COMMON     | 24,500.000                                | 156,861   | 159,223       |
| 6596785                             | MITSUBISHI CORP COMMON STOCK JPY             | 12,800.000                                | 273,580   | 273,263       |
| 6596729                             | MITSUBISHI ESTATE CO LTD COMMON STOCK JP     | 35,051.000                                | 727,551   | 699,457       |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-----------|----------------------------------------------|-------------------------------------------|---------|---------------|
| 6596923   | MITSUBISHI GAS CHEMICAL CO INC COMMON ST     | 8,500.000                                 | 124,361 | 145,389       |
| 6598446   | MITSUBISHI MOTORS CORP COMMON STOCK JPY      | 27,900.000                                | 133,625 | 159,312       |
| 6870984   | MITSUBISHI TANABE PHARMA CORP COMMON STO     | 7,100.000                                 | 141,279 | 139,583       |
| 6335171   | MITSUBISHI UFJ FINANCIAL GROUP INC COMMO JPY | 60,100.000                                | 336,281 | 371,107       |
| 6268976   | MITSUBISHI UFJ LEASE & FINANCE CO LTD CO JPY | 26,500.000                                | 131,492 | 137,232       |
| 6597302   | MITSUMI & CO LTD COMMON STOCK JPY            | 16,900.000                                | 215,331 | 232,849       |
| 6597603   | MITSUMI FUDOSAN CO LTD COMMON STOCK JPY      | 29,196.000                                | 674,741 | 677,114       |
| B1BSCX6   | MIXI INC COMMON STOCK JPY                    | 3,600.000                                 | 129,317 | 131,796       |
| 6591014   | MIZUHO FINANCIAL GROUP INC COMMON STOCK      | 178,000.000                               | 349,472 | 320,182       |
| 60740F105 | MOBILE MINI INC COMMON STOCK USD 0.01        | 9,259.000                                 | 336,626 | 280,085       |
| 607525102 | MODEL N INC COMMON STOCK USD 0.00015         | 11,377.000                                | 123,945 | 100,686       |
| B1CRLC4   | MONDI PLC COMMON STOCK GBP 0.2               | 8,490.000                                 | 71,059  | 174,775       |
| 61166W101 | MONSANTO CO COMMON STOCK USD 0.01            | 2,718.000                                 | 255,175 | 285,961       |
| 617446448 | MORGAN STANLEY COMMON STOCK USD 0.01         | 29,640.000                                | 853,399 | 1,252,290     |
| B1GF9P3   | MORI HILLS REIT INVESTMENT CORP REIT JPY     | 119.000                                   | 149,651 | 161,102       |
| 6602604   | MORINAGA & CO LTD/JAPAN COMMON STOCK JPY     | 3,800.000                                 | 117,847 | 158,829       |

|                                                                                                             |                                          |                                           |           |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |           | PAGE 65<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |           | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |           | COST                   | CURRENT VALUE |
| 6602648                                                                                                     | MORINAGA MILK INDUSTRY CO LTD COMMON STO | 12,000.000                                |           | 92,196                 | 86,629        |
| B2Q4CS1                                                                                                     | MS&AD INSURANCE GROUP HOLDINGS INC COMMO | JPY                                       | 6,000.000 | 173,790                | 186,428       |
| 5294121                                                                                                     | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA | MUENCHEN COMMON STOCK EUR 0               | 762.000   | 135,921                | 144,388       |
| 6624608                                                                                                     | NATIONAL AUSTRALIA BANK LTD COMMON STOCK | 7,137.000                                 |           | 66,288                 | 158,500       |
| B08SNH3                                                                                                     | NATIONAL GRID PLC COMMON STOCK GBP 11.39 | 12,022.000                                |           | 165,598                | 141,360       |
| 639050103                                                                                                   | NATUS MEDICAL INC COMMON STOCK USD 0.001 | 2,402.000                                 |           | 89,151                 | 83,590        |
| 6640400                                                                                                     | NEC CORP COMMON STOCK JPY                | 57,000.000                                |           | 137,721                | 151,498       |
| 7123870                                                                                                     | NESTLE SA COMMON STOCK CHF 0.1           | 13,061.000                                |           | 831,495                | 938,757       |
| BYZQG24                                                                                                     | NETENT AB COMMON STOCK SEK 0.03          | 20,052.000                                |           | 191,818                | 155,170       |
| 6633767                                                                                                     | NEW WORLD DEVELOPMENT CO LTD COMMON STOC | 180,000.000                               |           | 198,538                | 190,374       |
| 651229106                                                                                                   | NEWELL BRANDS INC                        | 5,525.000                                 |           | 237,791                | 246,691       |
| 65336K103                                                                                                   | NEXSTAR MEDIA GROUP INC COMMON STOCK USD | 6,477.000                                 |           | 181,724                | 409,994       |
| 6640767                                                                                                     | NH FOODS LTD COMMON STOCK JPY            | 15,000.000                                |           | 326,788                | 405,753       |
| 6619648                                                                                                     | NHK SPRING CO LTD COMMON STOCK JPY       | 11,800.000                                |           | 110,428                | 112,704       |
| 653656108                                                                                                   | NICE LTD ADR USD                         | 3,819.000                                 |           | 242,873                | 262,594       |
| 6638546                                                                                                     | NICHICON CORP COMMON STOCK JPY           | 5,200.000                                 |           | 43,340                 | 45,475        |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |           |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|-------------------------------------------|---------|---------------|
| G6518L108                           | NIELSEN HOLDINGS PLC COMMON STOCK USD 0. | 12,205.000                                | 548,814 | 512,000       |
| 6640789                             | NIPPO CORP COMMON STOCK JPY              | 5,000.000                                 | 95,691  | 93,497        |
| 6642127                             | NIPPON EXPRESS CO LTD COMMON STOCK JPY   | 3,000.000                                 | 14,899  | 16,179        |
| B98BC67                             | NIPPON PROLOGIS REIT INC REIT JPY        | 160.000                                   | 302,260 | 327,723       |
| 6640927                             | NIPPON SUISAN KAISHA LTD COMMON STOCK JP | 27,400.000                                | 120,894 | 132,026       |
| 6641373                             | NIPPON TELEGRAPH & TELEPHONE CORP COMMON | 6,516.000                                 | 184,824 | 274,417       |
| 6016926                             | NISHIMATSUYA CHAIN CO LTD COMMON STOCK J | 16,200.000                                | 234,881 | 194,731       |
| 6641986                             | NISSHA PRINTING CO LTD COMMON STOCK JPY  | 8,400.000                                 | 218,059 | 202,807       |
| 6071475                             | NISSIN KOGYO CO LTD COMMON STOCK JPY     | 6,700.000                                 | 102,734 | 106,214       |
| BNG8PQ9                             | NN GROUP NV COMMON STOCK EUR             | 8,380.000                                 | 267,708 | 284,565       |
| 655044105                           | NOBLE ENERGY INC COMMON STOCK USD 0.01   | 9,630.000                                 | 397,232 | 366,518       |
| 6642428                             | NOK CORP COMMON STOCK JPY                | 6,300.000                                 | 118,520 | 127,799       |
| B07G378                             | NOKIAN RENKAAT OYJ COMMON STOCK EUR 0    | 5,355.000                                 | 183,951 | 200,059       |
| 6643108                             | NOMURA HOLDINGS INC COMMON STOCK JPY     | 38,800.000                                | 226,749 | 229,237       |
| BYSJJF4                             | NOMURA REAL ESTATE MASTER FUND INC REIT  | 166.000                                   | 228,688 | 251,629       |
| 5380031                             | NORDEA BANK AB COMMON STOCK SEK 1        | 14,246.000                                | 146,522 | 158,853       |

|                                                                                                             |                                          |                                           |  |                         |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|--|-------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 67<br>C 78180      |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31, 2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                    | CURRENT VALUE |
| 7103065                                                                                                     | NOVARTIS AG COMMON STOCK CHF 0.5         | 8,344.000                                 |  | 577,916                 | 608,344       |
| BHC8X90                                                                                                     | NOVO NORDISK A/S COMMON STOCK DKK 0.2    | 9,176.000                                 |  | 213,884                 | 331,529       |
| 5436064                                                                                                     | NSI NV REIT EUR 0.46                     | 18,261.000                                |  | 97,928                  | 69,050        |
| 6129277                                                                                                     | NTT DOCOMO INC COMMON STOCK JPY          | 2,100.000                                 |  | 54,394                  | 47,947        |
| 670704105                                                                                                   | NUVASIVE INC COMMON STOCK USD 0.001      | 4,087.000                                 |  | 211,508                 | 275,300       |
| 674215108                                                                                                   | OASIS PETROLEUM INC COMMON STOCK USD 0.0 | 19,808.000                                |  | 202,563                 | 299,893       |
| 6656407                                                                                                     | OBAYASHI CORP COMMON STOCK JPY           | 15,600.000                                |  | 153,545                 | 149,399       |
| G67506108                                                                                                   | OM ASSET MANAGEMENT PLC COMMON STOCK USD | 14,496.000                                |  | 218,740                 | 210,192       |
| 4651459                                                                                                     | OMV AG COMMON STOCK EUR 0                | 4,336.000                                 |  | 127,736                 | 153,483       |
| BD3D170                                                                                                     | OPEN HOUSE CO LTD COMMON STOCK JPY       | 12,600.000                                |  | 313,994                 | 300,322       |
| B17NY40                                                                                                     | ORION OYJ COMMON STOCK EUR 0.65          | 5,488.000                                 |  | 212,138                 | 244,794       |
| 6661144                                                                                                     | ORIX CORP COMMON STOCK JPY               | 14,100.000                                |  | 174,831                 | 220,503       |
| 6527774                                                                                                     | ORIX JREIT INC REIT JPY                  | 161.000                                   |  | 225,770                 | 254,679       |
| B923935                                                                                                     | OSRAM LICHT AG COMMON STOCK EUR          | 3,366.000                                 |  | 191,803                 | 176,893       |
| 6397825                                                                                                     | OZ MINERALS LTD COMMON STOCK AUD 0       | 10,967.000                                |  | 52,498                  | 62,656        |
| 697435105                                                                                                   | PALO ALTO NETWORKS INC COMMON STOCK USD  | 2,190.000                                 |  | 300,008                 | 273,860       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |  |                         |               |

|                                                                                                             |                                          |                                           |           |                        |  |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------|------------------------|--|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |           | PAGE 68<br>C 78180     |  |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |           | AS OF DECEMBER 31,2016 |  |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE          |  |
| B125SX8                                                                                                     | PANTHEON RESOURCES PLC COMMON STOCK GBP  | 138,191.000                               | 270,890   | 136,605                |  |
| B5W8JJ8                                                                                                     | PARAMOUNT BED HOLDINGS CO LTD COMMON STO | 1,100.000                                 | 41,841    | 44,043                 |  |
| 69924R108                                                                                                   | PARAMOUNT GROUP INC REIT USD 0.01        | 9,600.000                                 | 168,775   | 153,504                |  |
| 3426454                                                                                                     | PAYSAFE GROUP PLC COMMON STOCK GBP 0.01  | 56,761.000                                | 256,235   | 260,418                |  |
| 4407760                                                                                                     | PEAB AB COMMON STOCK SEK 5.35            | 21,403.000                                | 178,574   | 170,336                |  |
| 707569109                                                                                                   | PENN NATIONAL GAMING INC COMMON STOCK US | 15,741.000                                | 231,752   | 217,068                |  |
| 713448108                                                                                                   | PEPSICO INC COMMON STOCK USD 0.017       | 7,435.000                                 | 686,776   | 777,924                |  |
| 0682538                                                                                                     | PERSIMMON PLC COMMON STOCK GBP 10        | 6,123.000                                 | 179,444   | 134,370                |  |
| 717081103                                                                                                   | PFIZER INC COMMON STOCK USD 0.05         | 29,680.000                                | 945,825   | 964,006                |  |
| 718172109                                                                                                   | PHILIP MORRIS INTERNATIONAL INC COMMON S | 14,990.000                                | 1,317,716 | 1,371,435              |  |
| 72348Y105                                                                                                   | PINNACLE ENTERTAINMENT INC COMMON STOCK  | 19,993.000                                | 194,153   | 289,899                |  |
| 72346Q104                                                                                                   | PINNACLE FINANCIAL PARTNERS INC COMMON S | 4,905.000                                 | 238,096   | 339,917                |  |
| BYYN701                                                                                                     | POSTE ITALIANE SPA COMMON STOCK EUR      | 36,123.000                                | 242,763   | 240,225                |  |
| 739721108                                                                                                   | PRAIRIESKY ROYALTY LTD COMMON STOCK CAD  | .800                                      | 5,767     | 19                     |  |
| 74340W103                                                                                                   | PROLOGIS INC REIT USD 0.01               | 12,256.000                                | 471,897   | 646,994                |  |
| B8CLHY9                                                                                                     | PROSEGUR CIA DE SEGURIDAD SA COMMON STOC | 28,018.000                                | 197,653   | 175,539                |  |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |           |                        |  |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|---------------------------|---------|---------------|
|                                     |                                          | SHARES / PAR              |         |               |
| 0709954                             | PRUDENTIAL PLC COMMON STOCK GBP 5        | 3,241.000                 | 57,804  | 65,177        |
| B1W4V69                             | PRYSMIAN SPA COMMON STOCK EUR 0.1        | 9,494.000                 | 248,909 | 244,337       |
| 74460D109                           | PUBLIC STORAGE REIT USD 0.1              | 2,320.000                 | 404,555 | 518,520       |
| 693656100                           | PVH CORP COMMON STOCK USD 1              | 3,290.000                 | 322,925 | 296,890       |
| 74736A103                           | QTS REALTY TRUST INC REIT USD            | 5,100.000                 | 261,002 | 253,215       |
| 747525103                           | QUALCOMM INC COMMON STOCK USD 0.0001     | 5,265.000                 | 305,021 | 343,278       |
| B7N9Y55                             | RAGING RIVER EXPLORATION INC COMMON STOC | 41,716.000                | 306,025 | 328,490       |
| B24CGK7                             | RECKITT BENCKISER GROUP PLC COMMON STOCK | 3,069.000                 | 265,909 | 261,132       |
| B07DRZ5                             | RECORDATI SPA COMMON STOCK EUR 0.125     | 15,501.000                | 262,883 | 440,133       |
| 75700L108                           | RED ROCK RESORTS INC COMMON STOCK USD 0. | 13,509.000                | 270,594 | 313,274       |
| 758849103                           | REGENCY CENTERS CORP REIT USD 0.01       | 6,300.000                 | 448,570 | 434,385       |
| B2B0DG9                             | RELX PLC COMMON STOCK GBP 14.4397        | 8,320.000                 | 152,990 | 148,966       |
| 4712798                             | RENAULT SA COMMON STOCK EUR 3.81         | 3,023.000                 | 274,615 | 269,461       |
| 6732200                             | RENGO CO LTD COMMON STOCK JPY            | 19,000.000                | 118,689 | 103,605       |
| 5669354                             | REPSOL SA COMMON STOCK EUR 1             | 18,960.000                | 258,894 | 268,374       |
| 6421553                             | RESONA HOLDINGS INC COMMON STOCK JPY     | 36,500.000                | 145,943 | 187,609       |

|                                                                                                             |                                          |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 70<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| 76169B102                                                                                                   | REXNORD CORP COMMON STOCK USD 0.01       | 8,893.000                                 |  | 196,691                | 174,214       |
| 762760106                                                                                                   | RICE ENERGY INC COMMON STOCK USD 0.01    | 14,197.000                                |  | 309,624                | 303,106       |
| 6738220                                                                                                     | RICOH CO LTD COMMON STOCK JPY            | 3,000.000                                 |  | 23,253                 | 25,413        |
| 6220103                                                                                                     | RIO TINTO LTD COMMON STOCK AUD 0         | 5,234.000                                 |  | 198,184                | 227,017       |
| 0718875                                                                                                     | RIO TINTO PLC COMMON STOCK GBP 10        | 9,649.000                                 |  | 315,996                | 376,581       |
| 7110388                                                                                                     | ROCHE HOLDING AG COMMON STOCK CHF 0      | 3,367.000                                 |  | 607,329                | 770,565       |
| 4713490                                                                                                     | ROCKWOOL INTERNATIONAL A/S COMMON STOCK  | 274.000                                   |  | 49,887                 | 48,429        |
| V7780T103                                                                                                   | ROYAL CARIBBEAN CRUISES LTD              | 2,415.000                                 |  | 181,072                | 198,127       |
| B03MLX2                                                                                                     | ROYAL DUTCH SHELL PLC COMMON STOCK       | 17,523.000                                |  | 542,521                | 485,553       |
| B03MM40                                                                                                     | ROYAL DUTCH SHELL PLC COMMON STOCK GBP 0 | 14,564.000                                |  | 485,331                | 423,626       |
| BDVZYZ7                                                                                                     | ROYAL MAIL PLC COMMON STOCK GBP          | 39,103.000                                |  | 260,372                | 223,276       |
| BX8ZX20                                                                                                     | ROYAL UNIBREW A/S COMMON STOCK DKK 2     | 967.000                                   |  | 46,858                 | 37,393        |
| 0719737                                                                                                     | RPC GROUP PLC COMMON STOCK GBP 5         | 18,641.000                                |  | 208,987                | 245,309       |
| 257867200                                                                                                   | RR DONNELLEY & SONS CO COMMON STOCK USD  | .660                                      |  | 16                     | 11            |
| 4713100                                                                                                     | RUBIS SCA COMMON STOCK EUR 2.5           | 2,908.000                                 |  | 238,664                | 240,255       |
| 783513203                                                                                                   | RYANAIR HOLDINGS PLC ADR USD             | 612.000                                   |  | 46,272                 | 50,955        |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|-------------------------------------------|---------|---------------|
| 78409V104                           | S&P GLOBAL INC COMMON STOCK USD 1        | 1,465.000                                 | 148,366 | 157,546       |
| B1N7Z09                             | SAFESTORE HOLDINGS PLC REIT GBP 1        | 16,003.000                                | 62,356  | 69,209        |
| B8C3BL0                             | SAGE GROUP PLC/THE COMMON STOCK GBP 1.05 | 26,441.000                                | 256,242 | 214,000       |
| B1W5NW2                             | SALMAR ASA COMMON STOCK NOK 0.25         | 11,345.000                                | 235,460 | 340,177       |
| 5465358                             | SALZGITTER AG COMMON STOCK EUR 0         | 6,757.000                                 | 214,534 | 239,109       |
| 79970Y105                           | SANCHEZ ENERGY CORP COMMON STOCK USD 0.0 | 21,182.000                                | 230,725 | 191,273       |
| B1VQ252                             | SANDVIK AB COMMON STOCK SEK 1.2          | 21,381.000                                | 249,206 | 265,244       |
| 5671735                             | SANOFI COMMON STOCK EUR 2                | 6,153.000                                 | 492,592 | 499,072       |
| 4846288                             | SAP SE COMMON STOCK EUR 0                | 2,609.000                                 | 181,544 | 227,880       |
| 6243586                             | SATS LTD COMMON STOCK SGD 0              | 65,100.000                                | 187,946 | 218,547       |
| 6309466                             | SBI HOLDINGS INC/JAPAN COMMON STOCK JPY  | 10,100.000                                | 115,456 | 128,767       |
| BLZH0Z7                             | SCENTRE GROUP REIT AUD 0                 | 159,338.000                               | 523,676 | 535,348       |
| B11TCY0                             | SCHINDLER HOLDING AG COMMON STOCK CHF 0. | 1,447.000                                 | 258,765 | 255,701       |
| 806857108                           | SCHLUMBERGER LTD COMMON STOCK USD 0.01   | 5,990.000                                 | 467,031 | 502,861       |
| 4834108                             | SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4 | 850.000                                   | 57,549  | 59,270        |
| 80874P109                           | SCIENTIFIC GAMES CORP COMMON STOCK USD 0 | 17,707.000                                | 225,981 | 247,898       |

|                                                                                                             |                                          |                                           |  |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|--|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 72<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                   | CURRENT VALUE |
| B1LB9P6                                                                                                     | SCOR SE COMMON STOCK EUR 7.876972        | 7,678.000                                 |  | 261,522                | 265,870       |
| 6251028                                                                                                     | SCREEN HOLDINGS CO LTD COMMON STOCK JPY  | 3,300.000                                 |  | 191,762                | 205,127       |
| 81282V100                                                                                                   | SEAWORLD ENTERTAINMENT INC COMMON STOCK  | 17,285.000                                |  | 320,643                | 327,205       |
| B5ZN1N8                                                                                                     | SEGR0 PLC REIT GBP 10                    | 22,299.000                                |  | 123,438                | 126,224       |
| 6616508                                                                                                     | SEIKO EPSON CORP COMMON STOCK JPY        | 7,400.000                                 |  | 143,039                | 157,028       |
| 81616X103                                                                                                   | SELECT COMFORT CORP COMMON STOCK USD 0.0 | 6,897.000                                 |  | 147,808                | 156,010       |
| 816850101                                                                                                   | SEMTECH CORP COMMON STOCK USD 0.01       | 8,543.000                                 |  | 231,852                | 269,532       |
| B0FS5D6                                                                                                     | SEVEN & I HOLDINGS CO LTD COMMON STOCK J | 900.000                                   |  | 36,008                 | 34,361        |
| 824348106                                                                                                   | SHERWIN-WILLIAMS CO/THE COMMON STOCK USD | 2,414.000                                 |  | 650,510                | 648,738       |
| B05MTR0                                                                                                     | SHIP HEALTHCARE HOLDINGS INC COMMON STOC | 1,800.000                                 |  | 54,306                 | 46,298        |
| 82481R106                                                                                                   | SHIRE PLC ADR USD                        | 486.000                                   |  | 90,884                 | 82,805        |
| 825211105                                                                                                   | SHORETEL INC COMMON STOCK USD 0.001      | 22,080.000                                |  | 184,264                | 157,872       |
| 5727973                                                                                                     | SIEMENS AG COMMON STOCK EUR 0            | 3,647.000                                 |  | 450,765                | 449,291       |
| 4808084                                                                                                     | SIKA AG COMMON STOCK CHF 0.6             | 47.000                                    |  | 193,743                | 226,225       |
| 828806109                                                                                                   | SIMON PROPERTY GROUP INC REIT USD 0.0001 | 6,198.000                                 |  | 957,340                | 1,101,199     |
| B0LCW75                                                                                                     | SIMS METAL MANAGEMENT LTD COMMON STOCK A | 22,750.000                                |  | 216,900                | 211,352       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |  |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|-------------------------------------------|---------|---------------|
| 829226109                           | SINCLAIR BROADCAST GROUP INC COMMON STOC | 9,614.000                                 | 165,650 | 320,627       |
| 6811734                             | SINGAPORE AIRLINES LTD COMMON STOCK SGD  | 24,450.000                                | 221,810 | 163,654       |
| 6810429                             | SINO LAND CO LTD COMMON STOCK HKD 0      | 174,000.000                               | 295,212 | 260,782       |
| 4813345                             | SKANDINAVISKA ENSKILDA BANKEN AB COMMON  | 10                                        | 71,438  | 74,140        |
| 7142091                             | SKANSKA AB COMMON STOCK SEK 0            | 7,049.000                                 | 297,178 | 324,405       |
| B1TK234                             | SKY PERFECT JSAT HOLDINGS INC COMMON STO | 13,701.000                                | 34,154  | 33,211        |
| 78440X101                           | SL GREEN REALTY CORP REIT USD 0.01       | 7,200.000                                 | 314,007 | 483,975       |
| B3B20H2                             | SMA SOLAR TECHNOLOGY AG COMMON STOCK EUR | 4,500.000                                 | 14,667  | 17,033        |
| 5966516                             | SOCIETE GENERALE SA COMMON STOCK EUR 1.2 | 643.000                                   | 334,045 | 464,841       |
| 7062713                             | SODEXO SA COMMON STOCK EUR 4             | 9,428.000                                 | 125,267 | 132,686       |
| 6770620                             | SOFTBANK GROUP CORP COMMON STOCK JPY     | 1,152.000                                 | 100,777 | 183,015       |
| 4755135                             | SOFTWARE AG COMMON STOCK EUR 0           | 2,749.000                                 | 80,740  | 72,091        |
| 6594143                             | SOJITZ CORP COMMON STOCK JPY             | 1,982.000                                 | 95,288  | 117,413       |
| 6821506                             | SONY CORP COMMON STOCK JPY               | 48,220.000                                | 78,709  | 67,390        |
| 6881436                             | SPARK NEW ZEALAND LTD COMMON STOCK NZD 0 | 2,400.000                                 | 220,415 | 206,797       |
| 0330860                             | SPECTRIS PLC COMMON STOCK GBP 5          | 86,970.000                                | 118,971 | 130,756       |
|                                     |                                          | 4,575.000                                 |         |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                              | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|----------------------------------------------|---------------------------|---------|---------------|
|                                     |                                              | SHARES / PAR              |         |               |
| 84860W102                           | SPIRIT REALTY CAPITAL INC REIT USD 0.01      | 26,022.000                | 283,316 | 282,599       |
| 78469X107                           | SPX FLOW INC COMMON STOCK USD 0.01           | 8,328.000                 | 253,431 | 266,996       |
| 6309262                             | SQUARE ENIX HOLDINGS CO LTD COMMON STOCK     | 9,300.000                 | 252,138 | 239,606       |
| 0790873                             | SSE PLC COMMON STOCK GBP 50                  | 15,966.000                | 328,236 | 306,382       |
| BNGWY42                             | SSP GROUP PLC COMMON STOCK GBP 1             | 44,989.000                | 191,657 | 215,247       |
| BMM1PP4                             | STABILUS SA COMMON STOCK EUR 0.01            | 3,630.000                 | 139,811 | 195,419       |
| 858912108                           | STERICYCLE INC COMMON STOCK USD 0.01         | 1,315.000                 | 101,557 | 101,308       |
| 5962343                             | STMICROELECTRONICS NV COMMON STOCK EUR 1     | 25,549.000                | 206,264 | 291,036       |
| 6850856                             | STOCKLAND REIT AUD 0                         | 65,327.000                | 209,846 | 216,649       |
| 5072673                             | STORA ENSO OYJ COMMON STOCK EUR 0            | 8,596.000                 | 75,222  | 92,570        |
| 5784462                             | SUEDZUCKER AG COMMON STOCK EUR 0             | 3,476.000                 | 92,960  | 83,189        |
| 6858504                             | SUMITOMO BAKELITE CO LTD COMMON STOCK JP     | 39,000.000                | 210,950 | 219,017       |
| 6858946                             | SUMITOMO CORP COMMON STOCK JPY               | 15,000.000                | 167,651 | 176,898       |
| 6858708                             | SUMITOMO ELECTRIC INDUSTRIES LTD COMMON      | 11,600.000                | 166,968 | 167,732       |
| 6858731                             | SUMITOMO HEAVY INDUSTRIES LTD COMMON STO     | 2,000.000                 | 10,864  | 12,912        |
| 6563024                             | SUMITOMO MITSUI FINANCIAL GROUP INC COMM JPY | 7,400.000                 | 312,273 | 282,968       |

|                                                                                                             |                                          |       |                                           |  |                         |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------|-------------------------------------------|--|-------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          |       | OWENS CORNING MERGED RETIREMENT PLAN      |  | PAGE 75<br>C 78180      |               |
|                                                                                                             |                                          |       | BASE CURRENCY: USD                        |  | AS OF DECEMBER 31, 2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          |       | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |  | COST                    | CURRENT VALUE |
| 6858548                                                                                                     | SUMITOMO OSAKA CEMENT CO LTD COMMON STOC |       | 32,000.000                                |  | 112,254                 | 120,993       |
| 6858902                                                                                                     | SUMITOMO REALTY & DEVELOPMENT CO LTD COM | JPY   | 10,398.000                                |  | 329,513                 | 276,900       |
| 6858991                                                                                                     | SUMITOMO RUBBER INDUSTRIES LTD COMMON ST |       | 4,100.000                                 |  | 63,151                  | 65,243        |
| 86614U100                                                                                                   | SUMMIT MATERIALS INC COMMON STOCK USD 0. |       | 14,207.000                                |  | 276,099                 | 337,985       |
| 866674104                                                                                                   | SUN COMMUNITIES INC REIT USD 0.01        |       | 5,300.000                                 |  | 332,226                 | 406,033       |
| 6859927                                                                                                     | SUN HUNG KAI PROPERTIES LTD COMMON STOCK |       | 33,500.000                                |  | 461,363                 | 423,441       |
| 6817895                                                                                                     | SUNDRUG CO LTD COMMON STOCK JPY          |       | 1,700.000                                 |  | 141,071                 | 117,915       |
| 867892101                                                                                                   | SUNSTONE HOTEL INVESTORS INC REIT USD 0. |       | 9,008.000                                 |  | 121,924                 | 137,372       |
| 868157108                                                                                                   | SUPERIOR ENERGY SERVICES INC COMMON STOC | 0.001 | 19,378.000                                |  | 353,053                 | 327,101       |
| B3KTPS0                                                                                                     | SUPERIOR PLUS CORP COMMON STOCK CAD 0    |       | 26,097.000                                |  | 240,084                 | 248,117       |
| 6865560                                                                                                     | SUZUKEN CO LTD/AICHI JAPAN COMMON STOCK  |       | 4,200.000                                 |  | 138,240                 | 137,557       |
| 6865504                                                                                                     | SUZUKI MOTOR CORP COMMON STOCK JPY       |       | 5,000.000                                 |  | 166,974                 | 176,362       |
| 87074U101                                                                                                   | SWIFT TRANSPORTATION CO COMMON STOCK USD |       | 14,674.000                                |  | 304,518                 | 357,459       |
| 6867748                                                                                                     | SWIRE PACIFIC LTD COMMON STOCK HKD 0.6   |       | 15,000.000                                |  | 165,557                 | 143,264       |
| 7437805                                                                                                     | SWISS LIFE HOLDING AG COMMON STOCK CHF 5 |       | 876.000                                   |  | 139,253                 | 248,402       |
| B545MG5                                                                                                     | SWISS RE AG COMMON STOCK CHF 0.1         |       | 4,648.000                                 |  | 309,975                 | 441,316       |
| JPMorgan Investor Services                                                                                  |                                          |       | J.P.Morgan                                |  |                         |               |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR      | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-----------|------------------------------------------|-------------------------------------------|---------|---------------|
| 6873262   | TABCORP HOLDINGS LTD COMMON STOCK AUD 0  | 37,327.000                                | 132,088 | 130,007       |
| 6870445   | TAKEDA PHARMACEUTICAL CO LTD COMMON STOC | 800.000                                   | 33,346  | 33,163        |
| B8F0TD6   | TALANX AG COMMON STOCK EUR               | 3,766.000                                 | 119,396 | 126,196       |
| BGH15L3   | TARKETT SA COMMON STOCK EUR              | 8,375.000                                 | 250,082 | 301,135       |
| 0878230   | TAYLOR WIMPEY PLC COMMON STOCK GBP 1     | 14,636.000                                | 26,773  | 27,760        |
| 5732524   | TELEFONICA SA COMMON STOCK EUR 1         | 9,503.000                                 | 148,852 | 88,405        |
| 6087289   | TELSTRA CORP LTD COMMON STOCK AUD 0      | 19,316.000                                | 65,860  | 71,332        |
| B3CY709   | TEMP HOLDINGS CO LTD COMMON STOCK JPY    | 12,400.000                                | 184,232 | 192,748       |
| 881624209 | TEVA PHARMACEUTICAL INDUSTRIES LTD ADR U | 4,401.000                                 | 257,909 | 159,536       |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOC | 5,374.000                                 | 274,489 | 421,322       |
| 4162791   | THALES SA COMMON STOCK EUR 3             | 2,419.000                                 | 174,067 | 235,064       |
| B2Q4CR0   | TIS INC COMMON STOCK JPY                 | 5,600.000                                 | 131,599 | 120,033       |
| 6893884   | TODA CORP COMMON STOCK JPY               | 43,000.000                                | 230,965 | 227,470       |
| 6895556   | TOHO HOLDINGS CO LTD COMMON STOCK JPY    | 5,900.000                                 | 120,768 | 117,965       |
| 6689351   | TOKYU CONSTRUCTION CO LTD COMMON STOCK J | 8,700.000                                 | 84,743  | 70,265        |
| 89055F103 | TOPBUILD CORP COMMON STOCK USD           | 8,070.000                                 | 248,867 | 287,292       |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                          | DESCRIPTION OF INVESTMENT | COST    | CURRENT VALUE |
|-------------------------------------|------------------------------------------|---------------------------|---------|---------------|
|                                     |                                          | SHARES / PAR              |         |               |
| 6900289                             | TOSOH CORP COMMON STOCK JPY              | 17,000.000                | 105,865 | 120,538       |
| B15C557                             | TOTAL SA COMMON STOCK EUR 2.5            | 11,181.000                | 546,613 | 574,563       |
| 6899967                             | TOYO SUISAN KAISHA LTD COMMON STOCK JPY  | 3,700.000                 | 128,871 | 134,346       |
| 6900643                             | TOYOTA MOTOR CORP COMMON STOCK JPY       | 10,789.000                | 534,638 | 636,230       |
| 6900580                             | TOYOTA TSUSHO CORP COMMON STOCK JPY      | 1,000.000                 | 22,853  | 26,107        |
| G9019D104                           | TRAVELPORT WORLDWIDE LTD COMMON STOCK US | 20,682.000                | 279,710 | 291,616       |
| B1P1JR4                             | TS TECH CO LTD COMMON STOCK JPY          | 4,300.000                 | 105,551 | 110,970       |
| 6906919                             | TSUMURA & CO COMMON STOCK JPY            | 4,200.000                 | 121,363 | 115,951       |
| 901109108                           | TUTOR PERINI CORP COMMON STOCK USD 1     | 7,357.000                 | 145,640 | 205,996       |
| 902252105                           | TYLER TECHNOLOGIES INC COMMON STOCK USD  | 1,065.000                 | 115,767 | 152,050       |
| 6910705                             | UBE INDUSTRIES LTD COMMON STOCK JPY      | 55,000.000                | 91,975  | 115,531       |
| BRJL176                             | UBS GROUP AG COMMON STOCK CHF 0.1        | 20,439.000                | 303,533 | 320,758       |
| 3302480                             | UDG HEALTHCARE PLC COMMON STOCK GBP 0.05 | 35,383.000                | 288,408 | 292,275       |
| 902653104                           | UDR INC REIT USD 0.01                    | 9,309.000                 | 220,945 | 339,592       |
| 6599483                             | ULVAC INC COMMON STOCK JPY               | 4,100.000                 | 115,315 | 125,846       |
| 7076242                             | UNIBAIL-RODAMCO SE REIT EUR 5            | 2,269.000                 | 546,441 | 542,664       |

|           | IDENTITY OF ISSUE, BORROWER, LESSOR      | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST      | CURRENT VALUE |
|-----------|------------------------------------------|-------------------------------------------|-----------|---------------|
| B12T3J1   | UNILEVER NV DUTCH CERT EUR 0.16          | 5,625.000                                 | 220,116   | 232,068       |
| B10RZP7   | UNILEVER PLC COMMON STOCK GBP 3.11       | 3,993.000                                 | 164,944   | 162,450       |
| BZ6CZ43   | UNIPER SE COMMON STOCK EUR               | .800                                      | 11        | 11            |
| 0692861   | UNITE GROUP PLC/THE REIT GBP 25          | 7,158.000                                 | 49,812    | 53,599        |
| 5051252   | UPM-KYMMENE OYJ COMMON STOCK EUR 0       | 13,380.000                                | 167,009   | 329,387       |
| 90333L201 | US CONCRETE INC COMMON STOCK USD 0.001   | 3,429.000                                 | 207,140   | 224,600       |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD  | 5,450.000                                 | 175,704   | 308,906       |
| BDC5ST8   | VALEO SA COMMON STOCK EUR 1              | 6,160.000                                 | 265,447   | 354,815       |
| 6926553   | VALOR HOLDINGS CO LTD COMMON STOCK JPY   | 2,100.000                                 | 50,432    | 54,915        |
| 92339V100 | VEREIT INC REIT USD 0.01                 | 44,200.000                                | 452,267   | 373,932       |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK  | 25,091.000                                | 1,192,560 | 1,339,358     |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK  | 2,690.000                                 | 228,578   | 198,172       |
| 5964651   | VESTAS WIND SYSTEMS A/S COMMON STOCK DKK | 1,979.000                                 | 108,140   | 128,854       |
| BY7QXS7   | VICINITY CENTRES REIT AUD 0              | 27,653.000                                | 63,037    | 59,870        |
| B1XH026   | VINCI SA COMMON STOCK EUR 2.5            | 4,921.000                                 | 365,835   | 335,820       |
| 4834777   | VIVENDI SA COMMON STOCK EUR 5.5          | 16,198.000                                | 324,408   | 308,467       |

|                                                                                                             |                                          |                                           |           |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |           | PAGE 79<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |           | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |           | COST                   | CURRENT VALUE |
| BH4HKS3                                                                                                     | VODAFONE GROUP PLC COMMON STOCK GBP 0.20 | 124,085.000                               |           | 303,389                | 306,421       |
| 929042109                                                                                                   | VORNADO REALTY TRUST REIT USD 0.04       | 7,235.000                                 |           | 665,310                | 755,117       |
| 931427108                                                                                                   | WALGREENS BOOTS ALLIANCE INC COMMON STOC | 4,201.000                                 |           | 307,095                | 347,675       |
| 254687106                                                                                                   | WALT DISNEY CO/THE COMMON STOCK USD 0.01 | 5,600.000                                 |           | 548,447                | 583,632       |
| 947890109                                                                                                   | WEBSTER FINANCIAL CORP COMMON STOCK USD  | 6,472.000                                 |           | 223,158                | 351,300       |
| 94946T106                                                                                                   | WELLCARE HEALTH PLANS INC COMMON STOCK U | 1,225.000                                 |           | 101,494                | 167,923       |
| 949746101                                                                                                   | WELLS FARGO & CO COMMON STOCK USD 1.666  | 13,605.000                                |           | 624,884                | 749,772       |
| 95040Q104                                                                                                   | WELLTOWER INC                            | 9,753.000                                 |           | 614,609                | 652,768       |
| 957638109                                                                                                   | WESTERN ALLIANCE BANCORP COMMON STOCK US | 7,310.000                                 |           | 104,227                | 356,070       |
| BMMVVX4                                                                                                     | WESTFIELD CORP REIT AUD 0                | 33,322.000                                |           | 225,824                | 226,325       |
| 6076146                                                                                                     | WESTPAC BANKING CORP COMMON STOCK AUD 0  | 15,738.000                                |           | 363,713                | 371,506       |
| BLLHKZ1                                                                                                     | WH GROUP LTD COMMON STOCK HKD 0.0001     | 286,000.000                               |           | 233,323                | 231,289       |
| 6435576                                                                                                     | WHARF HOLDINGS LTD/THE COMMON STOCK HKD  | 33,000.000                                |           | 199,137                | 219,414       |
| 6981488                                                                                                     | WHEELOCK & CO LTD COMMON STOCK HKD 0     | 34,000.000                                |           | 206,056                | 191,419       |
| B418WK4                                                                                                     | WHITECAP RESOURCES INC COMMON STOCK CAD  | 44,334.000                                |           | 363,052                | 402,000       |
| 96812T102                                                                                                   | WILDHORSE RESOURCE DEVELOPMENT CORP COMM | USD 0.01                                  | 5,160.000 | 77,400                 | 75,336        |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |           |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                              | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST    | CURRENT VALUE |
|-------------------------------------|----------------------------------------------|-------------------------------------------|---------|---------------|
| 3169889                             | WILLIAM HILL PLC COMMON STOCK GBP 10         | 3,985.000                                 | 14,372  | 14,290        |
| B17KC69                             | WILMAR INTERNATIONAL LTD COMMON STOCK SG     | 54,100.000                                | 126,732 | 134,436       |
| BN574F9                             | WIZZ AIR HOLDINGS PLC COMMON STOCK GBP 0     | 8,707.000                                 | 200,107 | 192,690       |
| 0604316                             | WM MORRISON SUPERMARKETS PLC COMMON STOC     | 89,265.000                                | 250,941 | 254,463       |
| BFNWV48                             | WOLSELEY PLC COMMON STOCK GBP 10.803         | 1,477.000                                 | 92,443  | 90,559        |
| 6979728                             | WOODSIDE PETROLEUM LTD COMMON STOCK AUD      | 2,227.000                                 | 56,640  | 50,248        |
| 6981239                             | WOOLWORTHS LTD COMMON STOCK AUD 0            | 5,975.000                                 | 104,326 | 104,269       |
| BNFWR44                             | WORLDLINE SA/FRANCE COMMON STOCK EUR 0.6     | 9,657.000                                 | 245,065 | 272,774       |
| B8KF9B4                             | WPP PLC COMMON STOCK GBP 10                  | 11,480.000                                | 271,038 | 257,604       |
| 98212B103                           | WPX ENERGY INC COMMON STOCK USD              | 21,384.000                                | 217,905 | 311,565       |
| N96617118                           | WRIGHT MEDICAL GROUP NV COMMON STOCK USD     | 10,886.000                                | 263,738 | 250,160       |
| 929328102                           | WSFS FINANCIAL CORP COMMON STOCK USD 0.0     | 6,438.000                                 | 266,617 | 298,401       |
| 88166T101                           | XPERI CORP COMMON STOCK 0.001                | 9,549.000                                 | 298,721 | 422,066       |
| 6586537                             | YUE YUEN INDUSTRIAL HOLDINGS LTD COMMON 0.25 | 39,000.000                                | 139,796 | 141,601       |
| B92MT10                             | ZENKOKU HOSH0 CO LTD COMMON STOCK JPY        | 8,600.000                                 | 247,996 | 276,872       |
| 98956P102                           | ZIMMER BIOMET HOLDINGS INC COMMON STOCK      | 4,905.000                                 | 519,571 | 506,196       |

| IDENTITY OF ISSUE, BORROWER, LESSOR                            | DESCRIPTION OF INVESTMENT<br>SHARES / PAR | COST        | CURRENT VALUE |
|----------------------------------------------------------------|-------------------------------------------|-------------|---------------|
| B1YW440 3I GROUP PLC COMMON STOCK GBP 73.8636                  | 24,501.000                                | 165,524     | 213,134       |
| 282914100 8X8 INC COMMON STOCK USD 0.001                       | 12,017.000                                | 124,911     | 171,843       |
| TOTAL COMMON                                                   |                                           | 158,303,441 | 171,433,914   |
| VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS                  |                                           |             |               |
| -----                                                          |                                           |             |               |
| 09299G493 BLACK ROCK U.S.DEBT INDEX FUND E                     | 642,166.070                               | 26,160,543  | 25,673,630    |
| 09299G477 BLACKROCK EAFE EQUITY INDEX FUND                     | 121,032.130                               | 20,998,301  | 25,825,207    |
| 09299G485 BLACKROCK RUSSELL 1000 INDEX FUND                    | 306,661.280                               | 27,435,677  | 50,673,163    |
| 782992630 BLACKROCK RUSSELL 2000 INDEX FUND                    | 459,908.400                               | 9,258,785   | 20,703,392    |
| 249998675 D.E. SHAW U.S. BROAD MARKET CORE ALPHA E FUND L.L.C. | 32,674,920.000                            | 32,674,920  | 49,677,237    |
| TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS            |                                           | 116,528,226 | 172,552,628   |
| VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES           |                                           |             |               |
| -----                                                          |                                           |             |               |
| 066900903 BLACKROCK CASH                                       | .060                                      | 0           | 0             |
| 088990213 BLACKROCK MONEY MARKET FUND                          | 185.000                                   | 185         | 185           |
| 108998162 BRIDGEWATER REAL ASSET FUND, LTD                     | 13,366.090                                | 17,493,088  | 25,482,522    |
| 74256P142 DIVERSIFIED REAL ASSET CIT TIER 1                    | 1,627,620.570                             | 17,000,000  | 15,950,682    |
| 46434G772 ISHARES MSCI TAIWAN CAPPED ETF ETP USD               | 7,930.000                                 | 207,269     | 232,904       |

|                                                                                                             |                                          |           |                                      |            |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-----------|--------------------------------------|------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          |           | OWENS CORNING MERGED RETIREMENT PLAN |            | PAGE 82<br>C 78180     |               |
|                                                                                                             |                                          |           | BASE CURRENCY: USD                   |            | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          |           | DESCRIPTION OF INVESTMENT            |            | COST                   | CURRENT VALUE |
|                                                                                                             |                                          |           | SHARES / PAR                         |            |                        |               |
| 928989326                                                                                                   | JP MORGAN 100% US TREASURY SECS AGENCY   |           | MONTHLY VARIABLE 12/31/2049          |            | 5,301,914              | 5,301,914     |
|                                                                                                             |                                          |           | 5,301,913.670                        |            |                        |               |
| G5499D978                                                                                                   | LIGHTHOUSE GLOBAL LONG/SHORT FUND LIMITE | A         | 8,788.700                            |            | 13,061,479             | 17,334,986    |
| 543995245                                                                                                   | LOOMIS HIGH YIELD FULL DISCRETION NHIT - |           | 1,407,837.590                        |            | 14,162,846             | 27,734,401    |
| G7248N992                                                                                                   | PRISMA SPECTRUM FUND LTD CLASS E SERIES  |           | 13,079.130                           |            | 15,305,025             | 16,323,012    |
| AAI9969N8                                                                                                   | PRISMA SPECTRUM FUND LTD CLASS E SERIES  |           | 1,000.000                            |            | 1,000,000              | 1,007,291     |
| 94799D976                                                                                                   | WEATHERLOW OFFSHORE FUND II LTD CLASS IA |           | 14,304.860                           |            | 14,642,273             | 17,621,200    |
| 94699D977                                                                                                   | WELLINGTON TRUST CO CIF DIH POOL         |           | 816,400.170                          |            | 12,732,532             | 9,803,060     |
| 949995369                                                                                                   | WELLS FARGO EMERGING MARKETS EQUITY FUND |           | 3,107,574.060                        |            | 30,143,661             | 33,001,455    |
| TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES                                                  |                                          |           |                                      |            | 141,050,271            | 169,793,610   |
| GENERAL INVESTMENTS - OTHER                                                                                 |                                          |           |                                      |            |                        |               |
| =====                                                                                                       |                                          |           |                                      |            |                        |               |
| STATE AND MUNICIPAL SECURITIES                                                                              |                                          |           |                                      |            |                        |               |
| -----                                                                                                       |                                          |           |                                      |            |                        |               |
| 072024ND0                                                                                                   | BAY AREA TOLL AUTH CALIF TOLL BRDG REV S | SEMI-ANN. | 6.263%                               | 04/01/2049 | 1,352,094              | 1,290,594     |
|                                                                                                             |                                          |           | 950,000.000                          |            |                        |               |
| 072024NU2                                                                                                   | BAY AREA TOLL AUTH CALIF TOLL BRDG REV S | SEMI-ANN. | 6.918%                               | 04/01/2040 | 545,243                | 553,504       |
|                                                                                                             |                                          |           | 410,000.000                          |            |                        |               |
| 13063BBU5                                                                                                   | CALIFORNIA ST FOR PREVIOUS ISSUES SEE 13 | SEMI-ANN. | 7.350%                               | 11/01/2039 | 94,969                 | 127,409       |
|                                                                                                             |                                          |           | 90,000.000                           |            |                        |               |
| 13063A7D0                                                                                                   | CALIFORNIA ST RFDG BUILD AMER BDS-DIRECT | SEMI-ANN. | 7.300%                               | 10/01/2039 | 421,544                | 586,142       |
|                                                                                                             |                                          |           | 415,000.000                          |            |                        |               |
| 13063A5G5                                                                                                   | CALIFORNIA ST VAR PURP- BUILD AMER BNDS  | SEMI-ANN. | 7.550%                               | 04/01/2039 | 1,814,408              | 2,086,439     |
|                                                                                                             |                                          |           | 1,405,000.000                        |            |                        |               |
| JPMorgan Investor Services                                                                                  |                                          |           | J.P.Morgan                           |            |                        |               |

|                                                                                                             |                                          |                                           |                             |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |                             | PAGE 83<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |                             | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                             | COST                   | CURRENT VALUE |
| 452151LF8                                                                                                   | ILLINOIS ST FOR ISSUES DTD PRIOR TO 07/0 | SEMI-ANN. 5.100%                          | 06/01/2033<br>490,000.000   | 437,296                | 437,815       |
| 544495UG7                                                                                                   | LOS ANGELES CALIF DEPT WTR & PWR REV PWR | SEMI-ANN. 5.716%                          | 07/01/2039<br>395,000.000   | 432,304                | 482,236       |
| 544646ZR6                                                                                                   | LOS ANGELES CALIF UNI SCH DIST SER RY-BU | SEMI-ANN. 6.758%                          | 07/01/2034<br>450,000.000   | 576,527                | 602,897       |
| 59259YBZ1                                                                                                   | METROPOLITAN TRANSN AUTH N Y REV FOR ISS | SEMI-ANN. 6.648%                          | 11/15/2039<br>225,000.000   | 240,309                | 293,337       |
| 626207YF5                                                                                                   | MUNICIPAL ELEC AUTH GA RFDG-PLT VOGTLE U | SEMI-ANN. 6.637%                          | 04/01/2057<br>145,000.000   | 147,775                | 178,541       |
| 646139X83                                                                                                   | NEW JERSEY ST TPK AUTH TPK REV SER A-BUI | SEMI-ANN. 7.102%                          | 01/01/2041<br>625,000.000   | 871,599                | 873,138       |
| 646139W35                                                                                                   | NEW JERSEY ST TPK AUTH TPK REV SER F-BUI | SEMI-ANN. 7.414%                          | 01/01/2040<br>140,000.000   | 192,597                | 201,674       |
| 646136XR7                                                                                                   | NEW JERSEY ST TRANSN TR FD AUTH TRANSN S | SEMI-ANN. 6.561%                          | 12/15/2040<br>450,000.000   | 605,294                | 495,887       |
| 64972FH25                                                                                                   | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | SEMI-ANN. 5.750%                          | 06/15/2041<br>1,125,000.000 | 1,511,113              | 1,442,768     |
| 64972FY34                                                                                                   | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | SEMI-ANN. 5.882%                          | 06/15/2044<br>310,000.000   | 406,801                | 400,452       |
| 64971M4P4                                                                                                   | NEW YORK N Y CITY TRANSITIONAL FIN AUTH  | SEMI-ANN. 5.508%                          | 08/01/2037<br>480,000.000   | 624,034                | 583,109       |
| 64966HYM6                                                                                                   | NEW YORK N Y FOR PRIOR ISSUES SEE 64966G | SEMI-ANN. 5.968%                          | 03/01/2036<br>370,000.000   | 421,782                | 468,705       |
| 677632MV0                                                                                                   | OHIO ST UNIV GEN RCPTS SER C-BUILD AMER  | SEMI-ANN. 4.910%                          | 06/01/2040<br>250,000.000   | 287,913                | 286,025       |
| 73358WJA3                                                                                                   | PORT AUTH N Y & N J RFDG-CONS-ONE HUNDRE | SEMI-ANN. 4.458%                          | 10/01/2062<br>735,000.000   | 735,000                | 737,448       |
| 73358WRP1                                                                                                   | PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN | SEMI-ANN. 4.960%                          | 08/01/2046<br>155,000.000   | 155,000                | 173,014       |
| 73358WEK6                                                                                                   | PORT AUTH N Y & N J TAXABLE-CONS-ONE HUN | SEMI-ANN. 4.926%                          | 10/01/2051<br>1,105,000.000 | 1,370,936              | 1,223,788     |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |                             |                        |               |

|                                                                                                             |                                          |                                           |                                    |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|------------------------------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |                                    | PAGE 84<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |                                    | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                    | COST                   | CURRENT VALUE |
| 79741TAR5                                                                                                   | SAN DIEGO CNTY CALIF WTR AUTH FING AGY W | SEMI-ANN.                                 | 6.138% 05/01/2049<br>920,000.000   | 1,274,476              | 1,198,604     |
| 837151JB6                                                                                                   | SOUTH CAROLINA ST PUB SVC AUTH REV FOR I | SEMI-ANN.                                 | 5.784% 12/01/2041<br>265,000.000   | 265,000                | 311,007       |
| 882722KF7                                                                                                   | TEXAS ST BUILD AMER BD-A 26/AUG/2009 01/ | SEMI-ANN.                                 | 5.517% 04/01/2039<br>165,000.000   | 217,058                | 208,507       |
| 88283LHU3                                                                                                   | TEXAS TRANSN COMMN ST HWY FD REV FIRST T | SEMI-ANN.                                 | 5.178% 04/01/2030<br>240,000.000   | 281,155                | 283,411       |
| 91412GXY6                                                                                                   | UNIVERSITY CALIF REVS RFDG-TAXABLE-LTD P | SEMI-ANN.                                 | 4.131% 05/15/2045<br>1,490,000.000 | 1,542,868              | 1,469,125     |
| 91412GXE0                                                                                                   | UNIVERSITY CALIF REVS TAXABLE-GEN-SER AP | SEMI-ANN.                                 | 3.931% 05/15/2045<br>135,000.000   | 135,000                | 133,637       |
| TOTAL STATE AND MUNICIPAL SECURITIES                                                                        |                                          |                                           |                                    | 16,960,094             | 17,129,210    |
| FOREIGN GOVERNMENT AND AGENCY SECURITIES                                                                    |                                          |                                           |                                    |                        |               |
| -----                                                                                                       |                                          |                                           |                                    |                        |               |
| 279158AJ8                                                                                                   | ECOPETROL SA CALLABLE NOTES FIXED 5.875% | SEMI-ANN.                                 | 5.875% 05/28/2045<br>235,000.000   | 215,025                | 203,040       |
| 268317AQ7                                                                                                   | ELECTRICITE DE FRANCE SA CALLABLE NOTES  | SEMI-ANN.                                 | 4.950% 10/13/2045<br>1,460,000.000 | 1,644,865              | 1,477,199     |
| 445545AF3                                                                                                   | HUNGARY BOND FIXED 7.625% 29/MAR/2041 US | SEMI-ANN.                                 | 7.625% 03/29/2041<br>180,000.000   | 256,050                | 251,505       |
| 80413TAC3                                                                                                   | KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE | SEMI-ANN.                                 | 4.500% 10/26/2046<br>625,000.000   | 614,656                | 598,644       |
| 760942BA9                                                                                                   | ORIENTAL REPUBLIC OF URUGUAY BOND FIXED  | SEMI-ANN.                                 | 5.100% 06/18/2050<br>810,000.000   | 790,255                | 729,000       |
| 71654QBE1                                                                                                   | PETROLEOS MEXICANOS CALLABLE BOND FIXED  | SEMI-ANN.                                 | 5.500% 06/27/2044<br>336,000.000   | 325,572                | 279,619       |
| 71656LBM2                                                                                                   | PETROLEOS MEXICANOS CALLABLE MEDIUM TERM | SEMI-ANN.                                 | 6.750% 09/21/2047<br>779,000.000   | 801,453                | 735,999       |
| 71656LBQ3                                                                                                   | PETROLEOS MEXICANOS CALLABLE NOTES FIXED | SEMI-ANN.                                 | 6.500% 03/13/2027<br>110,000.000   | 109,003                | 113,575       |
| JPMorgan Investor Services                                                                                  |                                          | J.P.Morgan                                |                                    |                        |               |

|                                                                                                             |                                          |                                           |                                    |                        |               |
|-------------------------------------------------------------------------------------------------------------|------------------------------------------|-------------------------------------------|------------------------------------|------------------------|---------------|
| FD491<br>SCHEDULE H (FORM 5500 - 4I-1)<br>SCHEDULE OF ASSETS HELD FOR<br>INVESTMENT PURPOSES AT END OF YEAR |                                          | OWENS CORNING MERGED RETIREMENT PLAN      |                                    | PAGE 85<br>C 78180     |               |
|                                                                                                             |                                          | BASE CURRENCY: USD                        |                                    | AS OF DECEMBER 31,2016 |               |
| IDENTITY OF ISSUE, BORROWER, LESSOR                                                                         |                                          | DESCRIPTION OF INVESTMENT<br>SHARES / PAR |                                    | COST                   | CURRENT VALUE |
| 71654QAZ5                                                                                                   | PETROLEOS MEXICANOS CALLABLE NOTES FIXED | SEMI-ANN.                                 | 6.500% 06/02/2041<br>235,000.000   | 248,924                | 220,089       |
| BP0RQ96                                                                                                     | PORTUGUESE REPUBLIC MEDIUM TERM NOTE FIX | SEMI-ANN.                                 | 5.125% 10/15/2024<br>265,000.000   | 257,978                | 256,388       |
| 748148QR7                                                                                                   | PROVINCE OF QUEBEC CANADA BOND FIXED 7.5 | SEMI-ANN.                                 | 7.500% 09/15/2029<br>83,000.000    | 115,555                | 116,300       |
| 195325BQ7                                                                                                   | REPUBLIC OF COLOMBIA CALLABLE BOND FIXED | SEMI-ANN.                                 | 4.000% 02/26/2024<br>330,000.000   | 325,364                | 333,300       |
| 195325BR5                                                                                                   | REPUBLIC OF COLOMBIA CALLABLE BOND FIXED | SEMI-ANN.                                 | 5.625% 02/26/2044<br>401,000.000   | 430,325                | 413,030       |
| 455780BY1                                                                                                   | REPUBLIC OF INDONESIA BOND FIXED 5.25% 0 | SEMI-ANN.                                 | 5.250% 01/08/2047<br>255,000.000   | 253,077                | 254,266       |
| 698299AW4                                                                                                   | REPUBLIC OF PANAMA BOND FIXED 6.7% 26/JA | SEMI-ANN.                                 | 6.700% 01/26/2036<br>400,000.000   | 504,406                | 485,400       |
| 715638AP7                                                                                                   | REPUBLIC OF PERU BOND FIXED 8.75% 21/NOV | SEMI-ANN.                                 | 8.750% 11/21/2033<br>150,000.000   | 218,835                | 219,000       |
| 718286CA3                                                                                                   | REPUBLIC OF THE PHILIPPINES BOND FIXED 3 | SEMI-ANN.                                 | 3.700% 03/01/2041<br>250,000.000   | 234,225                | 238,750       |
| 85771PAL6                                                                                                   | STATOIL ASA CALLABLE NOTES FIXED 3.95% 1 | SEMI-ANN.                                 | 3.950% 05/15/2043<br>240,000.000   | 229,168                | 228,922       |
| 91086QBG2                                                                                                   | UNITED MEXICAN STATES CALLABLE MEDIUM TE | SEMI-ANN.                                 | 4.125% 01/21/2026<br>200,000.000   | 217,662                | 198,400       |
| 91086QAV0                                                                                                   | UNITED MEXICAN STATES CALLABLE MEDIUM TE | SEMI-ANN.                                 | 6.050% 01/11/2040<br>752,200.000   | 818,136                | 813,504       |
| 91086QBB3                                                                                                   | UNITED MEXICAN STATES CALLABLE MEDIUM TE | SEMI-ANN.                                 | 4.750% 03/08/2044<br>2,705,000.000 | 2,709,047              | 2,464,931     |
| TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES                                                              |                                          |                                           |                                    | 11,319,581             | 10,630,860    |
| JPMorgan Investor Services                                                                                  |                                          |                                           |                                    |                        |               |
| J.P.Morgan                                                                                                  |                                          |                                           |                                    |                        |               |

| IDENTITY OF ISSUE, BORROWER, LESSOR             | DESCRIPTION OF INVESTMENT<br>SHARES / PAR       | COST | CURRENT VALUE |
|-------------------------------------------------|-------------------------------------------------|------|---------------|
| RIGHTS, WARRANTS AND SUBSCRIPTIONS              |                                                 |      |               |
| 55973G119 MAGNUM HUNTER RESOURCES CORP CALL WTS | 14/OCT/2013(MAGNUM HTR RES)USD10.5<br>3,272.000 | 0    | 0             |
| 55973B110 WTS MAGNUM HUNTER RES CORP DEL        | 5,633.000                                       | 0    | 0             |

| IDENTITY OF ISSUE, BORROWER, LESSOR |                                           |      | DESCRIPTION OF INVESTMENT<br>SHARES / PAR  | COST        | CURRENT VALUE |
|-------------------------------------|-------------------------------------------|------|--------------------------------------------|-------------|---------------|
| OTHER LIABILITIES                   |                                           |      |                                            |             |               |
| -----                               |                                           |      |                                            |             |               |
| OVERDRAFTS                          |                                           |      |                                            |             |               |
| -----                               |                                           |      |                                            |             |               |
| CHF                                 | SWISS FRANC                               |      |                                            | (95)        | (97)          |
|                                     |                                           |      | (98.300)                                   |             |               |
|                                     | TOTAL OVERDRAFTS                          |      |                                            | (95)        | (97)          |
|                                     | TOTAL GENERAL INVESTMENTS - OTHER         |      |                                            | 28,279,674  | 27,760,070    |
|                                     |                                           |      |                                            | =====       | =====         |
|                                     | TOTAL GENERAL INVESTMENTS                 |      |                                            | 715,433,612 | 818,754,179   |
|                                     |                                           |      |                                            | -----       | -----         |
|                                     |                                           |      |                                            | -----       | -----         |
| FUTURES CONTRACTS                   |                                           |      |                                            |             |               |
| -----                               |                                           |      |                                            |             |               |
| USH7COM                             | US LONG BOND(CBT) BOND 22/MAR/2017        | USH7 | EXPIRES 03/22/2017 SIZE 100,000.0 4.000    | 0           | 900           |
| WNH7COM                             | US ULTRA BOND CBT BOND 22/MAR/2017        | WNH7 | EXPIRES 03/22/2017 SIZE 100,000.0 17.000   | 0           | (20,120)      |
| FVH7COS                             | US 5YR NOTE (CBT) BOND 31/MAR/2017        | FVH7 | EXPIRES 03/31/2017 SIZE 100,000.0 (23.000) | 0           | 9,561         |
|                                     | TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS |      |                                            | 0           | (9,660)       |
|                                     | TOTAL CASH FLOWS ON FUTURES CONTRACTS     |      |                                            |             | (24,885)      |
|                                     | TOTAL FUTURES CONTRACTS NET OF CASH FLOWS |      |                                            |             | 15,225        |
|                                     | TOTAL PAYABLES FOR SECURITIES PURCHASED   |      |                                            | (1,526,121) | (1,526,121)   |
|                                     | TOTAL OTHER LIABILITIES                   |      |                                            | (1,526,216) | (1,510,993)   |
|                                     |                                           |      |                                            | -----       | -----         |
|                                     |                                           |      |                                            | -----       | -----         |

|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan #</b>     | <b>001</b>                                  |
| <b>Plan Year Ending</b> | <b>December 31, 2016</b>                    |

The required attachment marked with an "X" in the Attachment column is included within the "Signed Schedule MB or Schedule SB" attachment to Schedule SB location which consists of the entire Schedule SB and its attachments.

| <b>Form /<br/>Schedule</b> | <b>Line#</b>    | <b>Description</b>                                                                        | <b>Attachment Title<br/>(if different from Description)</b> | <b>Attach-<br/>ment</b> |
|----------------------------|-----------------|-------------------------------------------------------------------------------------------|-------------------------------------------------------------|-------------------------|
| <b>5500 Sch. SB</b>        | <b>None</b>     | Statement by Enrolled Actuary                                                             |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Actuarial Information Based on Pre-PPA Funding Rules                                      |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line E</b>   | Information for Each Individual Employer                                                  |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 4</b>   | Additional Information for Plans in At-Risk Status                                        |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 7</b>   | Explanation of Discrepancy in Prior Year Funding Standard Carryover Balance or Prefunding |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 8</b>   | Late Election to Apply Balances to Quarterly Installments                                 |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 9</b>   | Explanation of Credit Balance Discrepancy                                                 |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 18</b>  | Contributions Made to the Plan for the Plan Year                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 19</b>  | Discounted Employer Contributions                                                         |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 20c</b> | Liquidity Requirement Certification                                                       |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 22</b>  | Description of Weighted Average Retirement Age                                            |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 23</b>  | Information on Use of Multiple Mortality Tables                                           |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 23</b>  | Information on Use of Substitute Mortality Tables                                         |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Part V</b>   | Statement of Actuarial Assumptions/Methods                                                |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Part V</b>   | Summary of Plan Provisions                                                                |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 24</b>  | Change in Actuarial Assumptions                                                           |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 25</b>  | Change in Method                                                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 26</b>  | Schedule of Active Participant Data                                                       |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Balances Subject to Binding Agreement with PBGC                                           |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Alternative 17-Year Funding Schedule of Airlines                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 32</b>  | Schedule of Amortization Bases                                                            |                                                             |                         |
| <b>5500 Sch. SB</b>        |                 | Other Attachment [Enter Description]                                                      |                                                             |                         |

|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan #</b>     | <b>001</b>                                  |
| <b>Plan Year Ending</b> | <b>December 31, 2016</b>                    |

The required attachment marked with an "X" in the Attachment column is included within the "Signed Schedule MB or Schedule SB" attachment to Schedule SB location which consists of the entire Schedule SB and its attachments.

| <b>Form /<br/>Schedule</b> | <b>Line#</b>    | <b>Description</b>                                                                        | <b>Attachment Title<br/>(if different from Description)</b> | <b>Attach-<br/>ment</b> |
|----------------------------|-----------------|-------------------------------------------------------------------------------------------|-------------------------------------------------------------|-------------------------|
| <b>5500 Sch. SB</b>        | <b>None</b>     | Statement by Enrolled Actuary                                                             |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Actuarial Information Based on Pre-PPA Funding Rules                                      |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line E</b>   | Information for Each Individual Employer                                                  |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 4</b>   | Additional Information for Plans in At-Risk Status                                        |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 7</b>   | Explanation of Discrepancy in Prior Year Funding Standard Carryover Balance or Prefunding |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 8</b>   | Late Election to Apply Balances to Quarterly Installments                                 |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 9</b>   | Explanation of Credit Balance Discrepancy                                                 |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 18</b>  | Contributions Made to the Plan for the Plan Year                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 19</b>  | Discounted Employer Contributions                                                         |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 20c</b> | Liquidity Requirement Certification                                                       |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 22</b>  | Description of Weighted Average Retirement Age                                            |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 23</b>  | Information on Use of Multiple Mortality Tables                                           |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 23</b>  | Information on Use of Substitute Mortality Tables                                         |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Part V</b>   | Statement of Actuarial Assumptions/Methods                                                |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Part V</b>   | Summary of Plan Provisions                                                                |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 24</b>  | Change in Actuarial Assumptions                                                           |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 25</b>  | Change in Method                                                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 26</b>  | Schedule of Active Participant Data                                                       |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Balances Subject to Binding Agreement with PBGC                                           |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Alternative 17-Year Funding Schedule of Airlines                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 32</b>  | Schedule of Amortization Bases                                                            |                                                             |                         |
| <b>5500 Sch. SB</b>        |                 | Other Attachment [Enter Description]                                                      |                                                             |                         |

|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan #</b>     | <b>001</b>                                  |
| <b>Plan Year Ending</b> | <b>December 31, 2016</b>                    |

**The required attachment marked with an "X" in the Attachment column is included within the Accountant's Opinion attachment to Sch. H, Part III, Line 3, which consists of the entire audit report issued by the plan's Independent Qualified Public Accountant (IQPA).**

| <b>Form/Schedule</b> | <b>Line #</b> | <b>Description</b>                                          | <b>Attachment</b> |
|----------------------|---------------|-------------------------------------------------------------|-------------------|
| 5500 Sch. H          | Line 3        | Financial statements used in formulating the IQPA's opinion | X                 |
| 5500 Sch. H          | Line 4i       | Schedule of Assets (Held at End of Year)                    | X                 |
| 5500 Sch. H          | Line 4i       | Schedule of Assets (Acquired and Disposed of Within Year)   |                   |
| 5500 Sch. H          | Line 4j       | Schedule of Reportable Transactions                         | X                 |
| 5500 Sch. H          | Line 4a       | Schedule of Delinquent Participant Contributions            |                   |

**SCHEDULE SB  
(Form 5500)**Department of the Treasury  
Internal Revenue ServiceDepartment 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

**2016****This Form is Open to Public  
Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **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.

|                                                                                                                                           |  |                                                                                                                                                         |     |
|-------------------------------------------------------------------------------------------------------------------------------------------|--|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| <b>A</b> Name of plan<br>OWENS CORNING MERGED RETIREMENT PLAN                                                                             |  | <b>B</b> Three-digit plan number (PN) ▶                                                                                                                 | 001 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>OWENS CORNING                                                 |  | <b>D</b> Employer Identification Number (EIN)<br>43-2109021                                                                                             |     |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B |  | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |     |

**Part I Basic Information**

|                                                                                                                                                                                                                |                            |                           |                          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month 01 Day 01 Year 2016                                                                                                                                                   |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                               |                            |                           |                          |
| <b>a</b> Market value.....                                                                                                                                                                                     |                            |                           | <b>2a</b> 854,039,738    |
| <b>b</b> Actuarial value.....                                                                                                                                                                                  |                            |                           | <b>2b</b> 910,412,040    |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                            | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | 7,896                      | 412,773,428               | 412,773,428              |
| <b>b</b> For terminated vested participants.....                                                                                                                                                               | 4,798                      | 100,427,244               | 100,427,244              |
| <b>c</b> For active participants.....                                                                                                                                                                          | 5,210                      | 323,313,670               | 330,995,524              |
| <b>d</b> Total.....                                                                                                                                                                                            | 17,904                     | 836,514,342               | 844,196,196              |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                          |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions.....                                                                                                                                       |                            |                           | <b>4a</b>                |
| <b>b</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..... |                            |                           | <b>4b</b>                |
| <b>5</b> Effective interest rate.....                                                                                                                                                                          | <b>5</b> 6.06%             |                           |                          |
| <b>6</b> Target normal cost.....                                                                                                                                                                               | <b>6</b> 12,582,770        |                           |                          |

**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.

|                                                                             |                                                         |                                                        |
|-----------------------------------------------------------------------------|---------------------------------------------------------|--------------------------------------------------------|
| <b>SIGN<br/>HERE</b>                                                        | Margaret E. Smith<br><i>MES</i><br>Signature of actuary | October 11, 2017<br>Date                               |
| Margaret E. Smith<br>Type or print name of actuary                          |                                                         | 1708104<br>Most recent enrollment number               |
| Towers Watson Delaware Inc.<br>Firm name                                    |                                                         | 248-936-7700<br>Telephone number (including area code) |
| 26555 Evergreen<br>Suite 1600<br>Southfield MI 48076<br>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 ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016  
v. 160205

| 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                                                   | 29,598,107             |
| 8       | Portion elected for use to offset prior year's funding requirement (line 35 from prior year).....                                                       | 0                                                   | 0                      |
| 9       | Amount remaining (line 7 minus line 8).....                                                                                                             | 0                                                   | 29,598,107             |
| 10      | Interest on line 9 using prior year's actual return of <u>-1.83%</u> .....                                                                              | 0                                                   | -541,645               |
| 11      | Prior year's excess contributions to be added to prefunding balance:                                                                                    |                                                     |                        |
| a       | Present value of excess contributions (line 38a from prior year).....                                                                                   |                                                     | 45,241,091             |
| 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>6.26%</u> ..... |                                                     | 2,832,092              |
| b(2)    | Interest on line 38b from prior year Schedule SB, using prior year's actual return.....                                                                 |                                                     | 0                      |
| c       | Total available at beginning of current plan year to add to prefunding balance.....                                                                     |                                                     | 48,073,183             |
| d       | Portion of (c) to be added to prefunding balance.....                                                                                                   |                                                     | 48,073,183             |
| 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                                                   | 77,129,645             |

| Part III |                                                                                                                                                                 | Funding Percentages |         |
|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|---------|
| 14       | Funding target attainment percentage.....                                                                                                                       | 14                  | 98.70%  |
| 15       | Adjusted funding target attainment percentage.....                                                                                                              | 15                  | 107.84% |
| 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                  | 101.42% |
| 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<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees        | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
| 09/14/2017                                                                        | 49,930,000                        |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
|                                                                                   |                                   |                                        |                          |                                   |                                 |
| Totals ▶                                                                          |                                   |                                        | 18(b)                    | 49,930,000                        | 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 | 45,170,285 |

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

| (1) 1st | (2) 2nd | (3) 3rd | (4) 4th |
|---------|---------|---------|---------|
|         |         |         |         |

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

|                                                                                                                                                                                              |                        |                        |                                                     |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                                                                                                                                                                     |                        |                        |                                                     |
| <b>a</b> Segment rates:                                                                                                                                                                      | 1st segment:<br>4.43 % | 2nd segment:<br>5.91 % | 3rd segment:<br>6.65 %                              |
|                                                                                                                                                                                              |                        |                        | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....                                                                                                                                                 |                        |                        | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age .....                                                                                                                                              |                        |                        | <b>22</b> 63                                        |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                     |

**Part VI Miscellaneous Items**

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

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           |                     | <b>31a</b>         | 12,582,770    |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           |                     | <b>31b</b>         | 0             |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 0                   | 0                  |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   | 0                  |               |
| <b>33</b> 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 ..... |                     | <b>33</b>          |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                         |                     | <b>34</b>          | 12,582,770    |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 0                  | 0             |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  |                     | <b>36</b>          | 12,582,770    |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  |                     | <b>37</b>          | 45,170,285    |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       |                     | <b>38a</b>         | 32,587,515    |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                |                     | <b>38b</b>         |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      |                     | <b>39</b>          | 0             |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  |                     | <b>40</b>          | 0             |

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

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

|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan #</b>     | <b>001</b>                                  |
| <b>Plan Year Ending</b> | <b>December 31, 2016</b>                    |

The required attachment marked with an "X" in the Attachment column is included within the "Signed Schedule MB or Schedule SB" attachment to Schedule SB location which consists of the entire Schedule SB and its attachments.

| <b>Form /<br/>Schedule</b> | <b>Line#</b>    | <b>Description</b>                                                                        | <b>Attachment Title<br/>(if different from Description)</b> | <b>Attach-<br/>ment</b> |
|----------------------------|-----------------|-------------------------------------------------------------------------------------------|-------------------------------------------------------------|-------------------------|
| <b>5500 Sch. SB</b>        | <b>None</b>     | Statement by Enrolled Actuary                                                             |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Actuarial Information Based on Pre-PPA Funding Rules                                      |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line E</b>   | Information for Each Individual Employer                                                  |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 4</b>   | Additional Information for Plans in At-Risk Status                                        |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 7</b>   | Explanation of Discrepancy in Prior Year Funding Standard Carryover Balance or Prefunding |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 8</b>   | Late Election to Apply Balances to Quarterly Installments                                 |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 9</b>   | Explanation of Credit Balance Discrepancy                                                 |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 18</b>  | Contributions Made to the Plan for the Plan Year                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 19</b>  | Discounted Employer Contributions                                                         |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 20c</b> | Liquidity Requirement Certification                                                       |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 22</b>  | Description of Weighted Average Retirement Age                                            |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 23</b>  | Information on Use of Multiple Mortality Tables                                           |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 23</b>  | Information on Use of Substitute Mortality Tables                                         |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Part V</b>   | Statement of Actuarial Assumptions/Methods                                                |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Part V</b>   | Summary of Plan Provisions                                                                |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 24</b>  | Change in Actuarial Assumptions                                                           |                                                             | <b>X</b>                |
| <b>5500 Sch. SB</b>        | <b>Line 25</b>  | Change in Method                                                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 26</b>  | Schedule of Active Participant Data                                                       |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Balances Subject to Binding Agreement with PBGC                                           |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 27</b>  | Alternative 17-Year Funding Schedule of Airlines                                          |                                                             |                         |
| <b>5500 Sch. SB</b>        | <b>Line 32</b>  | Schedule of Amortization Bases                                                            |                                                             |                         |
| <b>5500 Sch. SB</b>        |                 | Other Attachment [Enter Description]                                                      |                                                             |                         |

|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan #</b>     | <b>001</b>                                  |
| <b>Plan Year Ending</b> | <b>December 31, 2016</b>                    |

**The required attachment marked with an "X" in the Attachment column is included within the Accountant's Opinion attachment to Sch. H, Part III, Line 3, which consists of the entire audit report issued by the plan's Independent Qualified Public Accountant (IQPA).**

| <b>Form/Schedule</b> | <b>Line #</b> | <b>Description</b>                                          | <b>Attachment</b> |
|----------------------|---------------|-------------------------------------------------------------|-------------------|
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| 5500 Sch. H          | Line 4i       | Schedule of Assets (Held at End of Year)                    | X                 |
| 5500 Sch. H          | Line 4i       | Schedule of Assets (Acquired and Disposed of Within Year)   |                   |
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| 5500 Sch. H          | Line 4a       | Schedule of Delinquent Participant Contributions            |                   |