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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>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><div style="text-align: center; font-size: 1.5em; font-weight: bold;">2019</div><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 2019 or fiscal plan year beginning <u>01/01/2019</u> and ending <u>12/31/2019</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.) |  |
|                                                                                                          | <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                                                                                                                             |  |
|                                                                                                          | <input checked="" 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                                                                                          |  |
|                                                                                                          | <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. | 04/14/2021 | STACY 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                      |

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

Form 5500 (2019)  
v. 190130

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><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 or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>5</b> 12274                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <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 who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 4094<br><b>6a(2)</b> 3793<br><b>6b</b> 1969<br><b>6c</b> 3806<br><b>6d</b> 9568<br><b>6e</b> 717<br><b>6f</b> 10285<br><b>6g</b><br><b>6h</b> 4                                                                                                                                                                                                                                                                                                                                                          |
| <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 checked="" 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"/> <u>0</u> <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 2019 Form M-1 annual report. If the plan was not required to file the 2019 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 \_\_\_\_\_

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</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>Single-Employer Defined Benefit Plan</b><br><b>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>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

▶ **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) ▶<br><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>2019</u>                                                                                                                              |                                                                                                                             |
| <b>2</b> Assets:                                                                                                                                                                                               |                                                                                                                             |
| <b>a</b> Market value .....                                                                                                                                                                                    | <b>2a</b> <u>751546216</u>                                                                                                  |
| <b>b</b> Actuarial value .....                                                                                                                                                                                 | <b>2b</b> <u>819282628</u>                                                                                                  |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                            |                                                                                                                             |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | (1) Number of participants <u>4159</u> (2) Vested Funding Target <u>399717757</u> (3) Total Funding Target <u>399717757</u> |
| <b>b</b> For terminated vested participants.....                                                                                                                                                               | <u>4021</u> <u>112156220</u> <u>112156220</u>                                                                               |
| <b>c</b> For active participants .....                                                                                                                                                                         | <u>4094</u> <u>272816759</u> <u>277685710</u>                                                                               |
| <b>d</b> Total.....                                                                                                                                                                                            | <u>12274</u> <u>784690736</u> <u>789559687</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>5.44</u> %                                                                                                      |
| <b>6</b> Target normal cost.....                                                                                                                                                                               | <b>6</b> <u>13342643</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>01/27/2021</u>                      |
|                                                                                 | Signature of actuary          | Date                                   |
| <u>MARGARET E. SMITH</u>                                                        |                               | <u>20-08104</u>                        |
|                                                                                 | Type or print name of actuary | Most recent enrollment number          |
| <u>WILLIS TOWERS WATSON US LLC</u>                                              |                               | <u>248-936-7700</u>                    |
|                                                                                 | Firm name                     | Telephone number (including area code) |
| <u>26555 EVERGREEN ROAD</u><br><u>SUITE 1600</u><br><u>SOUTHFIELD, MI 48076</u> |                               |                                        |
|                                                                                 | 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) 2019 v. 190130**

| Part II Beginning of Year Carryover and Prefunding Balances                                                                                                          |                       |                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 0                     | 136276338              |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 21439168               |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 0                     | 114837170              |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>-6.36</u> % .....                                                                                | 0                     | -7303644               |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 22048360               |
| <b>b(1)</b> 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>5.67</u> % ..... |                       | 34541                  |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | -1363531               |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 20719370               |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       | 20719370               |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 0                     | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 0                     | 128252896              |

| Part III Funding Percentages                                                                                                                                               |           |          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|----------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 87.52 %  |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 103.45 % |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 92.21 %  |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | <b>17</b> | %        |

| Part IV Contributions and Liquidity Shortfalls                                           |                                   |                                 |                          |                                   |                                 |
|------------------------------------------------------------------------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| <b>18</b> 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 |
| 03/11/2020                                                                               | 10000000                          | 0                               |                          |                                   |                                 |
| 12/28/2020                                                                               | 90000000                          | 0                               |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>                                                                          |                                   |                                 | <b>18(b)</b>             | 100000000                         | <b>18(c)</b> 0                  |

|                                                                                                                                                                                       |            |           |
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| <b>19</b> Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:                                                  |            |           |
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                                                                                  | <b>19a</b> | 0         |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                                                                                    | <b>19b</b> | 0         |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date .....                                                               | <b>19c</b> | 90403986  |
| <b>20</b> Quarterly contributions and liquidity shortfalls:                                                                                                                           |            |           |
| <b>a</b> Did the plan have a "funding shortfall" for the prior year? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                                              |            |           |
| <b>b</b> If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |            |           |
| <b>c</b> 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   |
| 0                                                                                                                                                                                     | 0          | 0         |
|                                                                                                                                                                                       |            | (4) 4th 0 |

|               |                                                                            |
|---------------|----------------------------------------------------------------------------|
| <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:                                                                                                                                                                      | 1st segment:<br>3.74 % | 2nd segment:<br>5.35 % | 3rd segment:<br>6.11 % <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> 64                                                               |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                        |                        |                                                                            |

|                |                            |
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| <b>Part VI</b> | <b>Miscellaneous Items</b> |
|----------------|----------------------------|

|                                                                                                                                                                        |                                                                     |
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| <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 checked="" type="checkbox"/> Yes <input 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 checked="" type="checkbox"/> Yes <input 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>          | 13342643           |               |
| <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 .....                                                                                                                                | 98529955            |                    | 18508164      |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       |                     |                    | 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>           | 31850807           |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 22160396           | 22160396      |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 9690411            |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 90403986           |               |
| <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>          | 80713575           |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 22160396           |               |
| <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>SCHEDULE C</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>Service Provider 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                              |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>2019</b>                                    |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>This Form is Open to Public Inspection.</b> |

For calendar plan year 2019 or fiscal plan year beginning **01/01/2019** and ending **12/31/2019**

|                                                                                       |                                                                    |
|---------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><b>OWENS CORNING MERGED RETIREMENT PLAN</b>                  | <b>B</b> Three-digit plan number (PN) <b>►</b><br><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>INVESCO TRUST COMPANY</b>                                                                                      |

**46-3793325**

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <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>                                                                        |

**20-2455619**

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <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>                                                                        |

**20-3528185**

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
| <b>EVANSTON CAPITAL MANAGEMENT</b>                                                                                |
| <b>1560 SHERMAN AVE # 960</b>                                                                                     |
| <b>EVANSTON, IL 60201</b>                                                                                         |

---

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

---

AMERICAN CENTURY INVESTMENTS MGMT.

44-0640487

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

---

WELLS CAPITAL MANAGEMENT

1615 PRECINCT LINE RD STE 106  
HURST, TX 76054

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

---

DIMENSIONAL FUNDS ADVISORS

26-2416846

---

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

---

CORECOMMODITY MANAGEMENT, LLC

65-1211841

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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

04-2647786

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 50                  | NONE                                                                                              | 858535                                                                 | 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)

AMERICAN EXPRESS ASSET MGMT

41-1533211

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 50 51               | NONE                                                                                              | 399980                                                                 | 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)

TOWERS WATSON DELAWARE INC.

53-0181291

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 17 50               | NONE                                                                                              | 376286                                                                 | 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)

NISA INVESTMENT ADVISORS, LLC

48-1140940

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 50 51               | NONE                                                                                              | 328413                                                                 | 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)

RYAN LABS ASSET MANAGEMENT INC.

47-3503928

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 50 51               | NONE                                                                                              | 325274                                                                 | 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)

PANAGORA ASSET MANAGEMENT

04-3063840

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51 68            | NONE                                                                                              | 229613                                                                 | 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)

NORTHERN TRUST CORPORATION

36-1561860

| <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 50                         | TRUSTEE                                                                                                  | 203000                                                                        | 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                                                                                                     | 168000                                                                        | 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)

MACQUARIE INVT MGMNT ADVISORS

23-2859590

| <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 50 51 68                   | NONE                                                                                                     | 120121                                                                        | 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)

OC SALES, LLC

43-2109021

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 14 50                  | AFFILIATE-PLAN SPONSOR                                                                            | 104858                                                                 | 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)

THREE PEAKS CAPITAL MANAGEMENT LLC

56-2355177

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51               | NONE                                                                                              | 95123                                                                  | 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)

COPPER ROCK CAPITAL PARTNERS LLC

75-3179897

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51<br>68 71      | NONE                                                                                              | 84599                                                                  | 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)

BLACKROCK

13-3806691

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 21 24 28<br>50 51      | NONE                                                                                              | 47920                                                                  | 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)

PLANTE & MORAN PLLC

38-1357951

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 50                  | NONE                                                                                              | 27000                                                                  | 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)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<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-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 16 50                  | NONE                                                                                              | 22120                                                                  | 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)

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                                                                                                     | 18530                                                                         | 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)

LOOMIS SAYLES TRUST CO., LLC

20-8080381

| <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 50 51                      | NONE                                                                                                     | 9197                                                                          | 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)

INDEPENDENT INSURANCE ANALYST

13-4206965

| <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? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 49 50                         | NONE                                                                                                     | 7500                                                                          | 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"/>                                            |

**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 |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
|                                                                     |                                                                                                                                                                    |                                           |
| (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. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |
| (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><b>2019</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

|                                                                                              |                                                                    |  |
|----------------------------------------------------------------------------------------------|--------------------------------------------------------------------|--|
| <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 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>0</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>0</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>0</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>32552329</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>38825995</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>CF WELLS FARGO EMERGING MARKETS EQY</u>         |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>WELLS CAPITAL MANAGEMENT INC.</u>            |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>45-2081287-000</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>17047916</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>INVESCO BALANCED RISK COMMODITY TRU</u>         |                               |                                                                                                                     |
| <b>b</b> Name of sponsor of entity listed in (a): <u>INVESTCO ADVISERS, INC.</u>                  |                               |                                                                                                                     |
| <b>c</b> EIN-PN <u>27-1980766-001</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>30353458</u> |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CORE COMMODITY MGMT FOUNDERS II CAY

**b** Name of sponsor of entity listed in (a): CORECOMMODITY MANAGEMENT, LLC

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 65-1211841-000 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 31013233 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS SAYLES HIGH YIELD FULL DISC

**b** Name of sponsor of entity listed in (a): LOOMIS SAYLES & CO, LP

|                                |                        |                                                                                                       |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 20-8080381-003 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: WEATHERLOW OFFSHORE FUND II LTD CLA

**b** Name of sponsor of entity listed in (a): EVANSTON CAPITAL MANAGEMENT, LLC

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 98-0464288-000 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 24087173 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: LIGHTHOUSE GLOBAL LONG/SHORT FUND L

**b** Name of sponsor of entity listed in (a): LIGHTHOUSE INVESTMENT PARTNERS, LLC

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 20-3528185-000 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 22899782 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVT FUND

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS INC.

|                                |                        |                                                                                                             |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 45-6138589-084 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2629697 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 INDEX FUND

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY NA

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 94-3302956-001 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 48166640 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI ACWI EX-US

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY NA

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 94-3112180-000 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26272998 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MONEY MARKET FUND

**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY NA

|                                |                        |                                                                                                         |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 94-3112180-000 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 196 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <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) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

**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>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><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> | OMB No. 1210-0110<br><br><b>2019</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2019 or fiscal plan year beginning <b>01/01/2019</b> and ending <b>12/31/2019</b>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><b>OWENS CORNING MERGED RETIREMENT PLAN</b>                                                                                                                                                                                                     | <b>B</b> Three-digit plan number (PN) <b>►</b>                                                                                                                                                                                                                               | <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>                                                                                                                                                                                                           |                                                                                           |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement                                                              |                 | (a) Beginning of Year | (b) End of Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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. |                                                                                            |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>Assets</b>                                                                              |                 |                       |                 |
| <b>a</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Total noninterest-bearing cash .....                                                       | <b>1a</b>       | 40700                 | 75167           |
| <b>b</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Receivables (less allowance for doubtful accounts):                                        |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (1) Employer contributions.....                                                            | <b>1b(1)</b>    | 25000000              | 100000000       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (2) Participant contributions.....                                                         | <b>1b(2)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (3) Other.....                                                                             | <b>1b(3)</b>    | 6829077               | 3539880         |
| <b>c</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | General investments:                                                                       |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (1) Interest-bearing cash (include money market accounts & certificates of deposit).....   | <b>1c(1)</b>    | 2556191               | 3078240         |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (2) U.S. Government securities .....                                                       | <b>1c(2)</b>    | 111439134             | 102035651       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (3) Corporate debt instruments (other than employer securities):                           |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (A) Preferred .....                                                                        | <b>1c(3)(A)</b> | 13840717              | 17449209        |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (B) All other.....                                                                         | <b>1c(3)(B)</b> | 190740357             | 168358344       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (4) Corporate stocks (other than employer securities):                                     |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (A) Preferred .....                                                                        | <b>1c(4)(A)</b> | 95691                 | 0               |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (B) Common.....                                                                            | <b>1c(4)(B)</b> | 97431003              | 107334825       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (5) Partnership/joint venture interests .....                                              | <b>1c(5)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (6) Real estate (other than employer real property).....                                   | <b>1c(6)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (7) Loans (other than to participants) .....                                               | <b>1c(7)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (8) Participant loans.....                                                                 | <b>1c(8)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (9) Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 274367278             | 273849417       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (10) Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (11) Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (12) Value of interest in 103-12 investment entities.....                                  | <b>1c(12)</b>   |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (13) Value of interest in registered investment companies (e.g., mutual funds).....        | <b>1c(13)</b>   | 23935670              | 49813760        |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (14) Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | (15) Other.....                                                                            | <b>1c(15)</b>   | 9157459               | 8226925         |

| <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>    | 755433277             | 833761418       |

**Liabilities**

|                                                                           |           |         |         |
|---------------------------------------------------------------------------|-----------|---------|---------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |         |         |
| <b>h</b> Operating payables .....                                         | <b>1h</b> | 380808  | 619048  |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |         |         |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 2947684 | 1053757 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 3328492 | 1672805 |

**Net Assets**

|                                                           |           |           |           |
|-----------------------------------------------------------|-----------|-----------|-----------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 752104785 | 832088613 |
|-----------------------------------------------------------|-----------|-----------|-----------|

**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</b> <b>Contributions:</b>                                                                             |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 100000000  |           |
| <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>    |            | 100000000 |
| <b>b</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> | 89798      |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 2784253    |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 9236780    |           |
| <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> | 1889754    |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 14000585  |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |            |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 2630998    |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 2487091    |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 5118089   |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 720475864  |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 704656457  |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |            | 15819407  |
| (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> | 72242953   |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            | 72242953  |

|                                                                                                 |        | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | 2b(6)  |            | 26942812  |
| (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) |            | 5404050   |
| c Other income .....                                                                            | 2c     |            | 263447    |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 239791343 |

**Expenses**

|                                                                                      |       |          |           |
|--------------------------------------------------------------------------------------|-------|----------|-----------|
| e Benefit payment and payments to provide benefits:                                  |       |          |           |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 66225376 |           |
| (2) To insurance carriers for the provision of benefits .....                        | 2e(2) | 83259000 |           |
| (3) Other .....                                                                      | 2e(3) |          |           |
| (4) Total benefit payments. Add lines 2e(1) through (3) .....                        | 2e(4) |          | 149484376 |
| 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) | 1477971  |           |
| (2) Contract administrator fees .....                                                | 2i(2) |          |           |
| (3) Investment advisory and management fees .....                                    | 2i(3) | 1640240  |           |
| (4) Other .....                                                                      | 2i(4) | 7204928  |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4) .....                 | 2i(5) |          | 10323139  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |          | 159807515 |

**Net Income and Reconciliation**

|                                                          |       |  |          |
|----------------------------------------------------------|-------|--|----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 79983828 |
| 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) ☐ Unmodified (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.) .....                                          |     | X  |          |
| <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.).....                                |     | X  |          |
| <b>4d</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | X   |    | 25000000 |
| <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? .....                                                                                       |     | X  |          |
| <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?.....                                                     |     | X  |          |
| <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?.....                                           |     | X  |          |
| <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.) .....                                                                | X   |    |          |
| <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.) ..... | X   |    |          |
| <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? .....                                                           |     | X  |          |
| <b>4k</b>                                                                                                                                                                                                                     |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?.....                                                                                                                                             |     | X  |          |
| <b>4l</b>                                                                                                                                                                                                                     |     | X  |          |
| <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>                                                                                                                                                                                                                     |     |    |          |

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

**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 4342005. (See instructions.)

|                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<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</div>                                                                                                                                 | <div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2019</div> <div>This Form is Open to Public Inspection.</div> |
| For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| A Name of plan<br>OWENS CORNING MERGED RETIREMENT PLAN                                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                  | B Three-digit plan number (PN) ▶ 001                                                            |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>OWENS CORNING                                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                  | D Employer Identification Number (EIN)<br>43-2109021                                            |
| Part I                                                                                                                                                                                                                                                                                                                                                          | Distributions                                                                                                                                                                                                                                                                                    |                                                                                                 |
| All references to distributions relate only to payments of benefits during the plan year.                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  | 1 0                                                                                             |
| 2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br><br>EIN(s): 25-1442864                                                                                                            |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                  | 3 239                                                                                           |
| Part II                                                                                                                                                                                                                                                                                                                                                         | Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)                                                                                                                           |                                                                                                 |
| 4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A<br>If the plan is a defined benefit plan, go to line 8.                                                                                                |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month Day Year<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.                              |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                  | 6a                                                                                              |
| b Enter the amount contributed by the employer to the plan for this plan year                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                  | 6b                                                                                              |
| c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                  | 6c                                                                                              |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 7 Will the minimum funding amount reported on line 6c be met by the funding deadline? <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Part III                                                                                                                                                                                                                                                                                                                                                        | Amendments                                                                                                                                                                                                                                                                                       |                                                                                                 |
| 9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. <input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input checked="" type="checkbox"/> No        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Part IV                                                                                                                                                                                                                                                                                                                                                         | ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.                                                                                                                                                       |                                                                                                 |
| 10 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                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 11 a Does the ESOP hold any preferred stock? <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                        |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 12 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) 2019 v. 190130                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  |                                                                                                 |

**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> | <p>If the total number of participants is 1,000 or more, complete lines (a) through (c)</p> <p><b>a</b> Enter the percentage of plan assets held as:<br/>           Stock: <u>34.0</u> % Investment-Grade Debt: <u>46.0</u> % High-Yield Debt: <u>6.0</u> % Real Estate: <u>0.0</u> % Other: <u>14.0</u> %</p> <p><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</p> <p><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): _____</p>                                                                                                                     |
| <b>20</b> | <p><b>PBGC missed contribution reporting requirements.</b> If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.</p> <p><b>a</b> Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</p> <p><b>b</b> If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:</p> <p><input type="checkbox"/> Yes.</p> <p><input type="checkbox"/> No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.</p> <p><input type="checkbox"/> No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.</p> <p><input type="checkbox"/> No. Other. Provide explanation _____</p> |

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# Owens Corning Merged Retirement Plan

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**Financial Report**  
**December 31, 2019**

## 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, 2019 and 2018 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 The Northern Trust Company (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, 2019 and 2018 that the information provided to the plan administrator is complete and accurate.

### ***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, 2019 and reportable transactions for the year ended December 31, 2019 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.

To the Plan Administrator  
Owens Corning Merged Retirement Plan

**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 & Moran, PLLC*

Toledo, Ohio  
March 3, 2021

## Owens Corning Merged Retirement Plan

### Statement of Net Assets Available for Benefits

| December 31, 2019 and 2018                                  |                       |                       |
|-------------------------------------------------------------|-----------------------|-----------------------|
|                                                             | 2019                  | 2018                  |
| <b>Assets</b>                                               |                       |                       |
| Investments at fair value:                                  |                       |                       |
| U.S. government, state, municipal, and corporate securities | \$ 287,843,204        | \$ 316,020,208        |
| Corporate stocks                                            | 107,334,825           | 97,526,693            |
| Mutual funds                                                | 49,813,760            | 23,935,670            |
| Interest-bearing cash                                       | 3,078,240             | 2,556,191             |
| Foreign debt securities                                     | 8,226,925             | 9,157,458             |
| Common collective trust funds                               | 188,036,467           | 192,947,690           |
| Limited liability corporation                               | 38,825,995            | 37,462,051            |
| Pooled investment funds - Hedge funds                       | 46,986,955            | 43,957,537            |
| Total investments at fair value                             | 730,146,371           | 723,563,498           |
| Contributions receivable                                    | 100,000,000           | 25,000,000            |
| Due from broker for securities sold                         | 350,997               | 2,889,710             |
| Accrued income                                              | 295,531               | 301,198               |
| Accrued interest and dividends                              | 2,893,352             | 3,638,170             |
| Non-interest-bearing cash                                   | 75,167                | 40,700                |
| Total assets                                                | 833,761,418           | 755,433,276           |
| <b>Liabilities</b>                                          |                       |                       |
| Accrued liabilities                                         | 619,048               | 380,807               |
| Due to broker for securities purchased                      | 1,053,757             | 2,947,684             |
| Total liabilities                                           | 1,672,805             | 3,328,491             |
| <b>Net Assets Available for Benefits</b>                    | <b>\$ 832,088,613</b> | <b>\$ 752,104,785</b> |

## Owens Corning Merged Retirement Plan

### Statement of Changes in Net Assets Available for Benefits

Years Ended December 31, 2019 and 2018

|                                                           | 2019                         | 2018                         |
|-----------------------------------------------------------|------------------------------|------------------------------|
| <b>Additions</b>                                          |                              |                              |
| Employer contributions                                    | \$ 100,000,000               | \$ 25,000,000                |
| Investment income (loss):                                 |                              |                              |
| Interest and dividends                                    | 19,118,674                   | 17,687,754                   |
| Net realized and unrealized gains (losses) on investments | 120,409,222                  | (69,019,710)                 |
| Other investment income                                   | 263,447                      | 375,454                      |
| Total investment income (loss)                            | 139,791,343                  | (50,956,502)                 |
| Total additions - Net                                     | 239,791,343                  | (25,956,502)                 |
| <b>Deductions</b>                                         |                              |                              |
| Benefits paid directly to participants or beneficiaries   | 66,225,376                   | 74,351,269                   |
| Purchase of annuity contract                              | 83,259,000                   | -                            |
| Administrative expenses                                   | 10,323,139                   | 8,775,891                    |
| Total deductions                                          | 159,807,515                  | 83,127,160                   |
| <b>Net Increase (Decrease)</b>                            | 79,983,828                   | (109,083,662)                |
| <b>Net Assets Available for Benefits</b>                  |                              |                              |
| Beginning of year                                         | 752,104,785                  | 861,188,447                  |
| End of year                                               | <u><u>\$ 832,088,613</u></u> | <u><u>\$ 752,104,785</u></u> |

December 31, 2019 and 2018

### 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**

The 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"). The Northern Trust Company (the "Trustee") serves as the trustee of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (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 the following:

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.

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.

December 31, 2019 and 2018

### Note 1 - Plan Description (Continued)

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 at or after age 65. This Benefit Part provides a fixed-dollar benefit, with amounts varying by plan, for each year of service subsequent to December 31, 1976.

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.

December 31, 2019 and 2018

### 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 Owens Corning 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 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, 2019 and 2018 through a combination of cash contributions and the application of available funding balances.

#### **Party-in-interest Transactions**

Certain plan assets are in investment funds managed by The Northern Trust Company or its affiliates. The Northern Trust Company is the Trustee of the Plan; therefore, these transactions qualify as party-in-interest transactions, as defined under ERISA guidelines.

**December 31, 2019 and 2018****Note 2 - Summary of Significant Accounting Policies*****Investment Valuation***

The Plan's investments are stated at fair value.

The common collective trust funds, pooled investment funds, and investments in limited liability corporations are valued at net asset value per share (NAV) (or its equivalent) of the funds, which is based on the fair value of the funds' underlying assets. The U.S. government, state, municipal, and corporate debt securities and foreign debt securities are valued using quoted market prices and 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. The interest-bearing cash is valued at fair value based on its outstanding balance. All other investments are valued based on quoted market prices reported in active markets. See Note 7 for additional information.

***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 the following:

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

***Actuarial Assumptions***

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

The significant actuarial assumptions used in the valuation of the Plan at December 31, 2018 are summarized as follows:

|                        |                                                                                                                                                                                                                                                                                                                                                                                                   |
|------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Actuarial cost method  | Traditional Unit Credit                                                                                                                                                                                                                                                                                                                                                                           |
| Assumed rate of return | 6.75 percent per annum                                                                                                                                                                                                                                                                                                                                                                            |
| Healthy mortality      | Base table: RP-2014 adjusted backward to 2006 with MP-2014; collar adjusted; single blended table of rates for annuitants and nonannuitants (based on annuitant table). Mortality improvement scale: Generational projections with modified MP-2018 scale (modifications to long-term rate: 0.75 percent from age 65 to 84 and 0.49 percent above age 84 grading down to 0.00 percent at age 115) |
| Disabled mortality     | Base table: same as healthy assumption, but using disabled base table without collar adjustments. Mortality improvement scale: same as healthy assumption                                                                                                                                                                                                                                         |
| Lump-sum mortality     | Base table: PPA 2019 Optional using a unisex base table without collar adjustments. Mortality improvement scale: MP-2018                                                                                                                                                                                                                                                                          |

**December 31, 2019 and 2018**

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

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 participant 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.

***Annuity Contract***

In October 2019, the Plan purchased an annuity contract from Minnesota Life Insurance Company. Under the agreement, Minnesota Life Insurance Company assumed the obligation to pay future pension benefits, starting on January 1, 2020, for certain participants of the Plan whose monthly benefit amounts commenced prior to January 1, 2019 and were \$600 or less per month. The purchase price of the annuity contract was \$83,259,000. As of the financial statement date, there have been no adjustments to the purchase price. These contracts and related obligations are excluded from the Plan's financial statements.

***Subsequent Events***

The financial statements and related disclosures include evaluation of events up through and including March 3, 2021, which is the date the financial statements were available to be issued.

**Note 3 - Unaudited Information**

The Northern Trust Company (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.

**December 31, 2019 and 2018****Note 4 - Accumulated Plan Benefits**

The actuarial present value of accumulated plan benefits is determined by consulting actuaries from Willis Towers Watson. The calculation of the accumulated plan benefits attributable to participants in the Plan, which was made as of and for the year ended December 31, 2018, the most recent actuarial valuation, is as follows:

|                                                            |                       |
|------------------------------------------------------------|-----------------------|
| Actuarial present value of accumulated plan benefits:      |                       |
| Vested benefits:                                           |                       |
| Participants currently receiving benefit payments          | \$ 353,289,806        |
| Active participants                                        | 245,689,899           |
| Deferred participants                                      | <u>96,007,769</u>     |
| Total vested benefits                                      | 694,987,474           |
| Nonvested benefits                                         | <u>3,456,365</u>      |
| Total actuarial present value of accumulated plan benefits | <u>\$ 698,443,839</u> |

A summary of significant changes in the actuarial present value of accumulated plan benefits during the year ended December 31, 2018 is as follows:

|                                                                          |                       |
|--------------------------------------------------------------------------|-----------------------|
| Actuarial present value of accumulated plan benefits - Beginning of year | \$ 733,462,056        |
| Increase (decrease) during the year attributable to:                     |                       |
| Benefits accumulated                                                     | 3,218,926             |
| Actuarial gains                                                          | (2,256,108)           |
| Interest due to the decrease in the discount period                      | 47,239,293            |
| Benefits paid                                                            | (74,351,269)          |
| Changes in actuarial assumptions                                         | <u>(8,869,059)</u>    |
| Net decrease                                                             | <u>(35,018,217)</u>   |
| Actuarial present value of accumulated plan benefits - End of year       | <u>\$ 698,443,839</u> |

In October 2019, the Plan purchased a group annuity contract from Minnesota Life Insurance Company. The impact of the annuity purchase has not been reflected in the accumulated plan benefits as of December 31, 2018 or the statement of changes in accumulated plan benefits for the year then ended. See Note 2 for additional information.

Changes in actuarial assumptions occurring during the year ended December 31, 2018 included updating from the MP-2016 projection scale to the MP-2018 projection scale and updating various rates and assumptions affecting the expected timing and amounts of benefits, such as retirement rates, withdrawal rates, disability incidence assumptions, and form of payment assumptions.

December 31, 2019 and 2018

### Note 5 - Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan to terminate the Plan. In the event the Plan terminates, the net assets of the Plan will be allocated, generally to provide the following benefits in the order indicated:

1. To provide for expenses of the Plan, including any expenses relating to the termination of the Plan
2. To provide 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
3. 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
4. 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
5. 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
6. To provide benefits to participants not included in the above paragraphs
7. Any excess remaining after the above allocation will revert to the plan sponsor, Owens Corning.

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 those benefits and may also depend on the level of benefits guaranteed by the PBGC.

### Note 6 - Tax Status

The Plan obtained its latest determination letter on March 5, 2018, 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 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 valuation techniques and inputs 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, 2019 and 2018.

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

December 31, 2019 and 2018

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

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.

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 where inputs used to measure fair value fall into different levels of the 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<br>at December 31, 2019 |                                |                |                |
|----------------------------------------------------------------------------|--------------------------------|----------------|----------------|
|                                                                            | Investments<br>(at Fair Value) | Level 1        | Level 2        |
| U.S. government, state, municipal, and corporate debt securities           | \$ 287,843,204                 | \$ -           | \$ 287,843,204 |
| Corporate stocks                                                           | 107,334,825                    | 107,334,825    | -              |
| Mutual funds                                                               | 49,813,760                     | 49,813,760     | -              |
| Interest-bearing cash                                                      | 3,078,240                      | -              | 3,078,240      |
| Foreign debt securities                                                    | 8,226,925                      | -              | 8,226,925      |
| Total                                                                      | 456,296,954                    | \$ 157,148,585 | \$ 299,148,369 |
| Investments measured at NAV:                                               |                                |                |                |
| Common collective trust funds:                                             |                                |                |                |
| Debt securities (1)                                                        | 32,552,329                     |                |                |
| Equity (2)                                                                 | 91,487,554                     |                |                |
| Money market funds (3)                                                     | 2,629,893                      |                |                |
| Commodity funds (6)                                                        | 61,366,691                     |                |                |
| Limited liability corporation (4)                                          | 38,825,995                     |                |                |
| Pooled investment fund - Hedge funds (5)                                   | 46,986,955                     |                |                |
| Total investments at fair value                                            | \$ 730,146,371                 |                |                |

# Notes to Financial Statements

December 31, 2019 and 2018

## Note 7 - Fair Value Measurements (Continued)

| Assets Measured at Fair Value on a Recurring Basis<br>at December 31, 2018 |                                |                       |                       |
|----------------------------------------------------------------------------|--------------------------------|-----------------------|-----------------------|
|                                                                            | Investments<br>(at Fair Value) | Level 1               | Level 2               |
| U.S. government, state, municipal, and corporate debt securities           | \$ 316,020,208                 | \$ -                  | \$ 316,020,208        |
| Corporate stocks                                                           | 97,526,693                     | 97,526,693            | -                     |
| Mutual funds                                                               | 23,935,670                     | 23,935,670            | -                     |
| Interest-bearing cash                                                      | 2,556,191                      | -                     | 2,556,191             |
| Foreign debt securities                                                    | 9,157,458                      | -                     | 9,157,458             |
| Total                                                                      | 449,196,220                    | <u>\$ 121,462,363</u> | <u>\$ 327,733,857</u> |
| Investments measured at NAV:                                               |                                |                       |                       |
| Common collective trust funds:                                             |                                |                       |                       |
| Debt securities (1)                                                        | 49,962,539                     |                       |                       |
| Equity (2)                                                                 | 85,356,837                     |                       |                       |
| Money market fund (3)                                                      | 3,401,805                      |                       |                       |
| Commodity funds (6)                                                        | 54,226,509                     |                       |                       |
| Limited liability corporation (4)                                          | 37,462,051                     |                       |                       |
| Pooled investment fund - Hedge funds (5)                                   | 43,957,537                     |                       |                       |
| Total investments at fair value                                            | <u>\$ 723,563,498</u>          |                       |                       |

- (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 trust funds, pooled investment funds, and collective investment trusts 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 primarily invests in fixed-income securities, including, but not limited to, bonds, notes, or other investments, such as government securities, commercial paper, certificates of deposit, 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 a 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. A request for redemption must be received by the 15th of the month to receive funds at the end of the month.
- (5) This class represents investments in actively managed pooled investment hedge funds that invest primarily in equity securities. For one of these funds, redemptions are restricted to occurring quarterly with 60 days' prior written notice or monthly with 90 days' prior written notice. For one of the funds, a request for redemption must be received at least 65 days prior to the requested date.
- (6) This class represents investments in actively managed common collective trust funds that invest primarily in derivatives and other commodity-linked instruments whose performance is expected to correspond to the performance of the underlying commodity, without investing directly in the physical commodity.

There were no unfunded commitments on the investments at NAV described above. There were no redemption restrictions on the investments describe above except for those described above.

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 Reportable Transactions

**Form 5500, Schedule H, Line 4j**  
**EIN 43-2109021, Plan No. 001**  
**Year Ended December 31, 2019**

| (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 of<br>Asset on<br>Transaction Date | (i)<br>Net (Loss) Gain |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|-----------------------|----------------------|----------------------------|---------------------------------------------------------|------------------------|
| Category (i) - A single transaction that amounts to more than 5 percent of the beginning value of total plan assets:                                                                    |                                                                                              |                       |                      |                            |                                                         |                        |
| Northern Trust                                                                                                                                                                          | BLACKROCK RUSSELL 1000 INDEX FUND CUSIP - 0674299B8                                          | \$ -                  | \$ 41,337,110        | \$ 15,950,315              | \$ 41,337,110                                           | \$ 25,386,795          |
| Northern Trust                                                                                                                                                                          | BLACKROCK RUSSELL 3000 INDEX FUND CUSIP - 14999KK08                                          | 41,337,110            | -                    | 41,337,110                 | 41,337,110                                              | -                      |
| Northern Trust                                                                                                                                                                          | COLTV SHORT TERM INVT FUND CUSIP - 195998AC3                                                 | -                     | 83,259,000           | 83,259,000                 | 83,259,000                                              | -                      |
| 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: |                                                                                              |                       |                      |                            |                                                         |                        |
| Northern Trust                                                                                                                                                                          | BLACKROCK RUSSELL 1000 INDEX FUND CUSIP - 0674299B8 -<br>Sales - 3                           | -                     | 45,037,110           | 17,436,691                 | 45,037,110                                              | 27,600,419             |
| Northern Trust                                                                                                                                                                          | BLACKROCK RUSSELL 3000 INDEX FUND CUSIP - 14999KK08 -<br>Purchases - 2                       | 44,337,110            | -                    | 44,337,110                 | 44,337,110                                              | -                      |
| Northern Trust                                                                                                                                                                          | BLACKROCK US DEBT INDEX FUND E CUSIP - 8EN99YB29:<br>Purchases - 3<br>Sales - 10             | 39,700,000<br>-       | -<br>37,600,000      | 39,700,000<br>36,246,406   | 39,700,000<br>37,600,000                                | -<br>1,353,594         |
| Northern Trust                                                                                                                                                                          | COLTV SHORT TERM INVT FUND CUSIP - 195998AC3:<br>Purchases - 469<br>Sales - 339              | 339,287,323<br>-      | -<br>340,059,241     | 339,287,323<br>340,059,241 | 339,287,323<br>340,059,241                              | -<br>-                 |
| Northern Trust                                                                                                                                                                          | UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL - BK1WFFY3:<br>Purchases - 503<br>Sales - 273   | 50,821,599<br>-       | -<br>50,626,641      | 50,821,599<br>50,616,946   | 50,821,599<br>50,626,641                                | -<br>9,695             |
| Northern Trust                                                                                                                                                                          | WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL - BGRW851:<br>Purchases - 369<br>Sales - 310 | 50,091,196<br>-       | -<br>46,636,954      | 50,091,196<br>45,686,404   | 50,091,196<br>46,636,954                                | -<br>950,550           |

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

# 5500 Supplemental Schedules

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Account Name OWENS CORNING Account number OCDBMT  
 CORNING DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID              | Shares/Par Value | Historical Cost  | Current Value    |
|----------------------------------------------|------------------|------------------|------------------|
| <i>Non-Interest Bearing Cash - USD</i>       |                  |                  |                  |
| AUD - Australian dollar                      | 10,078.390       | 10,078.39        | 10,078.39        |
| CHF - Swiss franc                            | 19,874.000       | 19,874.00        | 19,874.00        |
| DKK - Danish krone                           | 64.580           | 64.58            | 64.58            |
| EUR - Euro                                   | 30,827.680       | 30,827.68        | 30,827.68        |
| GBP - British pound sterling                 | 12,678.860       | 12,678.86        | 12,678.86        |
| HKD - Hong Kong dollar                       | 218.980          | 218.98           | 218.98           |
| JPY - Japanese yen                           | 1,336.950        | 1,336.95         | 1,336.95         |
| KRW - South Korean won                       | 1.800            | 1.80             | 1.80             |
| NOK - Norwegian krone                        | 47.770           | 47.77            | 47.77            |
| NZD - New Zealand dollar                     | 33.650           | 33.65            | 33.65            |
| SEK - Swedish krona                          | -1.290           | -1.29            | -1.29            |
| USD - United States dollar                   | 5.520            | 5.52             | 5.52             |
| USD - United States dollar                   | 0.000            | 0.00             | 0.00             |
| <b>Total - all currencies</b>                |                  | <b>75,166.89</b> | <b>75,166.89</b> |
| <b>Total Non-Interest Bearing Cash - USD</b> |                  | <b>75,166.89</b> | <b>75,166.89</b> |

## *Receivables - Other - USD*

|                                                          |       |                  |                  |
|----------------------------------------------------------|-------|------------------|------------------|
| Pending foreign exchange purchases: United States dollar | 0.000 | 14,762.00        | 14,762.00        |
| <b>Total - all currencies</b>                            |       | <b>14,762.00</b> | <b>14,762.00</b> |
| Pending trade sales: United States dollar                | 0.000 | 24,684.99        | 24,684.99        |
| <b>Total - all currencies</b>                            |       | <b>24,684.99</b> | <b>24,684.99</b> |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID           | Shares/Par Value | Historical Cost   | Current Value     |
|-------------------------------------------|------------------|-------------------|-------------------|
| <b>Receivables - Other - USD</b>          |                  |                   |                   |
| Pending trade sales: Singapore dollar     | 0.000            | 14,721.70         | 14,763.37         |
| Pending trade sales: United States dollar | 0.000            | 296,786.42        | 296,786.42        |
| <b>Total - all currencies</b>             |                  | <b>311,508.12</b> | <b>311,549.79</b> |
| <b>Total Receivables - Other - USD</b>    |                  | <b>350,955.11</b> | <b>350,996.78</b> |

## Interest Bearing Cash - USD

|                                          |               |                     |                     |
|------------------------------------------|---------------|---------------------|---------------------|
| USD - United States dollar               | 3,078,240.030 | 3,078,240.03        | 3,078,240.03        |
| <b>Total - all currencies</b>            |               | <b>3,078,240.03</b> | <b>3,078,240.03</b> |
| <b>Total Interest Bearing Cash - USD</b> |               | <b>3,078,240.03</b> | <b>3,078,240.03</b> |

## U.S. Government Securities

### United States - USD

|                                                                                              |               |              |              |
|----------------------------------------------------------------------------------------------|---------------|--------------|--------------|
| FHLB BD 5.5 07-15-2036<br>CUSIP: 3133XGAY0                                                   | 75,000.000    | 103,155.75   | 105,424.89   |
| FHLMC DTD 10/25/2000 6.75 03-15-2031<br>CUSIP: 3134A4AA2                                     | 455,000.000   | 664,714.05   | 659,344.16   |
| FHLMC MTN 6.25 07-15-2032<br>SEDOL: B86ZQC8                                                  | 350,000.000   | 496,597.50   | 504,139.21   |
| FNMA NT 5.625 07-15-2037<br>CUSIP: 31398AFD9                                                 | 280,000.000   | 387,343.60   | 409,730.74   |
| FNMA 7.25 05-15-2030<br>CUSIP: 31359MFP3                                                     | 280,000.000   | 420,226.80   | 412,038.73   |
| TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE<br>09-15-2065 REG SEDOL: BYTX2R8             | 150,000.000   | 169,876.50   | 195,255.92   |
| TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE<br>09-15-2039 REG SEDOL: B4NTYJ8         | 200,000.000   | 261,558.00   | 275,653.22   |
| UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE<br>02-15-2045 REG CUSIP: 912810RK6 | 5,060,000.000 | 4,833,933.59 | 5,175,035.96 |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE<br>05-15-2046 REG SEDOL: BYZ2TS9   | 2,740,000.000 | 2,526,013.66 | 2,804,325.77 |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>U.S. Government Securities</b>                                                         |                  |                 |               |
| <b>United States - USD</b>                                                                |                  |                 |               |
| UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029<br>SEDOL: BKVK883                         | 3,000,000.000    | 2,977,898.64    | 2,957,109.36  |
| UNITED STATES T-BOND 2.875% 05-15-2049<br>CUSIP: 912810SH2                                | 180,000.000      | 204,652.98      | 198,935.16    |
| UNITED STATES TREAS BDS 2.25% DUE<br>08-15-2046 CUSIP: 912810RT7                          | 2,465,000.000    | 2,153,783.89    | 2,401,641.81  |
| UNITED STATES TREAS BDS 2.875% DUE<br>11-15-2046 SEDOL: BZ1BP67                           | 2,590,000.000    | 2,500,309.72    | 2,847,988.30  |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG<br>CUSIP: 912810QT8                  | 575,000.000      | 653,560.87      | 653,478.52    |
| UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG<br>SEDOL: B89T3Q0                    | 2,835,000.000    | 2,914,708.44    | 3,221,822.45  |
| UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG<br>SEDOL: BZ56WG7                     | 1,730,000.000    | 2,239,287.92    | 2,151,687.50  |
| UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG<br>SEDOL: BYQLTY1                       | 375,000.000      | 423,936.55      | 418,022.46    |
| UNITED STATES TREAS BDS DTD 3.125% 05-15-2048<br>CUSIP: 912810SC3                         | 365,000.000      | 348,813.59      | 421,346.88    |
| UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG<br>CUSIP: 912810QA9             | 2,650,000.000    | 2,976,768.38    | 3,180,931.63  |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG<br>SEDOL: BYQLTZ2              | 525,000.000      | 709,491.59      | 691,974.61    |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG<br>SEDOL: BSTJVZ5              | 410,000.000      | 525,644.77      | 517,641.01    |
| UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG<br>SEDOL: BYQLV01              | 670,000.000      | 893,896.45      | 888,194.92    |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE<br>11-15-2042 REG SEDOL: BZ56WH8         | 7,380,000.000    | 6,686,474.30    | 7,892,564.02  |
| UNITED STATES TREAS BDS DTD 2.75% 08-15-2047<br>CUSIP: 912810RY6                          | 1,943,000.000    | 1,852,987.18    | 2,088,952.70  |
| UNITED STATES TREAS BDS DTD 2.75% 11-15-2047<br>CUSIP: 912810RZ3                          | 2,700,000.000    | 2,520,793.34    | 2,902,816.41  |
| UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049<br>SEDOL: BJ7G9G2                       | 2,905,000.000    | 3,281,306.98    | 3,285,827.34  |
| UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE<br>02-15-2040REG SEDOL: BZ56W90 | 380,000.000      | 524,929.40      | 526,210.94    |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>U.S. Government Securities</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                           |                  |                 |               |
| UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG<br>CUSIP: 912810PT9           | 1,540,000.000    | 2,070,246.24    | 2,121,771.10  |
| UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG<br>SEDOL: BYSJ1Z8            | 390,000.000      | 436,770.25      | 427,324.22    |
| UNITED STATES TREAS BDS 2.25% 08-15-2049<br>SEDOL: BK9DLC8                           | 5,970,000.000    | 5,932,243.08    | 5,807,690.63  |
| UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043<br>SEDOL: B8W8CX4                   | 4,810,000.000    | 4,552,466.35    | 5,251,355.07  |
| UNITED STATES TREAS BDS 3.0% DUE 08-15-2048<br>CUSIP: 912810SD1                      | 1,070,000.000    | 1,058,577.77    | 1,208,138.67  |
| UNITED STATES TREAS BDS 3.0% DUE 02-15-2048<br>CUSIP: 912810SA7                      | 815,000.000      | 802,269.72      | 918,530.47    |
| UNITED STATES TREAS BDS 3.375 05-15-2044REG<br>SEDOL: BYQLTW9                        | 2,310,000.000    | 2,841,868.07    | 2,739,515.63  |
| UNITED STATES TREAS BDS 3.625 DUE 02-15-2044<br>TBOND SEDOL: BJT0ZCO                 | 640,000.000      | 824,597.90      | 788,125.00    |
| UNITED STATES TREAS BDS 3.625 DUE 08-15-2043<br>SEDOL: BCZQWC2                       | 2,220,000.000    | 2,488,045.12    | 2,727,998.43  |
| UNITED STATES TREAS BDS 3.75 DUE 11-15-2043 REG<br>SEDOL: BGK9QZ5                    | 65,000.000       | 75,603.34       | 81,450.59     |
| UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG<br>CUSIP: 912810RV2                    | 1,860,000.000    | 1,804,999.22    | 2,094,970.30  |
| UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG<br>SEDOL: BF0T9Z9                      | 6,535,000.000    | 7,118,998.03    | 7,360,299.01  |
| UNITED STATES TREAS BDS 3% DUE 05-15-2045<br>SEDOL: BXC4FZ0                          | 2,310,000.000    | 2,382,712.72    | 2,584,763.67  |
| UNITED STATES TREAS BDS 4.375% DUE 11-15-2039<br>SEDOL: BYQLV23                      | 920,000.000      | 1,248,008.60    | 1,233,195.31  |
| UNITED STATES TREAS BILLS 0% T-BILL 02-13-2020<br>SEDOL: BK20C01                     | 775,000.000      | 772,249.53      | 773,655.05    |
| UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE<br>08-15-2029 REG CUSIP: 912828YB0 | 920,000.000      | 908,862.12      | 896,964.06    |
| US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG<br>SEDOL: BYQLV12               | 875,000.000      | 1,194,771.22    | 1,181,557.62  |

\*\* All or a portion of this security participates in Securities Lending.

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost      | Current Value        |
|-------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>U.S. Government Securities</i>                                 |                  |                      |                      |
| <b>United States - USD</b>                                        |                  |                      |                      |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG<br>SEDOL: BGRW851       | 3,510,000.000    | 4,404,791.85         | 4,246,003.13         |
| <b>Total United States - USD</b>                                  |                  | <b>85,170,745.57</b> | <b>90,231,402.58</b> |
| <b>Total U.S. Government Securities</b>                           |                  | <b>85,170,745.57</b> | <b>90,231,402.58</b> |
| <i>Corporate Debt Instruments - Preferred</i>                     |                  |                      |                      |
| <b>Australia - USD</b>                                            |                  |                      |                      |
| BHP BILLITON FIN 5% DUE 09-30-2043<br>CUSIP: 055451AV0            | 310,000.000      | 363,783.52           | 397,018.26           |
| <b>Total Australia - USD</b>                                      |                  | <b>363,783.52</b>    | <b>397,018.26</b>    |
| <b>Netherlands - USD</b>                                          |                  |                      |                      |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG<br>SEDOL: BCZQWS8 | 145,000.000      | 159,365.70           | 176,831.08           |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042<br>SEDOL: B7C01S1        | 105,000.000      | 112,805.15           | 112,329.04           |
| SHELL INTL FIN B V 3.75% DUE 09-12-2046<br>CUSIP: 822582BY7       | 540,000.000      | 529,269.18           | 593,852.94           |
| <b>Total Netherlands - USD</b>                                    |                  | <b>801,440.03</b>    | <b>883,013.06</b>    |
| <b>United Kingdom - USD</b>                                       |                  |                      |                      |
| GLAXOSMITHKLINE CAP PLC 3.375% DUE 06-01-2029<br>SEDOL: BJ0M5L4   | 420,000.000      | 423,213.60           | 450,806.72           |
| <b>Total United Kingdom - USD</b>                                 |                  | <b>423,213.60</b>    | <b>450,806.72</b>    |
| <b>United States - USD</b>                                        |                  |                      |                      |
| ALABAMA PWR CO 3.45% DUE 10-01-2049<br>SEDOL: BJYDFQ8             | 170,000.000      | 169,430.50           | 174,421.57           |
| ALABAMA PWR CO 3.75% DUE 03-01-2045<br>SEDOL: BYZ5H95             | 115,000.000      | 109,302.14           | 121,915.20           |
| AMEREN ILLINOIS CO 3.25% DUE 03-15-2050<br>SEDOL: BKMJWW0         | 235,000.000      | 233,839.10           | 237,986.66           |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                      |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| AMERN WTR CAP CORP 6.593% DUE 10-15-2037<br>SEDOL: B3B3L83         | 20,000.000       | 28,586.20       | 28,237.07     |
| ATMOS ENERGY CORP 3.375% DUE 09-15-2049<br>CUSIP: 049560AS4        | 385,000.000      | 398,836.90      | 390,979.22    |
| BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042<br>SEDOL: B630666           | 30,000.000       | 32,575.50       | 35,298.63     |
| BRISTOL MYERS 3.25% DUE 08-01-2042<br>SEDOL: B8L71C4               | 30,000.000       | 24,668.40       | 29,977.81     |
| BURL NORTHN DEB 5.05 DUE 03-01-2041<br>SEDOL: B3N60C7              | 55,000.000       | 61,556.00       | 68,179.56     |
| BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043<br>CUSIP: 12189LAP6 | 900,000.000      | 1,023,842.85    | 1,148,958.53  |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044<br>SEDOL: BQ26P46          | 45,000.000       | 53,883.45       | 53,664.96     |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042<br>SEDOL: B88N0G2             | 120,000.000      | 126,631.20      | 135,830.08    |
| CENTERPOINT ENERGY 3.95% 03-01-2048<br>SEDOL: BFYS3F0              | 50,000.000       | 49,756.64       | 56,170.69     |
| COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO<br>SEDOL: BHQ3TB5      | 40,000.000       | 40,741.60       | 45,297.75     |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG<br>SEDOL: B4T4431      | 65,000.000       | 84,035.28       | 94,728.70     |
| DEERE & CO 2.875% DUE 09-07-2049<br>CUSIP: 244199BG9               | 660,000.000      | 651,648.20      | 627,945.21    |
| DISNEY WALT CO 2% DUE 09-01-2029<br>SEDOL: BJJJT81                 | 990,000.000      | 968,519.25      | 960,792.15    |
| DUKE ENERGY FLA 2.5% DUE 12-01-2029<br>SEDOL: BK6X9F0              | 145,000.000      | 144,923.15      | 144,615.66    |
| DUKE ENERGY IND 3.75% DUE 05-15-2046<br>SEDOL: BYQHP07             | 70,000.000       | 72,481.50       | 75,221.58     |
| DUKE ENERGY 4 DUE 09-30-2042<br>SEDOL: B8GF9H4                     | 75,000.000       | 78,222.34       | 83,714.42     |
| DUKE ENERGY 4.25% DUE 12-15-2041<br>SEDOL: B799H27                 | 60,000.000       | 58,141.80       | 68,606.96     |
| DUKE ENERGY 4.375% DUE 03-30-2044<br>CUSIP: 26442RAB7              | 870,000.000      | 905,222.06      | 1,010,852.62  |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                              | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Preferred</i>                |                  |                 |               |
| <b>United States - USD</b>                                   |                  |                 |               |
| ENTERGY TEX INC 4.5% 03-30-2039<br>SEDOL: BJ2NY41            | 135,000.000      | 134,243.10      | 155,131.17    |
| HOME DEPOT INC 4.25% DUE 04-01-2046<br>SEDOL: BYQF318        | 155,000.000      | 173,789.33      | 182,783.61    |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG<br>SEDOL: BR30BC4      | 205,000.000      | 236,101.74      | 245,033.95    |
| HOME DEPOT INC 5.4% DUE 09-15-2040<br>SEDOL: B3LQNX1         | 135,000.000      | 168,953.85      | 179,134.87    |
| MEDTRONIC INC 4.625% DUE 03-15-2045<br>SEDOL: BYMLDL0        | 66,000.000       | 78,939.15       | 83,130.62     |
| MERCK & CO INC NEW 3.4% DUE 03-07-2029<br>SEDOL: BJ0KX03     | 415,000.000      | 435,463.35      | 449,604.98    |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050<br>SEDOL: BKT2JL0 | 115,000.000      | 114,351.40      | 113,598.66    |
| ORACLE CORP 3.8% 11-15-2037<br>CUSIP: 68389XBP9              | 860,000.000      | 863,907.70      | 939,943.59    |
| ORACLE CORP 4.125% DUE 05-15-2045<br>SEDOL: BWTM334          | 200,000.000      | 191,015.60      | 226,001.50    |
| ORACLE CORP 4.375% DUE 05-15-2055<br>SEDOL: BWTM356          | 25,000.000       | 29,350.75       | 29,685.62     |
| ORACLE CORP 5.375 DUE 07-15-2040<br>SEDOL: B7FNML7           | 305,000.000      | 377,246.24      | 396,451.88    |
| PACIFICORP 4.125% DUE 01-15-2049<br>SEDOL: BF2WX10           | 730,000.000      | 728,515.50      | 834,849.55    |
| PACIFICORP 5.75% DUE 04-01-2037<br>SEDOL: B1V72T9            | 270,000.000      | 329,749.50      | 357,308.46    |
| PACIFICORP 6.25% DUE 10-15-2037<br>SEDOL: B2853J0            | 225,000.000      | 309,730.35      | 315,680.39    |
| PACIFICORP 6% DUE 01-15-2039<br>SEDOL: B3KTPK2               | 115,000.000      | 156,633.20      | 157,699.28    |
| PEPSICO INC 3.45% DUE 10-06-2046<br>SEDOL: BD3VCR1           | 60,000.000       | 57,390.00       | 63,695.54     |
| PFIZER INC NT 7.2 DUE 03-15-2039<br>SEDOL: B8MJDB2           | 35,000.000       | 53,492.60       | 55,059.40     |
| PFIZER INC 3.45% 03-15-2029<br>SEDOL: BJ1G656                | 150,000.000      | 161,292.00      | 161,652.06    |

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Preferred</b>                                             |                  |                 |               |
| <b>United States - USD</b>                                                                |                  |                 |               |
| PHILIP MORRIS INTERNATIONAL INC 3.875% BDS DUE 08-21-2042<br>USD1000 SEDOL: B90G0K0       | 115,000.000      | 112,043.35      | 119,800.31    |
| PHILIP MORRIS INTL 4.125% DUE 03-04-2043<br>SEDOL: B83KB65                                | 50,000.000       | 52,981.98       | 53,707.56     |
| POTOMAC ELEC PWR 4.15% DUE 03-15-2043<br>SEDOL: B95XX07                                   | 965,000.000      | 1,000,917.53    | 1,090,631.98  |
| PPL ELEC UTILS 3% DUE 10-01-2049<br>SEDOL: BKLMT07                                        | 60,000.000       | 58,992.60       | 57,368.77     |
| PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG<br>SEDOL: BDR0683                           | 130,000.000      | 144,514.88      | 151,301.08    |
| PROGRESSIVE CORP 4.2% DUE 03-15-2048<br>SEDOL: BG0T5R0                                    | 35,000.000       | 40,408.20       | 40,981.62     |
| PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028<br>6.625 12-01-2037 SEDOL: BFNXP0 | 30,000.000       | 37,946.10       | 41,624.78     |
| PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG<br>SEDOL: BMNQZ70                              | 85,000.000       | 87,440.35       | 100,378.48    |
| PRUDENTIAL FINL 5.75% DUE 07-15-2033<br>SEDOL: 2883384                                    | 60,000.000       | 66,849.60       | 77,433.24     |
| PUB SVC ELEC & GAS 3.6% DUE 12-01-2047<br>SEDOL: BD1DFD6                                  | 145,000.000      | 145,797.02      | 157,220.54    |
| PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG<br>CUSIP: 74456QBZ8                        | 575,000.000      | 574,902.25      | 647,757.18    |
| PUBLIC SVC CO N H 3.6% DUE 07-01-2049<br>SEDOL: BJBZSV3                                   | 50,000.000       | 49,881.50       | 53,440.67     |
| S CAROLINA ELEC & 5.45% DUE 02-01-2041<br>SEDOL: B4359G8                                  | 145,000.000      | 169,623.90      | 188,632.97    |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040<br>SEDOL: B65CRM3                                     | 60,000.000       | 61,889.40       | 67,731.18     |
| SOUTHN CAL GAS CO 3.95% DUE 02-15-2050<br>SEDOL: BJQLGX4                                  | 110,000.000      | 109,732.70      | 123,179.84    |
| SOUTHN CAL GAS 3.75 DUE 09-15-2042<br>SEDOL: B8DRYG7                                      | 210,000.000      | 212,612.10      | 220,104.78    |
| UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045<br>SEDOL: BYV3C43                             | 204,000.000      | 202,616.88      | 215,963.42    |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048<br>SEDOL: BG08PD3                           | 450,000.000      | 459,017.46      | 523,110.76    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                               | Shares/Par Value | Historical Cost      | Current Value        |
|---------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Preferred</i>                 |                  |                      |                      |
| <b>United States - USD</b>                                    |                  |                      |                      |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045<br>SEDOL: BYTRVP1     | 65,000.000       | 70,322.85            | 80,043.69            |
| VISA INC 4.3% DUE 12-14-2045<br>SEDOL: BYPHFN1                | 130,000.000      | 158,806.90           | 159,809.65           |
| WALMART INC 2.375% DUE 09-24-2029<br>SEDOL: BKS6GQ7           | 85,000.000       | 85,111.35            | 85,100.91            |
| WALMART INC 3.25% 07-08-2029<br>SEDOL: BJK4BT0                | 175,000.000      | 176,117.05           | 187,831.16           |
| WALMART INC 3.625% DUE 12-15-2047<br>SEDOL: BYZLMX2           | 90,000.000       | 99,067.50            | 100,174.48           |
| WALMART INC 3.95% DUE 06-28-2038<br>SEDOL: BGLQSV5            | 185,000.000      | 183,492.99           | 214,311.30           |
| WALMART INC 5% DUE 10-25-2040<br>SEDOL: BG49725               | 45,000.000       | 49,359.15            | 58,491.65            |
| WELLPOINT INC 5.1% DUE 01-15-2044<br>SEDOL: BCSCZN9           | 105,000.000      | 109,641.47           | 125,662.68           |
| WESTAR ENERGY INC 4.1% DUE 04-01-2043<br>SEDOL: B95XFC3       | 90,000.000       | 89,460.00            | 100,137.88           |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO<br>SEDOL: B91ZLT2 | 100,000.000      | 129,724.60           | 136,598.23           |
| <b>Total United States - USD</b>                              |                  | <b>14,656,281.08</b> | <b>15,718,370.95</b> |
| <b>Total Corporate Debt Instruments - Preferred</b>           |                  | <b>16,244,718.23</b> | <b>17,449,208.99</b> |

## *Corporate Debt Instruments - Other*

### **Australia - USD**

|                                                   |             |                   |                   |
|---------------------------------------------------|-------------|-------------------|-------------------|
| BARRICK PD 5.95% DUE 10-15-2039<br>SEDOL: BG48MX8 | 160,000.000 | 195,276.30        | 202,980.36        |
| <b>Total Australia - USD</b>                      |             | <b>195,276.30</b> | <b>202,980.36</b> |

### **Belgium - USD**

|                                                                         |               |              |              |
|-------------------------------------------------------------------------|---------------|--------------|--------------|
| ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG<br>SEDOL: BJMZ1V3 | 50,000.000    | 55,935.00    | 56,712.48    |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039<br>SEDOL: BJ555S5   | 1,040,000.000 | 1,172,515.51 | 1,308,769.19 |

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# 5500 Supplemental Schedules

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                               | Shares/Par Value | Historical Cost     | Current Value       |
|---------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                     |                  |                     |                     |
| <b>Belgium - USD</b>                                          |                  |                     |                     |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048<br>SEDOL: BF7MH35    | 215,000.000      | 207,213.68          | 241,146.99          |
| ANHEUSER BUSCH 8% DUE 11-15-2039<br>SEDOL: B3RQGZ8            | 40,000.000       | 62,368.00           | 63,646.36           |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036<br>SEDOL: BK5XW52 | 370,000.000      | 372,704.10          | 428,739.07          |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046<br>SEDOL: BJXS2M9 | 450,000.000      | 493,244.95          | 533,755.14          |
| ANHEUSER-BUSCH 4.375% DUE 04-15-2038<br>SEDOL: BDZ7GD1        | 150,000.000      | 133,500.60          | 168,507.32          |
| ANHEUSER-BUSCH 4.6% DUE 04-15-2048<br>SEDOL: BDZ78X5          | 270,000.000      | 249,344.95          | 308,988.98          |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042<br>SEDOL: BDCMR69         | 180,000.000      | 192,302.50          | 213,070.84          |
| ANHEUSER-BUSCH 4% DUE 01-17-2043<br>SEDOL: B7SBDV5            | 70,000.000       | 64,560.30           | 74,863.95           |
| <b>Total Belgium - USD</b>                                    |                  | <b>3,003,689.59</b> | <b>3,398,200.32</b> |
| <b>Brazil - USD</b>                                           |                  |                     |                     |
| VALE OVERSEAS LTD 6.875% DUE 11-10-2039<br>SEDOL: B5B54D9     | 30,000.000       | 35,766.42           | 39,075.00           |
| VALE OVERSEAS LTD 6.875% DUE 11-21-2036<br>SEDOL: B1HMKF0     | 140,000.000      | 163,298.68          | 182,000.00          |
| VALE S A 5.625% DUE 09-11-2042<br>SEDOL: B4M6ZX1              | 50,000.000       | 49,625.00           | 58,688.00           |
| <b>Total Brazil - USD</b>                                     |                  | <b>248,690.10</b>   | <b>279,763.00</b>   |
| <b>Canada - USD</b>                                           |                  |                     |                     |
| BARRICK GOLD CORP 5.25% DUE 04-01-2042<br>SEDOL: B8L1XS6      | 75,000.000       | 88,923.40           | 89,508.36           |
| BARRICK N AMER FIN 5.75% DUE 05-01-2043<br>SEDOL: BCRWZ96     | 35,000.000       | 38,566.20           | 44,565.68           |
| BELL CANADA 4.464% 04-01-2048<br>CUSIP: 0778FPAA7             | 95,000.000       | 94,024.31           | 110,176.89          |
| BELL CDA FIXED 4.3% 07-29-2049<br>CUSIP: 0778FPAB5            | 250,000.000      | 276,253.61          | 283,195.54          |

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                           | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |                     |                     |
| <b>Canada - USD</b>                                                                       |                  |                     |                     |
| CANADIAN NATL RY CO 3.65% 02-03-2048<br>CUSIP: 136375CP5                                  | 120,000.000      | 124,751.20          | 132,499.50          |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047<br>SEDOL: BF47XX5                              | 50,000.000       | 59,715.00           | 60,802.26           |
| CDN NAT RES LTD 5.85% DUE 02-01-2035<br>SEDOL: B04SDS8                                    | 50,000.000       | 57,025.74           | 61,586.23           |
| CDN NAT RES LTD 6.25% DUE 03-15-2038<br>SEDOL: B7YB643                                    | 175,000.000      | 205,124.65          | 227,729.68          |
| CDN PAC RY CO NEW 5.95% DUE 05-15-2037<br>SEDOL: B1X9JN6                                  | 105,000.000      | 121,869.30          | 141,348.34          |
| CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037<br>SEDOL: BFNWDQ4                           | 135,000.000      | 140,580.90          | 149,632.01          |
| ENBRIDGE INC 3.125% 11-15-2029<br>SEDOL: BL0MHX4                                          | 200,000.000      | 200,722.95          | 202,486.42          |
| MANULIFE FINL CORP 4.061% DUE 02-24-2032<br>CUSIP: 56501RAE6                              | 1,175,000.000    | 1,168,066.65        | 1,219,074.25        |
| METHANEX CORP 5.65% DUE 12-01-2044<br>CUSIP: 59151KAJ7                                    | 40,000.000       | 41,428.40           | 38,369.33           |
| PETRO-CDA 5.95% DUE 05-15-2035<br>SEDOL: B08R8G4                                          | 270,000.000      | 324,049.30          | 350,692.47          |
| PETRO-CDA 6.8% DUE 05-15-2038<br>SEDOL: B2RJ2C9                                           | 120,000.000      | 157,968.59          | 170,960.51          |
| PVTPL VALEANT PHARMACEUTICALS USD SR 6.125% DUE 04-15-2025/03-27-2015<br>CUSIP: 91831AAC5 | 75,000.000       | 77,812.50           | 77,492.25           |
| ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049<br>SEDOL: BKRRKT2                           | 400,000.000      | 398,086.80          | 403,801.08          |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG<br>SEDOL: BJYSCK6                          | 160,000.000      | 159,467.20          | 179,134.76          |
| TRANSCANADA FIXED 5.1% DUE 03-15-2049<br>SEDOL: BGQX9L8                                   | 735,000.000      | 822,520.67          | 897,070.47          |
| TRANSCANADA 4.75% DUE 05-15-2038<br>SEDOL: BD366Y1                                        | 200,000.000      | 201,517.33          | 228,495.88          |
| TRANSCANADA 5.85% DUE 03-15-2036<br>SEDOL: B11K5C2                                        | 40,000.000       | 43,609.20           | 49,472.15           |
| TRANSCANADA 6.2% DUE 10-15-2037<br>SEDOL: B287YY8                                         | 30,000.000       | 38,315.70           | 39,147.73           |
| <b>Total Canada - USD</b>                                                                 |                  | <b>4,840,399.60</b> | <b>5,157,241.79</b> |

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Northern Trust - Dol

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                           |                  |                     |                     |
| <b>Chile - USD</b>                                                                  |                  |                     |                     |
| CORPORACION NACIONAL DEL COBRE DE 3.0% 144A 09-30-2029<br>CUSIP: 21987BAZ1          | 105,000.000      | 104,775.30          | 103,537.35          |
| PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375%<br>02-05-2049 CUSIP: 21987BAY4 | 760,000.000      | 814,713.60          | 816,846.43          |
| <b>Total Chile - USD</b>                                                            |                  | <b>919,488.90</b>   | <b>920,383.78</b>   |
| <b>China - USD</b>                                                                  |                  |                     |                     |
| TENCENT HLDGS LTD 3.925% DUE 01-19-2038<br>CUSIP: 88032WAH9                         | 695,000.000      | 658,369.46          | 733,646.48          |
| <b>Total China - USD</b>                                                            |                  | <b>658,369.46</b>   | <b>733,646.48</b>   |
| <b>France - USD</b>                                                                 |                  |                     |                     |
| EDF S A 4.95% DUE 10-13-2045<br>CUSIP: 268317AQ7                                    | 985,000.000      | 1,085,214.20        | 1,163,281.57        |
| ORANGE NT STEP UP 03-01-2031 02-28-2031<br>SEDOL: B2PPTQ2                           | 155,000.000      | 233,593.25          | 240,099.96          |
| PVTPL EDF S A NT 6 DUE 01-22-2114 BEO<br>CUSIP: 268317AL8                           | 80,000.000       | 88,350.37           | 94,502.40           |
| <b>Total France - USD</b>                                                           |                  | <b>1,407,157.82</b> | <b>1,497,883.93</b> |
| <b>Germany - USD</b>                                                                |                  |                     |                     |
| BAYER US FIN II 4.875% DUE 06-25-2048<br>CUSIP: 07274NAQ6                           | 215,000.000      | 202,872.12          | 246,510.15          |
| PVPTL BAYER US FIN II LLC 4.625% 06-25-2038<br>SEDOL: BYZMHJ6                       | 205,000.000      | 193,955.55          | 222,824.92          |
| PVTPL BAYER US FIN II LLC 4.7% 07-15-2064<br>SEDOL: BYVQZP4                         | 125,000.000      | 125,588.78          | 120,657.67          |
| PVTPL DAIMLER FIN NORTH AMER LLC 3.1% DUE 08-15-2029<br>SEDOL: BKFV9G6              | 80,000.000       | 80,530.40           | 80,925.42           |
| <b>Total Germany - USD</b>                                                          |                  | <b>602,946.85</b>   | <b>670,918.16</b>   |
| <b>Italy - USD</b>                                                                  |                  |                     |                     |
| PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047<br>CUSIP: 29278GAC2                 | 548,000.000      | 561,401.12          | 617,203.66          |

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# 5500 Supplemental Schedules

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Account Name OWENS CORNING Account number OCDBMT  
 CORNING DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                     |                     |
| <b>Italy - USD</b>                                                      |                  |                     |                     |
| <b>Total Italy - USD</b>                                                |                  | <b>561,401.12</b>   | <b>617,203.66</b>   |
| <b>Japan - USD</b>                                                      |                  |                     |                     |
| MITSUBISHI UFJ FIXED 4.153% DUE 03-07-2039<br>SEDOL: BJLV5R6            | 130,000.000      | 130,614.19          | 149,341.97          |
| MITSUBISHI UFJ 3.751% DUE 07-18-2039<br>SEDOL: BKFH1R9                  | 220,000.000      | 224,235.90          | 241,191.07          |
| MITSUBISHI UFJ 4.286% DUE 07-26-2038<br>SEDOL: BGB66Q6                  | 55,000.000       | 57,681.25           | 63,526.64           |
| SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029<br>SEDOL: BKBQ3F2 | 175,000.000      | 175,000.00          | 178,583.43          |
| <b>Total Japan - USD</b>                                                |                  | <b>587,531.34</b>   | <b>632,643.11</b>   |
| <b>Mexico - USD</b>                                                     |                  |                     |                     |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040<br>SEDOL: B8C3GC6                | 115,000.000      | 141,919.80          | 154,086.20          |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029<br>SEDOL: BK7K1Y3               | 65,000.000       | 69,010.50           | 68,426.80           |
| AMER MOVIL SAB DE 4.375% DUE 04-22-2049<br>SEDOL: BK7K1Z4               | 810,000.000      | 810,911.19          | 930,171.60          |
| COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043<br>SEDOL: BJ4G4H1      | 100,000.000      | 118,742.54          | 122,169.74          |
| GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049<br>SEDOL: BJYJF88            | 125,000.000      | 130,765.55          | 135,260.72          |
| <b>Total Mexico - USD</b>                                               |                  | <b>1,271,349.58</b> | <b>1,410,115.06</b> |
| <b>Netherlands - USD</b>                                                |                  |                     |                     |
| COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO<br>CUSIP: 21684AAD8  | 185,000.000      | 224,357.47          | 236,743.98          |
| DEUTSCHE TELEKOM 9.25% DUE 06-01-2032<br>SEDOL: 2952767                 | 280,000.000      | 445,310.30          | 445,443.36          |
| SHELL INTL FIN B V 3.125% DUE 11-07-2049<br>SEDOL: BG0WKN8              | 145,000.000      | 142,775.70          | 143,229.95          |
| <b>Total Netherlands - USD</b>                                          |                  | <b>812,443.47</b>   | <b>825,417.29</b>   |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost     | Current Value       |
|--------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                          |                  |                     |                     |
| <b>Norway - USD</b>                                                |                  |                     |                     |
| EQUINOR ASA 3.25% DUE 11-18-2049<br>SEDOL: BJV9CD5                 | 400,000.000      | 393,660.00          | 403,325.73          |
| STATOIL ASA 3.95 DUE 05-15-2043<br>SEDOL: BLSP5D1                  | 110,000.000      | 121,728.70          | 122,820.98          |
| <b>Total Norway - USD</b>                                          |                  | <b>515,388.70</b>   | <b>526,146.71</b>   |
| <b>Peru - USD</b>                                                  |                  |                     |                     |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042<br>SEDOL: B8FM8R9          | 200,000.000      | 220,589.56          | 230,198.75          |
| SOUTHN COPPER CORP 5.875% DUE 04-23-2045<br>SEDOL: BWXV3J3         | 150,000.000      | 171,571.71          | 188,043.20          |
| <b>Total Peru - USD</b>                                            |                  | <b>392,161.27</b>   | <b>418,241.95</b>   |
| <b>Spain - USD</b>                                                 |                  |                     |                     |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048<br>SEDOL: BDF0CD2     | 80,000.000       | 88,374.40           | 91,602.97           |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG<br>SEDOL: BYWMQF8 | 190,000.000      | 207,713.19          | 225,512.11          |
| TELEFONICA 7.045% DUE 06-20-2036<br>CUSIP: 87938WAC7               | 895,000.000      | 1,080,413.25        | 1,252,767.68        |
| <b>Total Spain - USD</b>                                           |                  | <b>1,376,500.84</b> | <b>1,569,882.76</b> |
| <b>Switzerland - USD</b>                                           |                  |                     |                     |
| PVTPL GLENCORE FDG LLC 4.875% 03-12-2029<br>CUSIP: 378272AV0       | 770,000.000      | 777,694.03          | 836,650.63          |
| <b>Total Switzerland - USD</b>                                     |                  | <b>777,694.03</b>   | <b>836,650.63</b>   |
| <b>United Kingdom - USD</b>                                        |                  |                     |                     |
| AON PLC 4.75% DUE 05-15-2045<br>SEDOL: BXS2QD3                     | 90,000.000       | 105,951.00          | 106,147.16          |
| B A T CAP CORP 4.39% 08-15-2037<br>SEDOL: BLR99P4                  | 335,000.000      | 318,328.56          | 339,241.41          |
| B A T CAP CORP 4.54% 08-15-2047<br>CUSIP: 05526DBF1                | 360,000.000      | 323,041.82          | 362,060.16          |

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                               | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |                     |                     |
| <b>United Kingdom - USD</b>                                                   |                  |                     |                     |
| BP CAP MKTS P L C 3.723% DUE 11-28-2028<br>SEDOL: BZ6CXN8                     | 35,000.000       | 38,217.90           | 38,171.42           |
| DIAGEO CAP PLC 2.375% 10-24-2029<br>CUSIP: 25243YBB4                          | 85,000.000       | 84,464.87           | 83,867.24           |
| HSBC HLDGS PLC 6.1% DUE 01-14-2042<br>SEDOL: B6QZ5W7                          | 30,000.000       | 41,958.30           | 42,604.31           |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>SEDOL: BFN0JF9                          | 275,000.000      | 371,395.75          | 380,197.60          |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029<br>CUSIP: 45262BAC7 | 465,000.000      | 461,435.15          | 469,082.84          |
| VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG<br>SEDOL: BJQ2JX8            | 260,000.000      | 255,626.91          | 301,521.73          |
| VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG<br>CUSIP: 92857WBU3               | 405,000.000      | 403,333.30          | 422,740.17          |
| VODAFONE GROUP PLC 5% DUE 05-30-2038<br>CUSIP: 92857WBL3                      | 525,000.000      | 534,473.13          | 607,985.53          |
| <b>Total United Kingdom - USD</b>                                             |                  | <b>2,938,226.69</b> | <b>3,153,619.57</b> |
| <b>United States - USD</b>                                                    |                  |                     |                     |
| ABBOTT LABS 4.75% 04-15-2043<br>SEDOL: BD6NWW9                                | 80,000.000       | 84,907.62           | 100,774.13          |
| ABBOTT LABS 4.75% DUE 11-30-2036<br>SEDOL: BYVQ5V0                            | 185,000.000      | 203,047.49          | 232,017.37          |
| ABBOTT LABS 4.9% DUE 11-30-2046<br>SEDOL: BYQH58                              | 135,000.000      | 153,185.67          | 177,424.94          |
| ABBVIE INC 4.3% DUE 05-14-2036<br>SEDOL: BYP8MR7                              | 510,000.000      | 512,419.03          | 561,421.24          |
| ABBVIE INC 4.4% DUE 11-06-2042<br>CUSIP: 00287YAM1                            | 795,000.000      | 826,887.45          | 854,501.32          |
| ACTAVIS FDG SCS 4.75% DUE 03-15-2045<br>SEDOL: BWDBNG0                        | 135,000.000      | 144,166.95          | 147,030.27          |
| ACTAVIS INC 4.625% DUE 10-01-2042<br>SEDOL: BFLQBW0                           | 95,000.000       | 92,731.80           | 99,459.69           |
| ACTUANT CORP 5.625% DUE 06-15-2022<br>CUSIP: 00508XAF1                        | 155,000.000      | 157,570.15          | 156,550.00          |
| ADVOCATE HLTH & 3.387% DUE 10-15-2049<br>SEDOL: BL0NDG2                       | 60,000.000       | 60,000.00           | 60,121.85           |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>United States - USD</b>                                          |                  |                 |               |
| AETNA INC NEW 4.75% DUE 03-15-2044<br>SEDOL: BK1KRP2                | 65,000.000       | 64,357.91       | 72,610.33     |
| AETNA INC 4.125% DUE 11-15-2042<br>SEDOL: B82CZV5                   | 30,000.000       | 30,241.50       | 30,736.23     |
| AFLAC INC 4.75% DUE 01-15-2049<br>SEDOL: BGYTGT5                    | 135,000.000      | 147,897.16      | 164,470.79    |
| AIR LEASE CORP MED 3.25% DUE 10-01-2029<br>CUSIP: 00914AAE2         | 955,000.000      | 942,776.10      | 950,041.75    |
| ALABAMA PWR CO 4.3% DUE 01-02-2046<br>CUSIP: 010392FP8              | 980,000.000      | 1,013,391.21    | 1,120,565.86  |
| ALBERTSONS COS LLC FIXED 5.75% DUE 03-15-2025<br>CUSIP: 013093AD1   | 215,000.000      | 223,675.00      | 222,525.00    |
| ALBERTSONS COS LLC FIXED 6.625% DUE 06-15-2024<br>CUSIP: 013093AB5  | 200,000.000      | 208,725.00      | 209,332.00    |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031<br>SEDOL: BJQV463             | 55,000.000       | 54,922.45       | 57,172.26     |
| ALLSTATE CORP 3.85% DUE 08-10-2049<br>SEDOL: BKGDHQ3                | 45,000.000       | 45,081.53       | 49,841.50     |
| ALLSTATE CORP 4.2% DUE 12-15-2046<br>SEDOL: BDSFRM8                 | 445,000.000      | 498,778.58      | 512,859.45    |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042<br>SEDOL: B8K84P2             | 95,000.000       | 96,393.16       | 95,046.88     |
| ALTRIA GROUP INC 4.5% DUE 05-02-2043<br>SEDOL: B7ZKNH1              | 110,000.000      | 111,568.94      | 112,425.14    |
| ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000<br>SEDOL: BRJ2WM1 | 55,000.000       | 62,137.90       | 62,145.50     |
| ALTRIA GROUP INC 5.8% DUE 02-14-2039<br>SEDOL: BFZ57Z8              | 85,000.000       | 90,018.25       | 100,003.79    |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049<br>CUSIP: 02209SBF9           | 850,000.000      | 899,358.60      | 1,030,598.68  |
| ALTRIA GROUP INC 6.2% DUE 02-14-2059<br>SEDOL: BFZ5811              | 55,000.000       | 65,942.00       | 65,537.11     |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037<br>CUSIP: 023135BF2      | 220,000.000      | 212,884.36      | 250,048.59    |
| AMAZON COM INC FIXED 4.25% DUE 08-22-2057<br>SEDOL: BDGMR10         | 105,000.000      | 127,847.55      | 128,091.76    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| AMAZON COM INC 4.95% DUE 12-05-2044<br>CUSIP: 023135AQ9                         | 115,000.000      | 154,300.25      | 150,697.84    |
| AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045<br>REG SEDOL: BXSSDV8 | 100,000.000      | 102,777.89      | 120,017.97    |
| AMERN INTL GROUP 4.5% DUE 07-16-2044<br>CUSIP: 026874DA2                        | 425,000.000      | 421,495.75      | 490,249.85    |
| AMERN INTL GROUP 6.25% DUE 05-01-2036<br>SEDOL: B1CYG08                         | 90,000.000       | 114,463.80      | 120,290.95    |
| AMERN WTR CAP CORP 3.75% DUE 09-01-2047<br>SEDOL: BDF0M54                       | 55,000.000       | 54,831.15       | 58,246.05     |
| AMGEN INC 4.663% DUE 06-15-2051<br>SEDOL: BDRVZ12                               | 95,000.000       | 101,796.84      | 111,932.15    |
| AMGEN INC 4.95% DUE 10-01-2041<br>CUSIP: 031162BE9                              | 170,000.000      | 185,602.40      | 202,509.36    |
| AMGEN INC 5.15% DUE 11-15-2041<br>SEDOL: B76M525                                | 135,000.000      | 149,358.60      | 163,433.46    |
| ANTHEM INC FIXED 3.7% 09-15-2049<br>SEDOL: BK6V1D6                              | 1,060,000.000    | 1,038,306.55    | 1,058,366.57  |
| AON CORP SR NT 6.25 DUE 09-30-2040<br>SEDOL: B6898J5                            | 35,000.000       | 42,823.55       | 47,765.73     |
| APACHE CORP 5.1% DUE 09-01-2040<br>SEDOL: B58CQJ3                               | 180,000.000      | 187,210.18      | 183,264.61    |
| APACHE CORP 5.35% DUE 07-01-2049<br>CUSIP: 037411BG9                            | 550,000.000      | 546,650.50      | 575,029.50    |
| APPALACHIAN PWR CO FIXED 4.5% 03-01-2049<br>SEDOL: BJR20Z6                      | 95,000.000       | 94,350.20       | 110,025.47    |
| APPLE INC FIXED 3.75% 11-13-2047<br>CUSIP: 037833DG2                            | 60,000.000       | 62,862.35       | 66,633.73     |
| APPLE INC 3.45% DUE 02-09-2045<br>CUSIP: 037833BA7                              | 90,000.000       | 89,596.80       | 94,870.24     |
| APPLE INC 3.75% DUE 09-12-2047<br>SEDOL: BF58H35                                | 215,000.000      | 218,233.00      | 239,490.56    |
| APPLE INC 3.85% DUE 08-04-2046<br>CUSIP: 037833CD0                              | 150,000.000      | 149,013.35      | 169,170.23    |
| APPLE INC 4.375% DUE 05-13-2045<br>CUSIP: 037833BH2                             | 1,180,000.000    | 1,233,772.09    | 1,432,896.50  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                   | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |                 |               |
| <b>United States - USD</b>                                        |                  |                 |               |
| APPLE INC 4.65% DUE 02-23-2046<br>CUSIP: 037833BX7                | 90,000.000       | 97,884.01       | 112,927.73    |
| ARAMARK SERVICES INC 4.75% 06-01-2026<br>CUSIP: 038522AN8         | 105,000.000      | 108,850.00      | 109,200.00    |
| ARAMARK SVCS INC 5.125% DUE 01-15-2024<br>CUSIP: 038522AK4        | 145,000.000      | 150,039.26      | 148,799.00    |
| ARCHER-DANIELS 4.5% DUE 03-15-2049<br>SEDOL: BH31WX5              | 30,000.000       | 31,897.20       | 36,676.24     |
| ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO<br>SEDOL: BJV0GY7      | 95,000.000       | 94,946.80       | 95,803.69     |
| ARIZONA PUB SVC CO 3.75% DUE 05-15-2046<br>SEDOL: BYZJJZ7         | 175,000.000      | 172,530.75      | 184,289.20    |
| ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028<br>CUSIP: 042735BF6 | 190,000.000      | 173,742.07      | 194,693.54    |
| ASCENSION 3.106% DUE 11-15-2039<br>CUSIP: 04352EAB1               | 600,000.000      | 604,408.45      | 589,423.50    |
| AT&T INC CORP 4.65% 06-01-2044<br>CUSIP: 00206RJK9                | 1,735,000.000    | 1,768,869.97    | 1,896,551.87  |
| AT&T INC FIXED 5.15% DUE 11-15-2046<br>SEDOL: BGKF2T9             | 40,000.000       | 38,202.80       | 47,893.74     |
| AT&T INC 4.3 DUE 12-15-2042<br>SEDOL: BBP3ML5                     | 40,000.000       | 42,292.00       | 42,852.58     |
| AT&T INC 4.35% DUE 06-15-2045<br>SEDOL: BBNC4H4                   | 730,000.000      | 672,885.10      | 788,116.86    |
| AT&T INC 4.75% DUE 05-15-2046<br>SEDOL: BX2H2X6                   | 60,000.000       | 58,448.48       | 67,904.56     |
| AT&T INC 4.8% DUE 06-15-2044<br>SEDOL: BN8KPY1                    | 380,000.000      | 385,411.20      | 433,578.12    |
| AT&T INC 4.85% DUE 03-01-2039<br>SEDOL: BGKCWK1                   | 50,000.000       | 51,586.95       | 57,671.00     |
| AT&T INC 4.9% 06-15-2042<br>SEDOL: BJ11MM0                        | 160,000.000      | 142,845.40      | 182,674.39    |
| AT&T INC 5.15% DUE 03-15-2042<br>SEDOL: BYY3Z96                   | 225,000.000      | 229,651.12      | 262,910.08    |
| AT&T INC 5.45% DUE 03-01-2047<br>SEDOL: BDCL4K9                   | 465,000.000      | 561,162.70      | 577,656.87    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                |                  |                 |               |
| <b>United States - USD</b>                                               |                  |                 |               |
| AT&T INC 5.55% DUE 08-15-2041<br>SEDOL: BB0R3H5                          | 60,000.000       | 65,880.60       | 73,422.73     |
| AT&T INC 6.25% DUE 03-29-2041<br>SEDOL: BK1MHG9                          | 120,000.000      | 134,770.35      | 156,268.88    |
| AT&T INC 6.375% DUE 03-01-2041<br>SEDOL: BD8P278                         | 100,000.000      | 110,128.23      | 132,578.13    |
| AT&T INC 6.5% DUE 09-01-2037<br>SEDOL: BB0R386                           | 30,000.000       | 33,700.50       | 39,218.70     |
| AT&T INC 6% DUE 08-15-2040<br>SEDOL: BD20MH9                             | 55,000.000       | 60,091.33       | 70,446.31     |
| AVANTOR INC 6% DUE 10-01-2024<br>CUSIP: 05352AAA8                        | 220,000.000      | 231,099.17      | 234,570.60    |
| BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047<br>SEDOL: BG0PVG9 | 1,205,000.000    | 1,152,841.80    | 1,235,735.70  |
| BANK AMER CORP FIXED 4.078% 04-23-2040<br>SEDOL: BK1LR11                 | 425,000.000      | 425,000.00      | 482,081.06    |
| BANK AMER CORP 3.705% BNDS 04-24-2028<br>CUSIP: 06051GGL7                | 140,000.000      | 148,843.80      | 149,695.71    |
| BANK AMER CORP 4.33% 03-15-2050<br>CUSIP: 06051GHS1                      | 535,000.000      | 549,839.90      | 644,970.95    |
| BECTON DICKINSON & 4.669% DUE 06-06-2047<br>SEDOL: BF2KB43               | 130,000.000      | 135,049.70      | 154,985.68    |
| BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG<br>SEDOL: BYW5431    | 240,000.000      | 241,589.34      | 284,154.36    |
| BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049<br>SEDOL: BJ00PK7       | 265,000.000      | 263,461.08      | 314,415.93    |
| BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043<br>CUSIP: 084664BV2               | 340,000.000      | 359,444.60      | 393,123.78    |
| BERRY GLOBAL INC 6.0% 10-15-2022<br>CUSIP: 085790BA0                     | 57,000.000       | 58,211.25       | 58,068.75     |
| BERRY PLASTICS 5.5% DUE 05-15-2022<br>CUSIP: 085790AX1                   | 150,000.000      | 152,457.58      | 151,687.50    |
| BLACK HILLS CORP 3.875% DUE 10-15-2049<br>SEDOL: BJV1DQ1                 | 120,000.000      | 120,033.40      | 119,922.20    |
| BLACK HILLS CORP 4.35% DUE 05-01-2033<br>SEDOL: BDTYM63                  | 115,000.000      | 114,710.95      | 127,662.98    |

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| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| BOARDWALK PIPELINES LP 4.45% 07-15-2027<br>CUSIP: 096630AF5                 | 505,000.000      | 511,354.81      | 523,582.05    |
| BOARDWALK PIPELINES LP 4.8% 05-03-2029<br>CUSIP: 096630AG3                  | 95,000.000       | 94,917.35       | 101,837.03    |
| BOEING CO FIXED 3.5% DUE 03-01-2039<br>SEDOL: BJBC2K1                       | 155,000.000      | 155,922.25      | 160,044.36    |
| BOEING CO FIXED 3.55% DUE 03-01-2038<br>CUSIP: 097023BY0                    | 35,000.000       | 33,723.90       | 36,312.62     |
| BOEING CO FIXED 3.625% DUE 03-01-2048<br>CUSIP: 097023BZ7                   | 75,000.000       | 73,749.00       | 77,472.69     |
| BOEING CO FIXED 3.95% DUE 08-01-2059<br>SEDOL: BKPHQD0                      | 180,000.000      | 178,317.00      | 192,272.68    |
| BOEING CO 3.25% DUE 02-01-2035<br>SEDOL: BKPHQH4                            | 50,000.000       | 52,022.00       | 51,173.15     |
| BOEING CO 3.75% DUE 02-01-2050<br>SEDOL: BJGV2H0                            | 1,025,000.000    | 1,024,953.72    | 1,090,105.37  |
| BOYD GAMING CORP 6.0% 08-15-2026<br>CUSIP: 103304BQ3                        | 45,000.000       | 47,925.00       | 48,262.50     |
| BOYD GAMING CORP 6.375% DUE 04-01-2026<br>CUSIP: 103304BM2                  | 85,000.000       | 90,312.50       | 91,454.69     |
| BRIGHTHOUSE FINL 4.7% DUE 06-22-2047<br>SEDOL: BD6TZ17                      | 910,000.000      | 802,009.29      | 843,215.10    |
| BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 4.625% 05-15-2044<br>SEDOL: BK56ML7 | 100,000.000      | 102,201.84      | 121,233.14    |
| BSTN SCIENTIFIC 4.55% DUE 03-01-2039<br>CUSIP: 101137AT4                    | 65,000.000       | 64,636.00       | 76,467.21     |
| BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045<br>SEDOL: BD04819                | 80,000.000       | 87,928.80       | 97,615.88     |
| BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050<br>SEDOL: BJQV485              | 230,000.000      | 229,314.60      | 242,365.84    |
| BURL NORTHN SANTA 5.4% DUE 06-01-2041<br>SEDOL: B4WWNH9                     | 205,000.000      | 233,765.60      | 265,263.13    |
| BURL NORTHN 4.4 DUE 03-15-2042<br>SEDOL: B787QZ8                            | 45,000.000       | 51,898.50       | 52,144.31     |
| CARDINAL HLTH INC 4.9% DUE 09-15-2045<br>SEDOL: BYNQPM9                     | 165,000.000      | 156,996.45      | 172,180.63    |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| CBS CORP NEW 4.85% DUE 07-01-2042<br>CUSIP: 124857AJ2                           | 590,000.000      | 626,277.66      | 660,284.17    |
| CCO HLDGS LLC / 5.25% DUE 09-30-2022<br>CUSIP: 1248EPAY9                        | 255,000.000      | 257,833.35      | 257,868.75    |
| CCO HLDGS LLC / 5.75% DUE 01-15-2024<br>CUSIP: 1248EPBE2                        | 150,000.000      | 153,868.45      | 152,625.00    |
| CEDAR FAIR L P / 5.375% DUE 06-01-2024<br>CUSIP: 150191AJ3                      | 90,000.000       | 93,568.18       | 92,475.00     |
| CENT GARDEN & PET 6.125% DUE 11-15-2023<br>CUSIP: 153527AL0                     | 185,000.000      | 195,708.05      | 191,012.50    |
| CENTENE CORP DEL 4.75% DUE 01-15-2025<br>CUSIP: 15135BAJ0                       | 135,000.000      | 139,500.00      | 140,228.55    |
| CENTENE CORP DEL 6.125% DUE 02-15-2024<br>CUSIP: 15135BAH4                      | 70,000.000       | 72,944.83       | 72,625.00     |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049<br>SEDOL: BJ52166          | 35,000.000       | 34,787.55       | 41,191.84     |
| CENTERPOINT ENERGY INCCORP 2.95% 03-01-2030<br>SEDOL: BKFV9B1                   | 290,000.000      | 288,848.70      | 285,933.90    |
| CENTURYLINK INC 5.625% DUE 04-01-2020<br>CUSIP: 156700AW6                       | 160,000.000      | 162,000.00      | 161,000.00    |
| CENTURYLINK INC 5.625% DUE 04-01-2025<br>CUSIP: 156700AZ9                       | 65,000.000       | 68,737.50       | 69,065.75     |
| CHANGE HEALTHCARE 5.75% DUE 03-01-2025<br>CUSIP: 15911NAA3                      | 180,000.000      | 182,700.00      | 184,950.00    |
| CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE<br>07-01-2049 BEO SEDOL: BJHNYB3 | 525,000.000      | 529,205.90      | 571,384.11    |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050<br>SEDOL: BKSVMY7    | 650,000.000      | 655,460.80      | 685,427.84    |
| CHARTER FIXED 5.75% DUE 04-01-2048<br>CUSIP: 161175BN3                          | 735,000.000      | 775,605.25      | 858,424.40    |
| CHARTER 5.375% 05-01-2047<br>SEDOL: BFF9P78                                     | 30,000.000       | 29,961.00       | 33,657.21     |
| CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025<br>CUSIP: 16411QAB7                  | 190,000.000      | 194,187.50      | 197,997.10    |
| CHENIERE ENERGY 5.625% DUE 10-01-2026<br>CUSIP: 16411QAD3                       | 75,000.000       | 78,937.50       | 79,312.50     |

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| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| CHUBB CORP 6% DUE 05-11-2037<br>SEDOL: B1XD1V0                 | 25,000.000       | 29,767.75       | 34,572.51     |
| CHUBB INA HOLDINGS 4.35% DUE 11-03-2045<br>SEDOL: BYSRKF5      | 25,000.000       | 28,043.89       | 30,298.43     |
| CIGNA CORP NEW CORP 4.8% 08-15-2038<br>SEDOL: BKPHS23          | 255,000.000      | 254,369.80      | 297,437.15    |
| CINEMARK USA INC 4.875% DUE 06-01-2023<br>CUSIP: 172441AZ0     | 80,000.000       | 79,892.31       | 81,300.00     |
| CINEMARK USA INC 5.125% DUE 12-15-2022<br>CUSIP: 172441AX5     | 250,000.000      | 253,900.32      | 252,750.00    |
| CITIGROUP INC NEW 2.976% DUE 11-05-2030<br>SEDOL: BK82405      | 1,830,000.000    | 1,845,364.80    | 1,858,467.12  |
| CITIGROUP INC 4.65% DUE 07-23-2048<br>SEDOL: BD366H4           | 175,000.000      | 189,426.41      | 218,895.30    |
| CITIGROUP INC 4.65% DUE 07-30-2045<br>SEDOL: BYTHPH1           | 40,000.000       | 40,525.53       | 49,561.97     |
| CITIGROUP INC 6.875% DUE 02-15-2098<br>SEDOL: 2312093          | 65,000.000       | 89,456.25       | 90,625.19     |
| CITIGROUP INC 6% DUE 10-31-2033<br>SEDOL: BG48R22              | 60,000.000       | 72,839.40       | 77,276.88     |
| CITIGROUP INC 8.125% DUE 07-15-2039<br>SEDOL: B8G0DX3          | 90,000.000       | 146,379.70      | 150,251.10    |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114<br>SEDOL: BYT8J72      | 75,000.000       | 78,278.25       | 93,729.67     |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047<br>SEDOL: BFWQ3V2 | 125,000.000      | 132,875.85      | 137,716.11    |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049<br>SEDOL: BFW31L9 | 113,000.000      | 112,881.52      | 125,310.20    |
| COMCAST CORP NEW 3.45% DUE 02-01-2050<br>CUSIP: 20030NCZ2      | 570,000.000      | 570,845.70      | 584,357.68    |
| COMCAST CORP NEW 3.9% DUE 03-01-2038<br>SEDOL: BFY1N04         | 305,000.000      | 309,305.59      | 337,935.61    |
| COMCAST CORP NEW 4.049% DUE 11-01-2052<br>SEDOL: BFWQ3S9       | 443,000.000      | 422,238.38      | 496,323.46    |
| COMCAST CORP NEW 4.25% DUE 01-15-2033<br>CUSIP: 20030NBH3      | 690,000.000      | 694,366.51      | 799,766.64    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| COMCAST CORP NEW 4.6% 10-15-2038<br>CUSIP: 20030NCL3               | 650,000.000      | 706,733.52      | 774,973.55    |
| COMCAST CORP NEW 4.75% DUE 03-01-2044<br>SEDOL: BJZXTF4            | 70,000.000       | 69,517.00       | 85,194.55     |
| COMCAST CORP NEW 4.95% DUE 10-15-2058<br>CUSIP: 20030NCN9          | 120,000.000      | 157,725.60      | 156,386.49    |
| COMCAST CORP NEW 4% DUE 03-01-2048<br>SEDOL: BFY1YN4               | 140,000.000      | 154,096.60      | 155,423.07    |
| COMCAST CORP NEW 4% DUE 08-15-2047<br>SEDOL: BF22PR0               | 125,000.000      | 138,198.75      | 137,832.53    |
| COMCAST CORP NEW 6.4% DUE 05-15-2038<br>CUSIP: 20030NAX9           | 85,000.000       | 99,555.40       | 119,819.17    |
| COMCAST CORP 4.5 BDS DUE 01-15-2043 REG<br>CUSIP: 20030NBG5        | 115,000.000      | 116,940.80      | 135,107.00    |
| COMCAST CORP 4.7% 10-15-2048<br>SEDOL: BGV15K8                     | 30,000.000       | 35,078.14       | 37,042.98     |
| COMMONSPIRIT HLTH 4.187% DUE 10-01-2049<br>SEDOL: BKMD3V8          | 170,000.000      | 170,890.40      | 169,969.91    |
| COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049<br>SEDOL: BJVBZF4       | 80,000.000       | 79,373.60       | 79,649.28     |
| COMMONWEALTH EDISON CO 3.75% 08-15-2047<br>SEDOL: BDT5L92          | 130,000.000      | 127,756.14      | 140,463.77    |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG<br>CUSIP: 202795JM3 | 595,000.000      | 596,060.16      | 669,596.25    |
| COMWLTH EDISON CO 3.7% DUE 03-01-2045<br>SEDOL: BW01ZS9            | 40,000.000       | 37,825.60       | 42,584.10     |
| COMWLTH EDISON CO 4.35% DUE 11-15-2045<br>SEDOL: BYQ6HF3           | 135,000.000      | 148,158.45      | 158,394.04    |
| COMWLTH EDISON CO 4.6% DUE 08-15-2043<br>SEDOL: BCZYK44            | 75,000.000       | 80,518.14       | 89,677.14     |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038<br>SEDOL: BF2SVM5         | 55,000.000       | 54,458.18       | 65,319.38     |
| CONCHO RES INC 4.875% DUE 10-01-2047<br>SEDOL: BFB5MG8             | 105,000.000      | 112,119.84      | 122,673.87    |
| CONOCOPHILLIPS CO 4.3% DUE 11-15-2044<br>SEDOL: BSL17W8            | 110,000.000      | 122,150.60      | 129,138.75    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG<br>SEDOL: BJZD6Q4 | 80,000.000       | 86,488.00       | 92,959.98     |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047<br>SEDOL: BF4SNR2       | 70,000.000       | 66,851.05       | 75,909.09     |
| CONS EDISON CO N Y 4.2% DUE 03-15-2042<br>SEDOL: B7RDY08         | 1,455,000.000    | 1,397,348.75    | 1,623,753.76  |
| CONS EDISON CO N Y 4.3% DUE 12-01-2056<br>SEDOL: BD3GJ31         | 85,000.000       | 89,392.41       | 96,002.95     |
| CONS EDISON CO N Y 5.5% DUE 12-01-2039<br>SEDOL: B57H0J7         | 85,000.000       | 95,363.20       | 109,161.56    |
| CONSTELLATION 4.5% DUE 05-09-2047<br>SEDOL: BDGKT74              | 45,000.000       | 44,618.35       | 49,107.16     |
| CONSTELLATION 5.25% DUE 11-15-2048<br>SEDOL: BGHWB74             | 55,000.000       | 60,498.35       | 66,901.72     |
| CONSUMERS ENERGY FIXED 3.75% 02-15-2050<br>SEDOL: BK92VB4        | 65,000.000       | 66,762.10       | 71,855.51     |
| CONSUMERS ENERGY 4.1% DUE 11-15-2045<br>SEDOL: BYZT2C5           | 85,000.000       | 96,229.35       | 94,327.77     |
| CONSUMERS ENERGY 4.35% DUE 04-15-2049<br>CUSIP: 210518DD5        | 910,000.000      | 963,548.64      | 1,104,766.07  |
| CONTL RES INC 4.375% DUE 01-15-2028<br>SEDOL: BF19CF9            | 90,000.000       | 90,735.42       | 95,704.20     |
| CONTL RES INC 4.9% DUE 06-01-2044<br>SEDOL: BYN68H5              | 75,000.000       | 72,754.02       | 79,631.72     |
| CORNING INC 5.45% DUE 11-15-2079<br>SEDOL: BJXCLS0               | 265,000.000      | 273,164.00      | 290,341.37    |
| CORNING INC 5.75% DUE 08-15-2040<br>SEDOL: B4YPKP3               | 40,000.000       | 50,118.80       | 49,838.82     |
| COVANTA HLDG CORP 5.875% DUE 07-01-2025<br>CUSIP: 22282EAG7      | 130,000.000      | 135,850.00      | 137,150.00    |
| COVANTA HLDG CORP 6.0% 01-01-2027<br>CUSIP: 22282EAH5            | 85,000.000       | 90,100.00       | 89,675.00     |
| CSX CORP FIXED 4.65% DUE 03-01-2068<br>CUSIP: 126408HL0          | 115,000.000      | 112,614.52      | 132,120.64    |
| CSX CORP 3.95% DUE 05-01-2050<br>SEDOL: BWX8CF3                  | 35,000.000       | 33,555.55       | 37,837.09     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| CSX CORP 4.1 DUE 03-15-2044<br>SEDOL: B8MZXR3                    | 40,000.000       | 40,509.60       | 43,657.85     |
| CSX CORP 4.5% DUE 03-15-2049<br>CUSIP: 126408HP1                 | 180,000.000      | 216,536.40      | 210,967.35    |
| CSX CORP 4.5% DUE 08-01-2054<br>SEDOL: BR30B13                   | 60,000.000       | 58,994.40       | 69,170.30     |
| CSX CORP 4.75% DUE 11-15-2048<br>CUSIP: 126408HN6                | 25,000.000       | 28,880.00       | 30,338.21     |
| CVS CAREMARK CORP 5.3 DUE 12-05-2043<br>SEDOL: BH458J4           | 105,000.000      | 109,612.95      | 125,405.78    |
| CVS HEALTH CORP 3.25% DUE 08-15-2029<br>SEDOL: BK5KKM6           | 130,000.000      | 129,478.03      | 132,124.38    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038<br>SEDOL: BF4JK96           | 235,000.000      | 238,579.42      | 267,164.24    |
| CVS HEALTH CORP 5.05% DUE 03-25-2048<br>SEDOL: BF4JKH4           | 1,500,000.000    | 1,524,343.39    | 1,777,539.58  |
| DARDEN RESTAURANTS INC 4.55% 02-15-2048<br>CUSIP: 237194AM7      | 60,000.000       | 56,316.31       | 60,889.18     |
| DEVON ENERGY CORP FIXED 5% DUE 06-15-2045<br>SEDOL: BYNCYY2      | 45,000.000       | 50,217.30       | 52,230.34     |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042<br>SEDOL: BFN08Q3         | 110,000.000      | 107,228.50      | 123,409.78    |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041<br>SEDOL: B3Q7W10           | 50,000.000       | 53,916.00       | 60,805.65     |
| DIAMOND 1 FIN CORP 7.125% DUE 06-15-2024<br>CUSIP: 25272KAW3     | 140,000.000      | 151,034.54      | 147,700.00    |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029<br>SEDOL: BJR45B3     | 75,000.000       | 75,450.00       | 76,320.00     |
| DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042<br>CUSIP: 25470DAG4 | 750,000.000      | 690,426.17      | 831,971.43    |
| DISNEY WALT CO SR NT 6.2% 12-15-2034<br>CUSIP: 254687DZ6         | 400,000.000      | 562,956.40      | 561,797.29    |
| DISNEY WALT CO SR NT 6.65% 11-15-2037<br>SEDOL: BKPTBZ3          | 175,000.000      | 229,728.80      | 260,141.92    |
| DISNEY WALT CO 2.75% DUE 09-01-2049<br>SEDOL: BJJJTB4            | 310,000.000      | 295,969.56      | 292,647.10    |

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| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| DOMINION ENERGY 4.6% DUE 03-15-2049<br>CUSIP: 25746UCZ0          | 500,000.000      | 499,835.00      | 581,243.35    |
| DOMINION RES INC 4.05% DUE 09-15-2042<br>SEDOL: B8QB5D0          | 80,000.000       | 70,970.40       | 84,363.75     |
| DOMINION RES INC 7% DUE 06-15-2038<br>SEDOL: B39ZDT6             | 150,000.000      | 202,789.50      | 208,314.01    |
| DOW CHEM CO 4.625% DUE 10-01-2044<br>SEDOL: BQSBHN8              | 40,000.000       | 37,370.40       | 44,171.36     |
| DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048<br>SEDOL: BKBZCX0     | 105,000.000      | 130,035.15      | 131,248.65    |
| DOW CHEMICAL CO NT 4.8% 05-15-2049<br>CUSIP: 260543CV3           | 655,000.000      | 728,021.23      | 757,721.02    |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042<br>SEDOL: BFZDDH6          | 100,000.000      | 101,595.42      | 106,816.56    |
| DOWDUPONT INC 5.319% DUE 11-15-2038<br>SEDOL: BGL9DP3            | 300,000.000      | 338,472.35      | 358,101.33    |
| DOWDUPONT INC 5.419% DUE 11-15-2048<br>SEDOL: BGL9DS6            | 40,000.000       | 49,565.20       | 49,355.20     |
| DR PEPPER SNAPPLE 4.42% DUE 12-15-2046<br>SEDOL: BYPL1N5         | 80,000.000       | 80,247.20       | 86,229.74     |
| DR PEPPER SNAPPLE 4.5% DUE 11-15-2045<br>SEDOL: BY7RHT9          | 115,000.000      | 122,286.63      | 127,445.97    |
| DTE ELECTRIC CO 3.95% 03-01-2049<br>SEDOL: BJ68680               | 85,000.000       | 84,493.18       | 97,290.72     |
| DTE ENERGY CO 3.4% DUE 06-15-2029<br>SEDOL: BJMJ836              | 75,000.000       | 75,782.25       | 77,329.91     |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047<br>CUSIP: 26442CAT1        | 195,000.000      | 207,903.15      | 209,858.46    |
| DUKE ENERGY FLA PROJ FIN LLC 2.538% 09-01-2029<br>SEDOL: BF03TV7 | 380,000.000      | 371,320.80      | 381,161.96    |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048<br>CUSIP: 26444HAF8          | 275,000.000      | 275,291.50      | 318,889.41    |
| DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047<br>CUSIP: 26442UAE4     | 246,000.000      | 242,483.75      | 258,053.35    |
| DUKE ENERGY 4.2% DUE 08-15-2045<br>SEDOL: BYV3CD2                | 75,000.000       | 81,635.16       | 85,429.02     |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                |                  |                 |               |
| <b>United States - USD</b>                                               |                  |                 |               |
| DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047<br>SEDOL: BZ4DLN9                | 35,000.000       | 36,359.05       | 39,087.44     |
| DYNEGY INC NEW DEL 5.875% DUE 06-01-2023<br>CUSIP: 26817RAB4             | 220,000.000      | 225,116.04      | 225,068.80    |
| EASTMAN CHEM CO 4.65% DUE 10-15-2044<br>SEDOL: BMNQYY0                   | 110,000.000      | 109,203.90      | 118,396.28    |
| ECOLAB INC 3.95% 12-01-2047<br>SEDOL: BFXZ7V6                            | 35,000.000       | 34,816.95       | 39,096.80     |
| EL PASO NAT GAS CO 8.375% DUE 06-15-2032<br>SEDOL: 2787237               | 170,000.000      | 217,577.90      | 237,628.66    |
| EL PASO PIPELN 4.7% DUE 11-01-2042<br>SEDOL: B82B6J7                     | 140,000.000      | 134,389.42      | 149,578.41    |
| ELDORADO RESORTS INC 6.0% 04-01-2025<br>CUSIP: 28470RAF9                 | 195,000.000      | 203,351.43      | 204,750.00    |
| ELDORADO RESORTS 7% DUE 08-01-2023<br>CUSIP: 28470RAC6                   | 450,000.000      | 476,831.25      | 468,000.00    |
| ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG<br>CUSIP: 292480AK6 | 365,000.000      | 352,725.05      | 364,553.47    |
| ENBRIDGE ENERGY 5.5% DUE 09-15-2040<br>SEDOL: B3N4NM2                    | 55,000.000       | 60,325.65       | 65,427.27     |
| ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041<br>SEDOL: B4LTG94             | 140,000.000      | 149,671.20      | 158,073.79    |
| ENERGY TRANSFER 5.8% DUE 06-15-2038<br>CUSIP: 29278NAD5                  | 80,000.000       | 89,336.80       | 90,605.61     |
| ENERGY TRANSFER 5.95 DUE 10-01-2043<br>SEDOL: BDWGWZ3                    | 440,000.000      | 485,006.60      | 491,494.61    |
| ENERGY TRANSFER 7.5% DUE 07-01-2038<br>CUSIP: 29273RAJ8                  | 200,000.000      | 247,707.19      | 257,620.84    |
| ENPRO INDS INC CORP 5.75% 10-15-2026<br>CUSIP: 29355XAG2                 | 85,000.000       | 90,843.75       | 90,525.00     |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046<br>SEDOL: BYZ5J66             | 105,000.000      | 108,954.41      | 123,154.32    |
| ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042<br>SEDOL: B5LM203 | 85,000.000       | 85,880.40       | 98,705.03     |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048<br>SEDOL: BFY1ZL9             | 185,000.000      | 187,251.66      | 198,761.75    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| ENTERPRISE PRODS OPER LLC 4.8%<br>SEDOL: BF39VN8                   | 90,000.000       | 92,511.14       | 105,727.64    |
| ENTERPRISE PRODS OPER LLC 5.375%<br>CUSIP: 29379VBR3               | 610,000.000      | 595,103.87      | 606,213.43    |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050<br>SEDOL: BKB02C4             | 300,000.000      | 302,411.00      | 322,029.03    |
| ENTERPRISE PRODS 4.85% DUE 03-15-2044<br>SEDOL: B9M5X40            | 45,000.000       | 47,844.90       | 52,068.74     |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042<br>SEDOL: B56MMZ3             | 120,000.000      | 127,860.75      | 154,850.63    |
| ENTERPRISE PRODS 6.125% DUE 10-15-2039<br>SEDOL: B4RMRV6           | 35,000.000       | 43,188.25       | 45,792.51     |
| EQT CORP 3.9% DUE 10-01-2027<br>CUSIP: 26884LAF6                   | 540,000.000      | 526,634.41      | 502,417.12    |
| ERP OPER LTD 2.5% DUE 02-15-2030<br>SEDOL: BKS3V3Z0                | 125,000.000      | 124,372.50      | 124,117.98    |
| ESTEE LAUDER COMPANIES INC 2.375% DUE 12-01-2029<br>SEDOL: BKT4KG8 | 80,000.000       | 79,236.80       | 79,977.81     |
| EVERGY INC 2.9% DUE 09-15-2029<br>SEDOL: BK5W958                   | 195,000.000      | 194,662.65      | 194,083.87    |
| EXELON CORP 4.45% DUE 04-15-2046<br>SEDOL: BD073T1                 | 120,000.000      | 126,613.20      | 134,913.34    |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039<br>SEDOL: BK81HN6           | 870,000.000      | 873,055.90      | 872,319.30    |
| EXXON MOBIL CORP 3.095% DUE 08-16-2049<br>SEDOL: BJP4010           | 65,000.000       | 64,998.05       | 64,897.37     |
| FED EXPRESS CORP 7.6% DUE 07-01-2097<br>SEDOL: B4R2H61             | 45,000.000       | 64,409.40       | 63,957.42     |
| FEDEX CORP 4.1% DUE 04-15-2043<br>SEDOL: B8HKM13                   | 240,000.000      | 225,212.25      | 235,266.86    |
| FEDEX CORP 4.4% DUE 01-15-2047<br>SEDOL: BYYPSG0                   | 60,000.000       | 61,125.00       | 60,276.60     |
| FEDEX CORP 4.55% DUE 04-01-2046<br>SEDOL: BD9Y0B4                  | 50,000.000       | 51,957.50       | 51,430.90     |
| FEDEX CORP 4.95%<br>CUSIP: 31428XBS4                               | 870,000.000      | 863,040.63      | 951,134.83    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| FIFTH 3RD BANCORP 8.25% DUE 03-01-2038<br>CUSIP: 316773CH1     | 10,000.000       | 15,383.50       | 15,280.36     |
| FISERV INC 4.4% DUE 07-01-2049<br>SEDOL: BGBN0F4               | 160,000.000      | 163,439.60      | 181,645.35    |
| FL PWR & LT CO 3.7% 12-01-2047<br>SEDOL: BF3RG04               | 90,000.000       | 89,288.10       | 98,289.79     |
| FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049<br>CUSIP: 341081FU6 | 910,000.000      | 916,276.90      | 1,044,366.67  |
| FLORIDA PWR CORP 3.85% DUE 11-15-2042<br>SEDOL: B8HN579        | 70,000.000       | 72,300.90       | 76,059.13     |
| FMC CORP 4.5% DUE 10-01-2049<br>SEDOL: BJYGNS5                 | 70,000.000       | 69,964.30       | 76,383.64     |
| FORD MTR CO DEL NT 4.75 01-15-2043<br>SEDOL: B94Q0Z1           | 344,000.000      | 311,031.09      | 305,738.10    |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042<br>SEDOL: B78K6L3 | 575,000.000      | 540,988.91      | 630,959.68    |
| GATX CORP 4.7% 04-01-2029<br>CUSIP: 361448BE2                  | 435,000.000      | 435,504.60      | 484,997.42    |
| GCI INC 6.875% DUE 04-15-2025<br>CUSIP: 36155WAK2              | 570,000.000      | 588,007.76      | 595,650.00    |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035<br>SEDOL: BYNWXZ6     | 1,118,000.000    | 1,040,076.88    | 1,195,962.57  |
| GEN ELEC CAP CORP 6.15% DUE 08-07-2037<br>SEDOL: BCZSZ30       | 75,000.000       | 98,694.12       | 93,268.47     |
| GENERAL ELEC CO 4.125% DUE 10-09-2042<br>SEDOL: B7T4807        | 23,000.000       | 18,981.15       | 23,727.78     |
| GENERAL MTRS CO 5.15% DUE 04-01-2038<br>SEDOL: BD93QC4         | 250,000.000      | 233,514.55      | 255,746.24    |
| GENERAL MTRS CO 5.2% DUE 04-01-2045<br>SEDOL: BV54K36          | 165,000.000      | 147,700.99      | 166,650.36    |
| GENERAL MTRS CO 5.4% 04-01-2048<br>SEDOL: BD93Q91              | 90,000.000       | 84,929.10       | 93,212.89     |
| GENERAL MTRS CO 6.75% DUE 04-01-2046<br>SEDOL: BYXXXH1         | 830,000.000      | 938,565.98      | 973,695.54    |
| GILEAD SCIENCES 4.8% DUE 04-01-2044<br>SEDOL: BKHDRD3          | 125,000.000      | 139,349.20      | 150,222.66    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                 | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |                 |               |
| <b>United States - USD</b>                                      |                  |                 |               |
| GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038<br>CUSIP: 38148YAA6 | 355,000.000      | 361,544.75      | 385,807.14    |
| GOLDMAN SACHS 4.411% DUE 04-23-2039<br>SEDOL: BFXTLH2           | 915,000.000      | 896,541.34      | 1,042,681.29  |
| GRAINGER W W INC FIXED 4.6% DUE 06-15-2045<br>SEDOL: BYZWY62    | 65,000.000       | 67,950.35       | 77,720.15     |
| H & E EQUIP SVCS INC 5.625% DUE 09-01-2025<br>CUSIP: 404030AH1  | 80,000.000       | 84,600.00       | 83,800.00     |
| HALLIBURTON CO 5% DUE 11-15-2045<br>SEDOL: BYNR4N6              | 90,000.000       | 98,472.62       | 102,881.78    |
| HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018<br>SEDOL: BFM1RF9  | 50,000.000       | 48,418.69       | 57,633.79     |
| HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040<br>SEDOL: B836JX6 | 75,000.000       | 90,038.25       | 105,294.35    |
| HASBRO INC 3.9% DUE 11-19-2029<br>CUSIP: 418056AZ0              | 320,000.000      | 318,976.00      | 322,321.09    |
| HASBRO INC 6.35% DUE 03-15-2040<br>CUSIP: 418056AS6             | 300,000.000      | 346,675.47      | 347,252.26    |
| HCA INC 5.125% 06-15-2039<br>CUSIP: 404119BY4                   | 235,000.000      | 232,852.10      | 259,018.04    |
| HEALTHSOUTH CORP 5.125% DUE 03-15-2023<br>CUSIP: 421924BN0      | 170,000.000      | 173,175.00      | 172,975.00    |
| HEALTHSOUTH CORP 5.75 DUE 11-01-2024<br>CUSIP: 421924BK6        | 82,000.000       | 84,498.78       | 82,922.50     |
| HESS CORP 6% DUE 01-15-2040<br>SEDOL: B55GWZ6                   | 110,000.000      | 118,320.67      | 129,981.86    |
| HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030<br>CUSIP: 431282AS1     | 820,000.000      | 813,503.61      | 808,763.20    |
| HILTON DOMESTIC FIXED 4.25% DUE 09-01-2024<br>CUSIP: 432833AB7  | 75,000.000       | 75,079.55       | 76,406.25     |
| HILTON DOMESTIC 5.125% DUE 05-01-2026<br>CUSIP: 432833AD3       | 180,000.000      | 187,637.50      | 189,450.00    |
| IN MICH PWR CO 4.55% DUE 03-15-2046<br>SEDOL: BYPJ106           | 130,000.000      | 145,258.10      | 151,834.50    |
| INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048<br>SEDOL: BFZPKG0 | 70,000.000       | 70,000.00       | 78,576.92     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |                 |               |
| <b>United States - USD</b>                                                     |                  |                 |               |
| INGLES MKTS INC 5.75% DUE 06-15-2023<br>CUSIP: 457030AJ3                       | 199,000.000      | 201,882.39      | 202,731.25    |
| INTEL CORP 3.25% DUE 11-15-2049<br>CUSIP: 458140BJ8                            | 935,000.000      | 937,739.15      | 940,236.04    |
| INTEL CORP 3.734% 12-08-2047 BEO<br>SEDOL: BFMFJQ6                             | 30,000.000       | 28,607.34       | 33,029.26     |
| INTEL CORP 4.1% DUE 05-11-2047<br>SEDOL: BF3W9R7                               | 35,000.000       | 41,785.80       | 40,672.73     |
| INTEL CORP 4.1% DUE 05-19-2046<br>SEDOL: BDDQWX2                               | 60,000.000       | 62,128.80       | 69,271.00     |
| INTEL CORP 4.25% DUE 12-15-2042<br>CUSIP: 458140AP5                            | 100,000.000      | 105,914.25      | 117,545.45    |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039<br>SEDOL: BK5CT25       | 265,000.000      | 265,357.30      | 298,927.05    |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG<br>CUSIP: 459200KC4 | 150,000.000      | 167,631.00      | 171,669.46    |
| INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048<br>CUSIP: 460146CS0                | 345,000.000      | 319,248.47      | 367,336.99    |
| INTL PAPER CO 4.4% DUE 08-15-2047<br>SEDOL: BYYGTQ0                            | 125,000.000      | 118,226.06      | 133,881.48    |
| INTL PAPER CO 4.8% DUE 06-15-2044<br>SEDOL: BN70J06                            | 40,000.000       | 43,277.82       | 43,961.60     |
| INTL PAPER CO 5.15% DUE 05-15-2046<br>SEDOL: BXT7CG2                           | 35,000.000       | 32,936.75       | 40,276.58     |
| INTL PAPER CO 7.3% DUE 11-15-2039<br>SEDOL: B3MDYN8                            | 30,000.000       | 41,729.10       | 41,564.86     |
| IRON MOUNTAIN INC DEL 5.75 DUE 08-15-2024<br>CUSIP: 46284PAP9                  | 190,000.000      | 191,937.50      | 192,137.50    |
| IRON MOUNTAIN INC 6% DUE 08-15-2023<br>CUSIP: 46284PAQ7                        | 385,000.000      | 397,359.91      | 393,181.25    |
| JOHNSON & JOHNSON 3.4% 01-15-2038<br>SEDOL: BFXCN97                            | 60,000.000       | 57,153.53       | 64,381.97     |
| JOHNSON & JOHNSON 3.625% DUE 03-03-2037<br>SEDOL: BF01Z57                      | 160,000.000      | 163,390.40      | 176,745.57    |
| JOHNSON & JOHNSON 3.7% DUE 03-01-2046<br>SEDOL: BD319Y7                        | 30,000.000       | 30,135.00       | 33,911.57     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| JOHNSON & JOHNSON 3.75% DUE 03-03-2047<br>SEDOL: BF01Z35                    | 265,000.000      | 267,412.94      | 303,076.66    |
| JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064<br>12-28-2016 SEDOL: BDG0907 | 104,000.000      | 97,920.02       | 110,041.49    |
| JPMORGAN CHASE & CO BNDS 4.032% 07-24-2048<br>SEDOL: BF348D2                | 180,000.000      | 178,878.45      | 205,735.89    |
| JPMORGAN CHASE & CO BNDS 4.26% 02-22-2048<br>SEDOL: BZ7NF45                 | 115,000.000      | 120,000.12      | 135,919.51    |
| JPMORGAN CHASE & CO 3.964% DUE 11-15-2048<br>SEDOL: BD0G1Q1                 | 625,000.000      | 652,342.33      | 708,195.66    |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049<br>SEDOL: BKS7M84                  | 105,000.000      | 105,000.00      | 105,387.46    |
| KAISER FNDTN HOSPS 4.15% DUE 05-01-2047<br>SEDOL: BF0YLL4                   | 130,000.000      | 132,165.30      | 148,476.68    |
| KENNEDY WILSON INC 5.875% DUE 04-01-2024<br>CUSIP: 489399AG0                | 75,000.000       | 77,325.00       | 76,875.00     |
| KENTUCKY UTILS CO 4.375% DUE 10-01-2045<br>SEDOL: BYTX3J7                   | 145,000.000      | 147,675.25      | 168,354.58    |
| KEYCORP 2.55% 10-01-2029 BEO<br>SEDOL: BJ9TC26                              | 110,000.000      | 107,035.50      | 107,572.57    |
| KIMCO RLTY CORP 3.7% DUE 10-01-2049<br>SEDOL: BKBNMB2                       | 30,000.000       | 29,836.50       | 29,208.30     |
| KIMCO RLTY CORP 4.125% DUE 12-01-2046<br>SEDOL: BDS6CH1                     | 50,000.000       | 47,939.00       | 52,905.65     |
| KIMCO RLTY CORP 4.45% 09-01-2047<br>SEDOL: BF7TVZ6                          | 105,000.000      | 105,254.30      | 115,196.98    |
| KINDER MORGAN INC 5.3% DUE 12-01-2034<br>SEDOL: BSWG9S2                     | 25,000.000       | 26,076.75       | 29,453.04     |
| KINDER MORGAN 6.375% DUE 03-01-2041<br>SEDOL: B64Q0M7                       | 85,000.000       | 99,759.95       | 106,748.94    |
| KINDER MORGAN 6.5% DUE 02-01-2037<br>SEDOL: B1PKMT4                         | 65,000.000       | 79,116.70       | 81,078.36     |
| KINDER MORGAN 6.5% DUE 09-01-2039<br>CUSIP: 494550BD7                       | 1,125,000.000    | 1,228,844.05    | 1,424,131.81  |
| KINDER MORGAN 6.95% DUE 01-15-2038<br>SEDOL: B1Z54W6                        | 220,000.000      | 269,564.20      | 291,473.14    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| KRAFT FOODS GROUP 5% DUE 06-04-2042<br>CUSIP: 50076QAE6          | 75,000.000       | 78,021.75       | 80,138.98     |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040<br>SEDOL: B87MC97          | 100,000.000      | 117,283.15      | 121,390.15    |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046<br>CUSIP: 50077LAB2      | 170,000.000      | 154,743.39      | 167,580.82    |
| KROGER CO 4.45% DUE 02-01-2047<br>CUSIP: 501044DG3               | 965,000.000      | 926,627.00      | 1,025,062.25  |
| KROGER CO 4.65% 01-15-2048<br>SEDOL: BF34898                     | 40,000.000       | 41,785.48       | 43,782.44     |
| KROGER CO 5.15% DUE 08-01-2043<br>SEDOL: BCF0W80                 | 85,000.000       | 87,983.87       | 97,574.95     |
| LAM RESH CORP 4.875% DUE 03-15-2049<br>SEDOL: BFZ92V1            | 75,000.000       | 82,408.50       | 93,922.85     |
| LAMAR MEDIA CORP 5 DUE 05-01-2023<br>CUSIP: 513075BE0            | 140,000.000      | 140,978.63      | 142,450.00    |
| LAMAR MEDIA CORP 5.375% DUE 01-15-2024<br>CUSIP: 513075BH3       | 65,000.000       | 66,462.50       | 66,300.00     |
| LEVEL 3 FING INC FIXED 5.375% DUE 08-15-2022<br>CUSIP: 527298BD4 | 248,000.000      | 249,860.00      | 248,917.60    |
| LEVEL 3 FING INC 5.125% DUE 05-01-2023<br>CUSIP: 527298BF9       | 60,000.000       | 60,825.00       | 60,375.00     |
| LEVEL 3 FING INC 5.375% DUE 05-01-2025<br>CUSIP: 527298BH5       | 120,000.000      | 124,500.00      | 124,200.00    |
| LILLY ELI & CO 3.95% 03-15-2049<br>SEDOL: BJJDP30                | 135,000.000      | 142,800.70      | 156,380.91    |
| LILLY ELI & CO 4.15% 03-15-2059<br>SEDOL: BJKCM46                | 145,000.000      | 148,151.10      | 171,265.88    |
| LINCOLN NATL CORP 3.05% DUE 01-15-2030<br>SEDOL: BKFV966         | 85,000.000       | 85,434.58       | 85,302.31     |
| LINCOLN NATL CORP 4.35% 03-01-2048<br>SEDOL: BDDMLG6             | 85,000.000       | 93,571.70       | 93,706.11     |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042<br>SEDOL: BBD6G92           | 40,000.000       | 41,230.83       | 45,679.45     |
| LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049<br>SEDOL: BJ0M677      | 75,000.000       | 74,911.50       | 86,421.94     |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| LOWES COS INC 3.7% DUE 04-15-2046<br>SEDOL: BD0SCD1                  | 150,000.000      | 145,149.15      | 153,017.40    |
| LOWES COS INC 4.25% DUE 09-15-2044<br>SEDOL: BQQLW68                 | 30,000.000       | 29,346.60       | 32,354.86     |
| LOWES COS INC 4.375% DUE 09-15-2045<br>SEDOL: BYMYN08                | 95,000.000       | 89,051.95       | 106,043.44    |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049<br>SEDOL: BKTSH36           | 90,000.000       | 88,639.20       | 93,936.60     |
| MA INST TECH FIXED 2.989% DUE 07-01-2050<br>SEDOL: BKZ91M0           | 65,000.000       | 65,000.00       | 64,567.71     |
| MA INST TECH 3.885% DUE 07-01-2116<br>SEDOL: BZB26Q7                 | 80,000.000       | 76,115.20       | 87,108.14     |
| MA INST TECH 4.678% DUE 07-01-2114<br>SEDOL: BM7SF38                 | 65,000.000       | 70,427.50       | 83,826.45     |
| MAGELLAN HLTH INC 4.4% DUE 09-22-2024<br>CUSIP: 559079AK4            | 90,000.000       | 91,687.50       | 92,250.00     |
| MAGELLAN MIDSTREAM PARTNERS LP 4.85%02-01-2049 REG<br>SEDOL: BJ08X30 | 1,000,000.000    | 1,043,926.81    | 1,161,193.78  |
| MAGELLAN MIDSTREAM 5.15% DUE 10-15-2043<br>SEDOL: BFGCNC7            | 90,000.000       | 91,483.20       | 105,395.10    |
| MARATHON OIL CORP 6.6% DUE 10-01-2037<br>SEDOL: B27ZDL3              | 130,000.000      | 149,339.01      | 165,866.67    |
| MARATHON OIL CORP 6.8% DUE 03-15-2032<br>SEDOL: BBMT8K7              | 45,000.000       | 54,689.85       | 57,173.59     |
| MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048<br>SEDOL: BK5CVN0       | 35,000.000       | 32,182.48       | 37,242.79     |
| MARATHON PETE CORP 4.75% DUE 09-15-2044<br>SEDOL: BQQCCJ4            | 90,000.000       | 96,634.40       | 98,943.79     |
| MARATHON PETE CORP 5.85% DUE 12-15-2045<br>SEDOL: BZ02G68            | 645,000.000      | 679,520.95      | 740,710.82    |
| MARATHON PETE CORP 5% DUE 09-15-2054<br>SEDOL: BQSC311               | 40,000.000       | 40,306.40       | 43,212.06     |
| MARATHON PETE CORP 6.5% DUE 03-01-2041<br>SEDOL: B6W1ZC9             | 145,000.000      | 168,569.41      | 188,335.75    |
| MARKEL CORP 4.15% DUE 09-17-2050 REG<br>CUSIP: 570535AV6             | 180,000.000      | 179,595.00      | 185,542.34    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                              | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |                 |               |
| <b>United States - USD</b>                                                                   |                  |                 |               |
| MARKEL CORP 5.0% 05-20-2049<br>CUSIP: 570535AT1                                              | 905,000.000      | 926,188.92      | 1,066,520.12  |
| MARKEL CORP 5% DUE 04-05-2046<br>SEDOL: BYZCF03                                              | 75,000.000       | 73,372.83       | 86,072.29     |
| MASTEC INC 4.875% DUE 03-15-2023<br>CUSIP: 576323AN9                                         | 70,000.000       | 70,094.67       | 70,875.00     |
| MASTERCARD INC 3.65% DUE 06-01-2049<br>SEDOL: BHTBS19                                        | 1,305,000.000    | 1,329,954.37    | 1,449,698.28  |
| MCDONALD'S CORP 3.625 DUE 05-01-2043<br>SEDOL: B831BL3                                       | 185,000.000      | 167,736.45      | 184,340.13    |
| MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRTRANCHE # TR 00104<br>5.7 01 FEB 2039 SEDOL: B3L2856 | 78,000.000       | 94,021.09       | 98,775.15     |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049<br>SEDOL: BK0WS12                  | 95,000.000       | 97,836.70       | 96,635.91     |
| MEM 4.2% DUE 07-01-2055<br>SEDOL: BVFB1T0                                                    | 95,000.000       | 98,101.63       | 110,263.02    |
| MEMORIAL SLOAN-KETTERING CANCER CTR TAXABLE BD SER<br>2012A 4.125 7-1-52 SEDOL: B90DSL8      | 32,000.000       | 32,517.76       | 36,548.75     |
| MERCK & CO INC NEW 4.0% 03-07-2049<br>SEDOL: BJ0KX25                                         | 35,000.000       | 34,657.88       | 41,051.37     |
| METLIFE INC FIXED 10.75% DUE 08-01-2069<br>SEDOL: B3Q5R19                                    | 40,000.000       | 62,460.00       | 66,800.00     |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044<br>SEDOL: BRF1CN3                                 | 220,000.000      | 245,124.00      | 268,636.06    |
| METLIFE INC 4.875% DUE 11-13-2043<br>SEDOL: BGDXX74                                          | 45,000.000       | 54,724.95       | 55,803.10     |
| MICROSOFT CORP FIXED 4.5% DUE 02-06-2057<br>SEDOL: BYP2P81                                   | 65,000.000       | 84,610.35       | 84,312.03     |
| MICROSOFT CORP 3.7% DUE 08-08-2046<br>CUSIP: 594918BT0                                       | 405,000.000      | 425,872.41      | 457,955.18    |
| MICROSOFT CORP 3.75% DUE 02-12-2045<br>CUSIP: 594918BD5                                      | 375,000.000      | 368,520.00      | 426,464.57    |
| MICROSOFT CORP 3.95% DUE 08-08-2056<br>CUSIP: 594918BU7                                      | 110,000.000      | 125,017.03      | 130,367.78    |
| MICROSOFT CORP 4.45% DUE 11-03-2045<br>CUSIP: 594918BL7                                      | 310,000.000      | 385,449.40      | 388,180.45    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |                 |               |
| <b>United States - USD</b>                                             |                  |                 |               |
| MICROSOFT CORP 4.75% DUE 11-03-2055<br>CUSIP: 594918BM5                | 80,000.000       | 98,409.30       | 106,882.03    |
| MICROSOFT CORP 4% DUE 02-12-2055<br>CUSIP: 594918BE3                   | 395,000.000      | 403,331.62      | 468,376.91    |
| MIDAMERICAN ENERGY CO 3.65% 08-01-2048<br>CUSIP: 595620AS4             | 35,000.000       | 35,741.11       | 37,853.36     |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049<br>SEDOL: BJ1STS6               | 140,000.000      | 146,153.40      | 168,073.79    |
| MIDAMERICAN ENERGY 4.8% DUE 09-15-2043<br>CUSIP: 595620AL9             | 810,000.000      | 908,794.46      | 1,001,965.63  |
| MISSISSIPPI PWR CO 4.75% DUE 10-15-2041<br>SEDOL: B718562              | 35,000.000       | 37,222.50       | 36,602.18     |
| MOBILE MINI INC 5.875% DUE 07-01-2024<br>CUSIP: 60740FAM7              | 115,000.000      | 119,423.75      | 119,600.00    |
| MOODY'S CORPORATION 4.875% 12-17-2048 BEO<br>CUSIP: 615369AQ8          | 95,000.000       | 93,411.60       | 117,201.91    |
| MORGAN STANLEY 3.971% 07-22-2038<br>SEDOL: BZ9P947                     | 330,000.000      | 328,218.56      | 366,609.88    |
| MPLX LP FIXED 5.2% DUE 03-01-2047<br>SEDOL: BYXT874                    | 45,000.000       | 46,772.55       | 48,654.50     |
| MPLX LP 4.5% 04-15-2038<br>SEDOL: BYZGJX6                              | 165,000.000      | 160,761.33      | 167,899.68    |
| MPLX LP 4.7% 04-15-2048<br>SEDOL: BYZGJY7                              | 50,000.000       | 51,786.50       | 50,946.92     |
| MPLX LP 5.5% DUE 02-15-2049<br>SEDOL: BF5M0J4                          | 125,000.000      | 131,978.74      | 142,010.61    |
| MPT OPER 6.375% DUE 03-01-2024<br>CUSIP: 55342UAF1                     | 185,000.000      | 195,313.11      | 192,394.45    |
| N.W. PIPELN LLC FIXED 4% DUE 04-01-2027<br>SEDOL: BF42B58              | 95,000.000       | 94,513.60       | 101,171.73    |
| NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO<br>CUSIP: 637432NR2   | 755,000.000      | 755,587.35      | 902,184.50    |
| NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049<br>CUSIP: 637432NT8 | 20,000.000       | 19,931.60       | 23,781.90     |
| NATIONWIDE FINL 3.9% DUE 11-30-2049<br>SEDOL: BJXCM10                  | 0.000            | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>United States - USD</b>                                              |                  |                 |               |
| NATL OILWELL VARCO 3.6% DUE 12-01-2029<br>CUSIP: 637071AM3              | 715,000.000      | 704,444.55      | 717,179.90    |
| NEW YORK & 3.954% DUE 08-01-2119<br>SEDOL: BK5WMP9                      | 100,000.000      | 100,000.00      | 100,939.85    |
| NEW YORK & 4.024% DUE 08-01-2045<br>SEDOL: BWWD066                      | 165,000.000      | 166,332.28      | 184,260.76    |
| NEWMONT GOLDCORP CORP 5.875% 04-01-2035<br>SEDOL: BKTYJV6               | 60,000.000       | 70,888.20       | 77,014.42     |
| NEWMONT GOLDCORP FIXED 2.8% 10-01-2029<br>SEDOL: BJSFXN3                | 180,000.000      | 179,486.80      | 178,337.50    |
| NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029<br>SEDOL: BKRWX76     | 50,000.000       | 50,110.00       | 50,266.71     |
| NIELSEN FIN LLC / NIELSEN FIN CO 4.5 DUE 10-01-2020<br>CUSIP: 65409QBA9 | 275,000.000      | 275,844.50      | 275,343.75    |
| NISOURCE FIN CORP 4.375% 05-15-2047<br>SEDOL: BD20RG3                   | 45,000.000       | 43,243.04       | 49,926.41     |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044<br>SEDOL: B976296                 | 60,000.000       | 62,478.60       | 69,788.18     |
| NISOURCE FIN CORP 5.25% DUE 02-15-2043<br>SEDOL: B846RN1                | 70,000.000       | 75,652.00       | 85,204.75     |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045<br>SEDOL: BFGCNJ4                | 100,000.000      | 119,290.80      | 127,774.07    |
| NOBLE ENERGY INC 5.05% DUE 11-15-2044<br>SEDOL: BSJV4K7                 | 105,000.000      | 110,278.52      | 116,762.22    |
| NOBLE ENERGY INC 5.25% DUE 11-15-2043<br>SEDOL: BLSP519                 | 75,000.000       | 78,250.20       | 84,508.06     |
| NOBLE ENERGY INC 6% DUE 03-01-2041<br>SEDOL: B3WSZZ2                    | 100,000.000      | 115,116.35      | 120,349.03    |
| NORDSTROM INC 5% DUE 01-15-2044<br>SEDOL: BNFX1H8                       | 285,000.000      | 265,060.50      | 279,379.44    |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048<br>CUSIP: 655844BY3                | 35,000.000       | 39,139.10       | 39,570.45     |
| NORFOLK SOUTHN FIXED 2.55% DUE 11-01-2029<br>CUSIP: 655844CE6           | 80,000.000       | 79,712.80       | 79,795.49     |
| NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047<br>SEDOL: BGDQLK3            | 20,000.000       | 20,628.73       | 21,556.20     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052<br>SEDOL: BGDLCQ5        | 95,000.000       | 93,331.85       | 104,588.19    |
| NORFOLK SOUTHN FIXED 4.1% 05-15-2049<br>SEDOL: BKBTGN0             | 75,000.000       | 75,075.75       | 82,891.83     |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049<br>SEDOL: BJN4W49               | 235,000.000      | 233,931.95      | 233,475.14    |
| NORTHERN STS PWR CO MINN 3.6% 09-15-2047<br>SEDOL: BD72XQ6         | 55,000.000       | 53,405.04       | 58,891.35     |
| NRG ENERGY INC 6.625% DUE 01-15-2027<br>CUSIP: 629377CC4           | 145,000.000      | 155,150.00      | 157,325.00    |
| NUCOR CORP 4.4% DUE 05-01-2048<br>SEDOL: BDVJC77                   | 795,000.000      | 781,526.45      | 902,010.27    |
| NUCOR CORP 6.4% DUE 12-01-2037<br>SEDOL: B29QQD7                   | 35,000.000       | 45,932.60       | 47,414.48     |
| NYU HOSPS CTR 4.784% DUE 07-01-2044<br>SEDOL: BD3DYF9              | 30,000.000       | 31,276.80       | 35,500.26     |
| NYU HOSPS CTR 5.75% DUE 07-01-2043<br>SEDOL: BCJSQG6               | 30,000.000       | 38,003.10       | 39,858.10     |
| OCCIDENTAL PETE CORP SR NT 0% DUE 10-10-2036 REG<br>SEDOL: BJYQB69 | 500,000.000      | 209,193.20      | 251,168.74    |
| OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044<br>SEDOL: BJCRNP7        | 130,000.000      | 133,331.80      | 131,338.69    |
| OCCIDENTAL PETE 7.95% DUE 06-15-2039<br>SEDOL: BK8VN72             | 160,000.000      | 210,516.97      | 221,909.44    |
| OCHSNER CLINIC 5.897% DUE 05-15-2045<br>SEDOL: BYNMMF9             | 25,000.000       | 33,929.75       | 33,087.10     |
| OGLETHORPE PWR CORP 5.05% DUE 10-01-2048<br>SEDOL: BJXRH21         | 155,000.000      | 153,918.10      | 182,607.65    |
| ONCOR ELEC FIXED 3.8% DUE 09-30-2047<br>SEDOL: BGJWTV2             | 40,000.000       | 39,924.00       | 44,156.16     |
| ONCOR ELEC FIXED 4.1% DUE 11-15-2048<br>SEDOL: BJLV952             | 140,000.000      | 137,375.89      | 160,288.53    |
| ONEOK INC NEW 4.45% DUE 09-01-2049<br>SEDOL: BKFV9H7               | 160,000.000      | 159,208.00      | 165,964.03    |
| ORACLE CORP 3.85% DUE 07-15-2036<br>SEDOL: BY7RCZ0                 | 50,000.000       | 51,516.08       | 54,823.26     |

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                              | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                    |                  |                 |               |
| <b>United States - USD</b>                                   |                  |                 |               |
| ORACLE CORP 4% DUE 07-15-2046<br>SEDOL: BY7RD02              | 35,000.000       | 34,019.16       | 38,960.82     |
| ORLANDO HEALTH INC 4.089% DUE 10-01-2048<br>SEDOL: BG13DC2   | 20,000.000       | 19,983.59       | 21,972.95     |
| PACKAGING CORP 3% DUE 12-15-2029<br>CUSIP: 695156AU3         | 475,000.000      | 475,644.05      | 477,436.97    |
| PARKER-HANNIFIN 3.25% DUE 06-14-2029<br>SEDOL: BJTDRL2       | 55,000.000       | 54,827.85       | 57,461.59     |
| PATTERSON-UTI FIXED 3.95% DUE 02-01-2028<br>CUSIP: 703481AB7 | 325,000.000      | 307,637.58      | 316,629.94    |
| PEACEHEALTH 4.787% DUE 11-15-2048<br>SEDOL: BK0Y670          | 70,000.000       | 70,000.00       | 86,188.50     |
| PECO ENERGY CO FIXED 3.7% 09-15-2047<br>SEDOL: BYVPKV2       | 50,000.000       | 49,811.50       | 54,756.27     |
| PECO ENERGY CO 3% DUE 09-15-2049<br>SEDOL: BKLMSL1           | 85,000.000       | 83,233.05       | 81,695.49     |
| PEPSICO INC 2.875% DUE 10-15-2049<br>CUSIP: 713448EP9        | 425,000.000      | 417,792.90      | 411,072.59    |
| PEPSICO INC 3.375% DUE 07-29-2049<br>CUSIP: 713448EM6        | 280,000.000      | 282,366.65      | 293,717.89    |
| PERRIGO FIN PLC 4.9% DUE 12-15-2044<br>SEDOL: BDR71F6        | 30,000.000       | 29,459.92       | 27,740.30     |
| PFIZER INC FIXED 3.9% 03-15-2039<br>CUSIP: 717081EU3         | 525,000.000      | 526,776.50      | 592,309.81    |
| PFIZER INC 4.1% 09-15-2038<br>SEDOL: BFY0KD3                 | 220,000.000      | 220,088.00      | 251,578.26    |
| PFIZER INC 4.2% 09-15-2048<br>SEDOL: BFY0KF5                 | 75,000.000       | 81,733.73       | 88,006.13     |
| PFIZER INC 4.3% DUE 06-15-2043<br>SEDOL: BCLYQM8             | 55,000.000       | 55,533.50       | 64,592.48     |
| PFIZER INC 4% DUE 03-15-2049<br>SEDOL: BJ1G678               | 210,000.000      | 206,561.60      | 241,747.61    |
| PFIZER INC 5.6% DUE 09-15-2040<br>SEDOL: BZ4CYN7             | 100,000.000      | 118,060.00      | 135,195.88    |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044<br>SEDOL: BSMTK33    | 65,000.000       | 71,159.40       | 71,871.73     |

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| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                 |               |
| <b>United States - USD</b>                                                        |                  |                 |               |
| PIEDMONT NAT GAS 3.5% DUE 06-01-2029<br>SEDOL: PIEDMON                            | 80,000.000       | 79,798.40       | 85,556.70     |
| PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042<br>REG SEDOL: B6Y16K2 | 90,000.000       | 85,376.49       | 90,811.40     |
| PPL ELEC UTILS 4.15% DUE 10-01-2045<br>SEDOL: BYWWQ92                             | 65,000.000       | 75,803.65       | 73,434.03     |
| PPL ELEC UTILS 4.75 DUE 07-15-2043<br>CUSIP: 69351UAR4                            | 820,000.000      | 944,152.77      | 990,833.19    |
| PROGRESS ENERGY 6.5% DUE 02-01-2042<br>SEDOL: B5L3ZK7                             | 740,000.000      | 833,688.60      | 880,232.87    |
| PROGRESS ENERGY 7% DUE 10-30-2031<br>SEDOL: 2812623                               | 85,000.000       | 115,090.85      | 116,153.18    |
| PROVID ST JOSEPH 2.532% DUE 10-01-2029<br>SEDOL: BK6J3Z6                          | 55,000.000       | 55,000.00       | 54,007.86     |
| PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048<br>SEDOL: BFNNX67                      | 110,000.000      | 115,812.57      | 127,965.12    |
| PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050<br>CUSIP: 74432QCE3                    | 35,000.000       | 41,452.93       | 40,349.87     |
| PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG<br>SEDOL: BKVJXR3                     | 1,030,000.000    | 1,036,532.39    | 1,084,213.03  |
| PRUDENTIAL FINL 3.905% DUE 12-07-2047<br>SEDOL: BG0KDC4                           | 45,000.000       | 43,014.15       | 48,458.28     |
| PTC INC 6% DUE 05-15-2024<br>CUSIP: 69370CAA8                                     | 170,000.000      | 177,968.75      | 177,437.50    |
| PUB SVC ELEC GAS 3.8% DUE 03-01-2046<br>SEDOL: BYYD0H9                            | 60,000.000       | 59,897.40       | 66,184.42     |
| PUBLIC SVC COLORADO 3.8% 06-15-2047<br>SEDOL: BDFZC71                             | 100,000.000      | 97,929.17       | 108,812.58    |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050<br>SEDOL: BKDJPC0                          | 55,000.000       | 54,269.60       | 54,919.90     |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049<br>SEDOL: BK5HXM8     | 70,000.000       | 69,492.50       | 70,738.59     |
| PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049<br>SEDOL: BK6LQH5                   | 145,000.000      | 142,507.85      | 144,490.87    |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048<br>CUSIP: 745332CH7                | 30,000.000       | 29,420.22       | 34,575.51     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| PUGET SOUND ENERGY 4.434% DUE 11-15-2041<br>SEDOL: B469075                                      | 40,000.000       | 41,723.60       | 45,342.41     |
| PVPTL LPL HLDGS INC 5.75% DUE<br>09-15-2025/03-10-2017 CUSIP: 50212YAB0                         | 185,000.000      | 191,862.50      | 193,556.25    |
| PVTPL ABBVIE INC SR NT 144A 4.25% DUE<br>11-21-2049/11-21-2019 SEDOL: BJLPYP9                   | 90,000.000       | 95,739.00       | 95,563.66     |
| PVTPL ABBVIE INC 3.2% DUE 11-21-2029<br>SEDOL: BJLPYN7                                          | 110,000.000      | 111,920.60      | 111,908.99    |
| PVTPL ABBVIE INC 4.05% DUE 11-21-2039<br>SEDOL: BJLPYQ0                                         | 215,000.000      | 216,097.08      | 225,977.30    |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE<br>09-01-2044 SEDOL: BQH0Y35                   | 40,000.000       | 43,022.40       | 50,204.91     |
| PVTPL AMKOR TECHNOLOGY 6.625% 09-15-2027<br>CUSIP: 031652BK5                                    | 75,000.000       | 82,218.75       | 82,593.75     |
| PVTPL BOOZ ALLEN HAMILTON HLDG CORP 5.125% DUE<br>05-01-2025 BEO CUSIP: 099500AA8               | 245,000.000      | 250,270.67      | 251,737.50    |
| PVTPL BRISTOL MYERS SQUIBB CO 4.35% DUE<br>11-15-2047 SEDOL: BK56MN9                            | 265,000.000      | 260,657.25      | 316,227.93    |
| PVTPL BUILDERS FIRSTSOURCE INC BNDS 5.625% DUE 09-01-2024<br>CUSIP: 12008RAJ6                   | 115,000.000      | 120,002.50      | 119,600.00    |
| PVTPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-2024/<br>CUSIP: 12429TAD6                        | 35,000.000       | 36,093.75       | 36,053.50     |
| PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039<br>SEDOL: BKPK093                                  | 65,000.000       | 65,000.00       | 66,419.79     |
| PVTPL CAMERON LNG LLC 2.902% 07-15-2031<br>CUSIP: 133434AA8                                     | 715,000.000      | 715,613.20      | 716,674.86    |
| PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035<br>SEDOL: BKPK082                                   | 145,000.000      | 145,000.00      | 146,448.48    |
| PVTPL CENTENE ESCROW I CORP SR NT 5.375% 06-01-2026<br>CUSIP: 15137TAA8                         | 150,000.000      | 159,468.75      | 159,187.50    |
| PVTPL CHURCHILL DOWNS 5.5% DUE 04-01-2027<br>CUSIP: 171484AG3                                   | 75,000.000       | 79,656.25       | 79,500.00     |
| PVTPL CIGNA CORP NEW NT 3.875% DUE 10-15-2047<br>SEDOL: BKPMPP0                                 | 110,000.000      | 103,110.94      | 111,827.00    |
| PVTPL COMMScope FIN LLC 144A FIXED 8.25%8.25% DUE<br>03-01-2027/02-19-2019 BEO CUSIP: 20338QAA1 | 75,000.000       | 79,687.50       | 78,937.50     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                 |               |
| <b>United States - USD</b>                                                        |                  |                 |               |
| PVTPL COMMScope TECHNOLOGIES FINANCE 06-15-2025 BND\$ 6.0% DUE CUSIP: 20337YAA5   | 75,000.000       | 76,312.50       | 75,084.75     |
| PVTPL DELL INT LLC/EMC CORP SR NT 5.875% 06-15-2021 CUSIP: 25272KAU7              | 48,000.000       | 48,060.00       | 48,750.24     |
| PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO CUSIP: 25277LAA4           | 80,000.000       | 81,581.25       | 80,924.16     |
| PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BND\$ 144A 8.35% DUE 07-15-2046 SEDOL: BD96MK3 | 455,000.000      | 544,086.17      | 626,961.34    |
| PVTPL ESH HOSPITALITY INC 144A 5.25% 05-01-2025 CUSIP: 26907YAA2                  | 110,000.000      | 109,931.25      | 113,712.50    |
| PVTPL FINANCIAL & RISK US HLDGS INC 6.25% DUE 05-15-2026 CUSIP: 31740LAA1         | 145,000.000      | 156,418.75      | 158,231.25    |
| PVTPL FOX CORP 5.576% 01-25-2049 SEDOL: BHXD2F3                                   | 190,000.000      | 240,122.00      | 242,058.37    |
| PVTPL GARTNER INC 5.125% 04-01-2025 CUSIP: 366651AB3                              | 120,000.000      | 123,612.50      | 124,950.00    |
| PVTPL HALLIBURTON CO DEB 144A 7.6% DUE 08-15-2096 BEO SEDOL: B2QP9M7              | 60,000.000       | 82,402.85       | 83,185.61     |
| PVTPL HILL-ROM HLDGS INC SR 5.0% 02-15-2025 CUSIP: 431475AB8                      | 75,000.000       | 78,281.25       | 78,000.00     |
| PVTPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO CUSIP: 48238TAA7             | 85,000.000       | 87,125.00       | 88,400.00     |
| PVTPL KEYSpan GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO SEDOL: B5NKKP6     | 60,000.000       | 77,186.40       | 77,637.48     |
| PVTPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO SEDOL: BK90KN3               | 40,000.000       | 39,428.40       | 42,219.85     |
| PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039 SEDOL: BK90KM2         | 105,000.000      | 104,255.27      | 109,473.16    |
| PVTPL MATTEL INC 144A 6.75% 12-31-2025 CUSIP: 577081BB7                           | 110,000.000      | 116,850.00      | 118,228.00    |
| PVTPL MIDCONTINENT COMMUNICATIONS FIXED 5.375% 08-15-2027 BEO CUSIP: 59565XAC4    | 35,000.000       | 36,925.00       | 37,012.50     |
| PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5                       | 25,000.000       | 30,235.37       | 32,345.01     |
| PVTPL MOOG INC SR NT 144A 5.25% DUE 12-01-2022/12-01-2019 BEO CUSIP: 615394AK9    | 80,000.000       | 81,785.00       | 81,096.00     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                    |                  |                 |               |
| PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE<br>01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4 | 190,000.000      | 228,537.70      | 229,816.84    |
| PVTPL MPLX LP 5.20% DUE 12-01-2047<br>SEDOL: BJCRVP3                                          | 160,000.000      | 159,681.16      | 170,391.73    |
| PVTPL MSCI INC SR NT 144A 5.25% DUE 11-15-2024 BEO<br>CUSIP: 55354GAA8                        | 77,000.000       | 79,547.10       | 79,108.26     |
| PVTPL NESTLE HLDGS INC 3.9% 09-24-2038<br>SEDOL: BG0QJS0                                      | 100,000.000      | 98,806.50       | 112,867.47    |
| PVTPL NEXSTAR ESCROW INC SR NT 144A 5.625% DUE<br>07-15-2027/07-03-2019 BEO CUSIP: 65343HAA9  | 35,000.000       | 37,012.50       | 36,883.00     |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205<br>SEDOL: BJXLHN4                         | 120,000.000      | 114,338.07      | 120,352.48    |
| PVTPL PERFORMANCE FOOD GROUP CO 5.5% DUE 06-01-2024 BEO<br>CUSIP: 71376LAB6                   | 230,000.000      | 233,849.74      | 235,750.00    |
| PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 9.25%<br>05-15-2023 BEO CUSIP: 74166MAA4          | 155,000.000      | 163,199.50      | 162,556.25    |
| PVTPL RHP HOTEL PPTYS LP & RHP FIN CORP SR NT 4.75% DUE<br>10-15-2027 CUSIP: 749571AE5        | 35,000.000       | 36,312.50       | 36,137.50     |
| PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048<br>SEDOL: BD0RRX3                              | 165,000.000      | 164,798.80      | 187,571.13    |
| PVTPL SCIENTIFIC GAMES INTL INC SR NT 144A 8.25%<br>03-15-2026 CUSIP: 80874YBA7               | 75,000.000       | 81,818.75       | 82,687.50     |
| PVTPL SELECT MEDICAL CORP 6.25% DUE 08-15-2026 BEO<br>CUSIP: 816196AT6                        | 92,000.000       | 97,520.00       | 99,591.84     |
| PVTPL SERVICEMASTER CO 5.125% 11-15-2024<br>CUSIP: 817610AA6                                  | 80,000.000       | 81,076.00       | 83,000.00     |
| PVTPL SIRIUS XM RADIO INC 5.375% DUE 04-15-2025<br>CUSIP: 82967NAU2                           | 75,000.000       | 77,625.00       | 77,496.00     |
| PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019<br>CUSIP: 78466CAC0                          | 75,000.000       | 80,293.75       | 80,062.50     |
| PVTPL STATION CASINOS LLC SR NT 5% DUE<br>10-01-2025/09-21-2017 BEO CUSIP: 857691AF6          | 110,000.000      | 112,175.00      | 111,925.00    |
| PVTPL SUMMIT MATERIALS LLC 5.125% DUE 06-01-2025 BEO<br>CUSIP: 86614RAL1                      | 75,000.000       | 77,062.50       | 77,062.50     |
| PVTPL SYMANTEC CORP 5.0% DUE 04-15-2025<br>CUSIP: 871503AU2                                   | 95,000.000       | 95,712.50       | 97,064.37     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |                 |               |
| <b>United States - USD</b>                                                                  |                  |                 |               |
| PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028<br>BEO SEDOL: BFMYYT1                 | 90,000.000       | 89,532.90       | 92,464.48     |
| PVTPL TRINITY INDS INC SR NT 4.55% DUE 10-01-2024<br>CUSIP: 896522AH2                       | 70,000.000       | 71,925.00       | 72,344.87     |
| PVTPL TWIN RIV WORLDWIDE HLDGS INC SR NT6.75% 06-01-2027<br>CUSIP: 90171VAA3                | 75,000.000       | 77,437.50       | 78,187.50     |
| PVTPL US FOODS INC 5.875% 06-15-2024<br>CUSIP: 90290MAB7                                    | 80,000.000       | 82,146.15       | 82,400.00     |
| PVTPL VIASAT INC SR NT 144A 5.625% 09-15-2025<br>CUSIP: 92552VAK6                           | 75,000.000       | 77,250.00       | 77,250.00     |
| PVTPL VISTRA OPERATIONS CO LLC SR NT 144A 5.625%<br>02-15-2027 CUSIP: 92840VAB8             | 110,000.000      | 116,081.25      | 115,912.50    |
| PVTPL XPO LOGISTICS INC SR NT 144A 6.125% DUE<br>09-01-2023/09-01-2019 BEO CUSIP: 983793AF7 | 30,000.000       | 31,050.00       | 30,969.00     |
| QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO<br>SEDOL: BL3STW2                            | 135,000.000      | 134,646.30      | 135,026.10    |
| REGENCY CTRS L P 2.95% DUE 09-15-2029<br>SEDOL: BJQZJV5                                     | 115,000.000      | 114,605.55      | 114,934.75    |
| REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45<br>06-26-2037 SEDOL: B4SBQ37         | 30,000.000       | 38,058.60       | 39,366.11     |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035<br>SEDOL: BZ0W055                              | 215,000.000      | 248,732.50      | 249,969.78    |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045<br>SEDOL: BZ0HGG3                             | 85,000.000       | 88,902.35       | 97,553.90     |
| REYNOLDS GROUP 7% DUE 07-15-2024<br>CUSIP: 761735AV1                                        | 220,000.000      | 228,524.98      | 227,425.00    |
| RHP HOTEL PPTYS LP 5% DUE 04-15-2023<br>CUSIP: 749571AD7                                    | 415,000.000      | 423,317.27      | 423,300.00    |
| ROCKWELL COLLINS 3.5% DUE 03-15-2027<br>SEDOL: BYVBMD6                                      | 255,000.000      | 252,320.20      | 270,846.88    |
| ROCKWELL COLLINS 4.35% DUE 04-15-2047<br>SEDOL: BYVBMG9                                     | 220,000.000      | 242,215.11      | 259,102.52    |
| RWJ BARNABAS HLTH 3.477% DUE 07-01-2049<br>SEDOL: BKP4SP7                                   | 45,000.000       | 45,000.00       | 44,474.12     |
| RWJ BARNABAS HLTH 3.949% DUE 07-01-2046<br>SEDOL: BJ12BR1                                   | 40,000.000       | 39,107.20       | 42,403.77     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                  | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                        |                  |                 |               |
| <b>United States - USD</b>                                                       |                  |                 |               |
| S CAROLINA ELEC & 5.1% DUE 06-01-2065<br>SEDOL: BY58YK4                          | 190,000.000      | 214,618.17      | 247,152.54    |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048<br>CUSIP: 797440BW3                         | 105,000.000      | 104,535.90      | 115,551.84    |
| SBA COMMUNICATIONS 4.875% DUE 07-15-2022<br>CUSIP: 78388JAT3                     | 110,000.000      | 110,169.68      | 111,375.00    |
| SBA COMMUNICATIONS 4.875% DUE 09-01-2024<br>CUSIP: 78388JAV8                     | 55,000.000       | 55,550.00       | 57,062.50     |
| SEMPRA ENERGY 3.8% DUE 02-01-2038<br>CUSIP: 816851BH1                            | 1,050,000.000    | 1,033,956.96    | 1,097,970.10  |
| SERVICE CORP INTL 5.375% DUE 05-15-2024<br>CUSIP: 817565CB8                      | 300,000.000      | 309,000.00      | 309,000.00    |
| SHERWIN-WILLIAMS 2.95% DUE 08-15-2029<br>SEDOL: BKDXGP2                          | 195,000.000      | 193,980.90      | 196,955.70    |
| SIMON PPTY GROUP L FIXED 3.25% 09-13-2049<br>SEDOL: BKMGGXX9                     | 75,000.000       | 74,700.75       | 72,977.87     |
| SOUTHERN CAL EDISON 3.6% 02-01-2045<br>SEDOL: BVDPXD2                            | 260,000.000      | 257,592.40      | 258,595.10    |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043<br>CUSIP: 842400FZ1                 | 440,000.000      | 494,226.98      | 499,224.97    |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049<br>CUSIP: 842400GR8                   | 325,000.000      | 343,256.50      | 385,569.62    |
| SOUTHERN CALIF GAS CO 4.3% 01-15-2049<br>SEDOL: BGHHQ74                          | 35,000.000       | 34,984.25       | 39,960.04     |
| SOUTHERN CO 4.25% DUE 07-01-2036<br>SEDOL: BYT1517                               | 180,000.000      | 186,100.87      | 194,061.22    |
| SOUTHN CAL EDISON 5.5% DUE 03-15-2040<br>SEDOL: B65ZDS0                          | 150,000.000      | 191,845.50      | 185,255.94    |
| SOUTHN CO GAS CAP 3.95% DUE 10-01-2046<br>SEDOL: BD30007                         | 65,000.000       | 63,278.15       | 67,247.57     |
| SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047<br>BEO SEDOL: BD93QB3 | 65,000.000       | 64,626.25       | 68,481.29     |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045<br>SEDOL: BWGCKS1                            | 55,000.000       | 57,729.10       | 57,540.60     |
| SOUTHWESTN ELEC 6.2% DUE 03-15-2040<br>SEDOL: B618D27                            | 35,000.000       | 48,223.00       | 46,122.33     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                 | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |                 |               |
| <b>United States - USD</b>                                      |                  |                 |               |
| SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048<br>CUSIP: 845743BS1    | 1,055,000.000    | 1,073,052.20    | 1,248,029.34  |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038<br>SEDOL: B2NJ7Z1 | 65,000.000       | 73,935.10       | 79,011.39     |
| SPECTRUM BRANDS 5.75% DUE 07-15-2025<br>CUSIP: 84762LAU9        | 75,000.000       | 78,562.50       | 78,282.75     |
| SPECTRUM HLTH SYS 3.487% DUE 07-15-2049<br>SEDOL: BKP4SQ8       | 55,000.000       | 55,000.00       | 55,076.33     |
| SPRINT CORPORATION 7.25% DUE 09-15-2021<br>CUSIP: 85207UAE5     | 145,000.000      | 152,003.85      | 153,337.50    |
| STANFORD HLTH CARE 3.795% DUE 11-15-2048<br>SEDOL: BZ5ZP21      | 110,000.000      | 110,501.90      | 119,207.95    |
| STARBUCKS CORP 3.75% 12-01-2047<br>SEDOL: BF2RBL1               | 100,000.000      | 88,895.00       | 103,969.54    |
| SUNOCO LOGISTICS 4.95% DUE 01-15-2043<br>SEDOL: B8BHLQ8         | 155,000.000      | 141,843.46      | 153,519.43    |
| SUNOCO LOGISTICS 5.3% DUE 04-01-2044<br>SEDOL: BL9FKB3          | 105,000.000      | 105,499.80      | 111,754.09    |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045<br>SEDOL: BSN4Q84         | 80,000.000       | 79,203.58       | 86,035.58     |
| SUNOCO LP/SUNOCO FIXED 6% DUE 04-15-2027<br>CUSIP: 86765LAQ0    | 85,000.000       | 90,950.00       | 90,737.50     |
| SYNCHRONY FINL 5.15% DUE 03-19-2029<br>CUSIP: 87165BAP8         | 835,000.000      | 884,123.85      | 950,137.48    |
| SYSCO CORP 4.85% DUE 10-01-2045<br>SEDOL: BZ974R1               | 30,000.000       | 29,155.50       | 36,057.43     |
| T-MOBILE USA INC 6 03-01-2023<br>CUSIP: 87264AAM7               | 130,000.000      | 134,991.07      | 132,340.00    |
| T-MOBILE USA INC 6% DUE 04-15-2024<br>CUSIP: 87264AAQ8          | 75,000.000       | 79,321.02       | 77,437.50     |
| TAMPA ELEC CO 4.45% DUE 06-15-2049<br>CUSIP: 875127BF8          | 55,000.000       | 54,718.95       | 65,218.12     |
| TARGET CORP 3.625% DUE 04-15-2046<br>SEDOL: BD073D5             | 35,000.000       | 31,969.35       | 38,290.47     |
| TECH DATA CORP 4.95% 02-15-2027<br>CUSIP: 878237AH9             | 110,000.000      | 112,073.41      | 113,621.48    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                 | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |                 |               |
| <b>United States - USD</b>                                      |                  |                 |               |
| TELEFLEX INC 4.875% DUE 06-01-2026<br>CUSIP: 879369AE6          | 30,000.000       | 31,462.50       | 31,350.00     |
| TENNANT CO 5.625% 05-01-2025<br>CUSIP: 880345AB9                | 70,000.000       | 73,500.00       | 73,150.00     |
| TIME WARNER CABLE 5.5% DUE 09-01-2041<br>SEDOL: B441BS1         | 65,000.000       | 71,367.40       | 72,611.96     |
| TIME WARNER CABLE 5.875% DUE 11-15-2040<br>SEDOL: B66BW80       | 190,000.000      | 216,653.20      | 218,076.71    |
| TIME WARNER CABLE 6.75% DUE 06-15-2039<br>SEDOL: B62X8Y8        | 275,000.000      | 327,089.60      | 347,462.40    |
| TRANSCONT GAS PIPE LINE 4.0% 03-15-2028<br>SEDOL: BF4YFR4       | 160,000.000      | 158,409.60      | 170,235.73    |
| TRANSDIGM INC 6.5% DUE 05-15-2025<br>CUSIP: 893647AZ0           | 80,000.000       | 83,850.00       | 83,200.00     |
| TRAVELERS COS INC 3.75% DUE 05-15-2046<br>SEDOL: BD8BSC3        | 35,000.000       | 33,226.55       | 38,227.44     |
| TRAVELERS COS INC 4.05% DUE 03-07-2048<br>CUSIP: 89417EAN9      | 170,000.000      | 197,759.30      | 193,957.00    |
| TRAVELERS COS INC 4.1% 03-04-2049<br>SEDOL: BJLV1D4             | 75,000.000       | 78,979.10       | 86,394.66     |
| TRAVELERS COS INC 4.3% 08-25-2045<br>SEDOL: BYXMWX7             | 35,000.000       | 36,116.15       | 40,754.78     |
| TRAVELERS COS INC 4% DUE 05-30-2047<br>SEDOL: BDS6RM1           | 85,000.000       | 83,219.25       | 96,355.41     |
| TRI-STATE 6% DUE 06-15-2040<br>SEDOL: B60WT77                   | 70,000.000       | 83,082.30       | 91,657.88     |
| TRUSTEES BOSTON COLLEGE 3.129% DUE 07-01-2052<br>SEDOL: BKLFW52 | 70,000.000       | 70,000.00       | 68,943.73     |
| TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048<br>SEDOL: BF9MYY3      | 50,000.000       | 50,000.00       | 57,406.72     |
| TX EASTN TRANSM 7% DUE 07-15-2032<br>SEDOL: BG49383             | 95,000.000       | 111,355.20      | 127,467.05    |
| UNION ELEC CO 3.5% DUE 03-15-2029<br>CUSIP: 906548CP5           | 670,000.000      | 694,502.12      | 720,192.46    |
| UNION PAC CORP 3.55% DUE 08-15-2039<br>SEDOL: BKPHQ85           | 840,000.000      | 861,659.04      | 872,922.92    |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| UNION PAC CORP 3.799% DUE 10-01-2051<br>SEDOL: BDCWS88                | 115,000.000      | 109,573.71      | 122,173.98    |
| UNION PAC CORP 3.875% DUE 02-01-2055<br>SEDOL: BXVMD51                | 95,000.000       | 90,423.20       | 99,611.25     |
| UNION PAC CORP 4.05% DUE 11-15-2045<br>SEDOL: BYQGY41                 | 60,000.000       | 66,873.60       | 65,313.92     |
| UNION PAC CORP 4.15% DUE 01-15-2045<br>SEDOL: BQ1KQC4                 | 60,000.000       | 62,925.60       | 65,840.26     |
| UNION PAC CORP 4.25% DUE 04-15-2043<br>SEDOL: B8Q73Y5                 | 55,000.000       | 59,772.90       | 61,307.89     |
| UNION PAC CORP 4.375% DUE 09-10-2038<br>SEDOL: BYZGKC2                | 270,000.000      | 274,870.50      | 309,574.82    |
| UNION PAC CORP 4.375% DUE 11-15-2065<br>SEDOL: BYQGY30                | 45,000.000       | 49,657.50       | 49,536.43     |
| UNITED RENTALS NORTH AMER INC 5.5% DUE 07-15-2025<br>CUSIP: 911365BD5 | 140,000.000      | 145,812.50      | 145,468.75    |
| UNITED TECHNOLOGIES CORP 4.15% 05-15-2045<br>SEDOL: BWTZ6W3           | 170,000.000      | 164,503.72      | 194,992.57    |
| UNITED TECHNOLOGIES CORP 4.45% 11-16-2038<br>SEDOL: BYVN9N1           | 10,000.000       | 10,257.50       | 11,833.66     |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039<br>SEDOL: BHKDKY1              | 90,000.000       | 89,114.40       | 94,517.06     |
| UNITEDHEALTH GROUP 3.7% DUE 08-15-2049<br>CUSIP: 91324PDU3            | 1,125,000.000    | 1,194,247.70    | 1,209,228.68  |
| UNITEDHEALTH GROUP 3.75% 10-15-2047<br>SEDOL: BYZLN95                 | 40,000.000       | 38,223.60       | 43,055.33     |
| UNITEDHEALTH GROUP 3.875% DUE 08-15-2059<br>SEDOL: BHKDL15            | 285,000.000      | 282,721.77      | 307,811.75    |
| UNITEDHEALTH GROUP 4.2% DUE 01-15-2047<br>SEDOL: BZ0X5W0              | 65,000.000       | 70,756.35       | 74,630.18     |
| UNITEDHEALTH GROUP 4.625% DUE 11-15-2041<br>SEDOL: B76MDD2            | 130,000.000      | 138,974.30      | 155,072.73    |
| UNIV NOTRE DAME DU 3.438% DUE 02-15-2045<br>SEDOL: BFBN2W8            | 40,000.000       | 39,375.60       | 42,549.88     |
| UNIV PA TRUSTEES 3.61% DUE 02-15-2119<br>SEDOL: BJQ1ZM6               | 40,000.000       | 40,000.00       | 41,006.75     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |                 |               |
| <b>United States - USD</b>                                             |                  |                 |               |
| UNIV SOUTHN CAL 3.028% DUE 10-01-2039<br>SEDOL: BZBZ9C3                | 60,000.000       | 54,200.40       | 60,320.57     |
| UNIVERSITY CHICAGO 4.003% DUE 10-01-2053<br>SEDOL: BF5K5Z9             | 65,000.000       | 65,000.00       | 74,971.68     |
| UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042<br>CUSIP: 91529YAJ5  | 95,000.000       | 108,460.55      | 107,371.73    |
| UNUM GROUP 4.5% DUE 12-15-2049<br>CUSIP: 91529YAP1                     | 700,000.000      | 702,910.85      | 683,636.08    |
| UTD PARCEL SVC INC 3.4% DUE 09-01-2049<br>SEDOL: BJQZJX7               | 305,000.000      | 304,902.15      | 309,046.65    |
| UTD PARCEL SVC INC 3.75% 11-15-2047<br>CUSIP: 911312BN5                | 765,000.000      | 750,371.48      | 824,416.89    |
| UTD TECHNOLOGIES 3.75% DUE 11-01-2046<br>SEDOL: BZ1JMC6                | 95,000.000       | 91,006.50       | 103,527.68    |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047<br>SEDOL: BD8Z3T7                | 35,000.000       | 31,387.65       | 40,150.28     |
| UTD TECHNOLOGIES 4.5% DUE 06-01-2042<br>SEDOL: B8J6DZ0                 | 185,000.000      | 178,443.18      | 221,800.57    |
| UTD TECHNOLOGIES 4.625% DUE 11-16-2048<br>SEDOL: BYVN9P3               | 55,000.000       | 67,706.10       | 68,924.82     |
| UTD TECHNOLOGIES 6.125% DUE 07-15-2038<br>SEDOL: B2RJSL0               | 70,000.000       | 98,701.40       | 97,215.05     |
| UTD TECHNOLOGIES 7.5% DUE 09-15-2029<br>SEDOL: 2521996                 | 50,000.000       | 70,783.50       | 70,562.60     |
| VA ELEC & PWR CO 4.2% DUE 05-15-2045<br>SEDOL: BXPB5G9                 | 65,000.000       | 70,725.85       | 74,336.75     |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037<br>SEDOL: B1YLTG4             | 115,000.000      | 133,976.55      | 152,164.90    |
| VENTAS RLTY LTD 4.875% DUE 04-15-2049<br>CUSIP: 92277GAQ0              | 475,000.000      | 479,476.96      | 559,450.77    |
| VERISIGN INC 4.625 DUE 05-01-2023<br>CUSIP: 92343EAF9                  | 145,000.000      | 146,689.06      | 147,320.00    |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG<br>SEDOL: BYZKXZ8 | 210,000.000      | 227,735.04      | 263,745.14    |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG<br>SEDOL: BSBN5N1       | 65,000.000       | 64,974.03       | 75,351.67     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                 |               |
| <b>United States - USD</b>                                                                      |                  |                 |               |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048<br>SEDOL: BYRLSF4                                      | 245,000.000      | 275,170.62      | 293,986.60    |
| VERIZON 3.85% DUE 11-01-2042<br>SEDOL: B8HCRP8                                                  | 90,000.000       | 90,874.10       | 97,256.86     |
| VERIZON 4.125% DUE 08-15-2046<br>SEDOL: BY7RR99                                                 | 100,000.000      | 99,072.00       | 113,030.53    |
| VERIZON 4.272% DUE 01-15-2036<br>SEDOL: BYRLRK2                                                 | 60,000.000       | 69,067.80       | 67,953.18     |
| VERIZON 4.5% DUE 08-10-2033<br>SEDOL: BF22PM5                                                   | 335,000.000      | 359,479.56      | 391,048.89    |
| VERIZON 4.75% DUE 11-01-2041<br>SEDOL: BBNBGK8                                                  | 60,000.000       | 69,937.80       | 72,614.68     |
| VERIZON 4.812% DUE 03-15-2039<br>SEDOL: BDFLJN4                                                 | 40,000.000       | 39,839.85       | 48,286.59     |
| VERIZON 4.862% DUE 08-21-2046<br>SEDOL: BXVMD62                                                 | 1,145,000.000    | 1,396,094.54    | 1,421,397.33  |
| VIACOM INC NEW 4.375% DUE 03-15-2043<br>SEDOL: BCHWWF1                                          | 45,000.000       | 47,250.45       | 47,711.75     |
| WA GAS LT CO FIXED 3.65% DUE 09-15-2049<br>SEDOL: BJX5LC3                                       | 35,000.000       | 34,822.90       | 35,217.60     |
| WA GAS LT CO 3.796% DUE 09-15-2046<br>SEDOL: BDHDQP9                                            | 120,000.000      | 118,233.60      | 125,186.77    |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB<br>00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8 | 50,000.000       | 66,326.50       | 72,371.78     |
| WALMART INC 2.95% DUE 09-24-2049<br>SEDOL: BKS6GR8                                              | 415,000.000      | 409,990.80      | 413,480.58    |
| WALMART INC 4.05% DUE 06-29-2048 REG<br>SEDOL: BG08Q52                                          | 30,000.000       | 35,775.30       | 35,560.32     |
| WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044<br>SEDOL: BS9FPF1                          | 50,000.000       | 52,253.29       | 58,809.33     |
| WELLS FARGO & CO 2.879% DUE 10-30-2030 REG<br>SEDOL: BKRKN36                                    | 385,000.000      | 384,917.60      | 387,676.05    |
| WELLS FARGO & CO 3.9% DUE 05-01-2045<br>SEDOL: BX2H0V0                                          | 70,000.000       | 77,508.61       | 79,398.00     |
| WELLS FARGO & CO 4.75% DUE 12-07-2046<br>SEDOL: BDSFRX9                                         | 100,000.000      | 120,772.00      | 120,089.56    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                             | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                   |                  |                 |               |
| <b>United States - USD</b>                                  |                  |                 |               |
| WELLS FARGO & CO 5.606% DUE 01-15-2044<br>SEDOL: BJTGHH7    | 80,000.000       | 100,826.00      | 105,427.73    |
| WELLTOWER INC 4.95% DUE 09-01-2048<br>SEDOL: BDDMN60        | 50,000.000       | 60,049.00       | 60,049.17     |
| WESCO DISTR INC 5.375% DUE 12-15-2021<br>CUSIP: 95081QAK0   | 185,000.000      | 188,717.64      | 185,462.50    |
| WESLEYAN UNIV CONN 4.781% DUE 07-01-2116<br>SEDOL: BYYH7Z8  | 65,000.000       | 63,536.20       | 72,921.76     |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046<br>SEDOL: BDFZV41      | 180,000.000      | 188,314.71      | 190,868.60    |
| WESTN GAS PARTNERS 5.3% 03-01-2048<br>CUSIP: 958254AJ3      | 170,000.000      | 166,636.10      | 148,655.41    |
| WESTVACO CORP DEL 8.2% DUE 01-15-2030<br>SEDOL: 2546814     | 125,000.000      | 177,625.00      | 172,452.92    |
| WI ELEC PWR CO 4.3% DUE 10-15-2048<br>CUSIP: 976656CK2      | 865,000.000      | 863,405.03      | 1,017,021.92  |
| WILLIAM MARSH RICE 3.774% DUE 05-15-2055<br>SEDOL: BWX1XY8  | 185,000.000      | 192,459.05      | 203,113.96    |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045<br>SEDOL: BW3SWW0     | 150,000.000      | 162,183.00      | 167,267.37    |
| WILLIAMS PARTNERS 5.4% DUE 03-04-2044<br>SEDOL: BKGRXP0     | 50,000.000       | 52,551.00       | 56,364.57     |
| WILLIAMS PARTNERS 5.8 DUE 11-15-2043<br>SEDOL: BG0SQL8      | 125,000.000      | 146,114.45      | 148,876.15    |
| WILLIS N AMER INC 3.875% DUE 09-15-2049<br>SEDOL: BKLMSW2   | 95,000.000       | 94,615.25       | 94,780.32     |
| WILLIS NORTH AMERICA INC 5.05% 09-15-2048<br>SEDOL: BGLRQG9 | 45,000.000       | 51,668.10       | 53,087.83     |
| WILLIS-KNIGHTON 4.813% DUE 09-01-2048<br>SEDOL: BHNG1G6     | 80,000.000       | 80,000.00       | 95,537.89     |
| ZOETIS INC FIXED 3.9% DUE 08-20-2028<br>SEDOL: BF8QNX8      | 180,000.000      | 179,659.80      | 195,325.03    |
| ZOETIS INC FIXED 4.45% DUE 08-20-2048<br>SEDOL: BDTYMK7     | 75,000.000       | 76,994.05       | 87,263.98     |
| 3M CO FIXED 3.625% 10-15-2047<br>SEDOL: BD6NK92             | 75,000.000       | 72,867.75       | 77,936.88     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                      | Shares/Par Value | Historical Cost       | Current Value         |
|------------------------------------------------------|------------------|-----------------------|-----------------------|
| <b>Corporate Debt Instruments - Other</b>            |                  |                       |                       |
| <b>United States - USD</b>                           |                  |                       |                       |
| 3M CO 3.25% DUE 08-26-2049<br>CUSIP: 88579YBK6       | 480,000.000      | 472,841.90            | 467,219.12            |
| <b>Total United States - USD</b>                     |                  | <b>135,802,760.17</b> | <b>145,507,405.10</b> |
| <b>Total Corporate Debt Instruments - Other</b>      |                  | <b>156,911,475.83</b> | <b>168,358,343.66</b> |
| <b>Corporate Stock - Common</b>                      |                  |                       |                       |
| <b>Argentina - USD</b>                               |                  |                       |                       |
| GLOBANT SA USD1.20<br>SEDOL: BP40HF4                 | 2,306.000        | 154,698.13            | 244,551.30            |
| <b>Total Argentina - USD</b>                         |                  | <b>154,698.13</b>     | <b>244,551.30</b>     |
| <b>Australia - AUD</b>                               |                  |                       |                       |
| ALS LIMITED NPV<br>SEDOL: B86SZR5                    | 30,664.000       | 158,695.68            | 197,877.29            |
| ANSELL NPV<br>SEDOL: 6286611                         | 11,284.000       | 221,240.23            | 230,268.52            |
| AURIZON HOLDINGS NPV<br>SEDOL: B87CVM3               | 48,887.000       | 194,505.09            | 179,729.57            |
| BEACH ENERGY LTD NPV<br>SEDOL: 6088204               | 132,099.000      | 152,556.37            | 233,076.08            |
| BHP GROUP LIMITED<br>SEDOL: 6144690                  | 13,616.000       | 289,337.08            | 372,517.63            |
| CHALLENGER LTD NPV<br>SEDOL: 6726300                 | 47,930.000       | 264,315.13            | 272,571.48            |
| CIMIC GROUP LIMITED NPV<br>SEDOL: BX17Q13            | 4,607.000        | 141,275.08            | 107,323.59            |
| COCA-COLA AMATIL NPV<br>SEDOL: 6123451               | 37,882.000       | 284,329.75            | 294,518.44            |
| COMMONWEALTH BANK OF AUSTRALIA NPV<br>SEDOL: 6215035 | 1,996.000        | 120,204.87            | 112,106.75            |
| CSL LTD NPV<br>SEDOL: 6185495                        | 370.000          | 52,027.13             | 71,722.84             |
| EVOLUTION MINING NPV<br>SEDOL: B3X0F91               | 19,690.000       | 64,340.29             | 52,596.13             |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                | Shares/Par Value | Historical Cost     | Current Value       |
|------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Stock - Common</i>                |                  |                     |                     |
| <b>Australia - AUD</b>                         |                  |                     |                     |
| FORTESCUE METALS GRP LTD NPV<br>SEDOL: 6086253 | 5,021.000        | 29,126.20           | 37,730.49           |
| JB HI-FI NPV<br>SEDOL: 6702623                 | 3,789.000        | 93,218.78           | 100,333.21          |
| MACQUARIE GP LTD NPV<br>SEDOL: B28YTC2         | 3,929.000        | 289,220.40          | 380,726.64          |
| MAGELLAN FINANCIAL NPV<br>SEDOL: B015YX4       | 1,888.000        | 71,100.49           | 75,582.31           |
| NEWCREST MINING LTD NPV<br>SEDOL: 6637101      | 3,527.000        | 89,741.91           | 74,998.97           |
| QANTAS AIRWAYS NPV<br>SEDOL: 6710347           | 41,015.000       | 149,158.23          | 204,991.94          |
| QBE INS GROUP NPV<br>SEDOL: 6715740            | 35,376.000       | 306,960.98          | 320,294.18          |
| RIO TINTO LIMITED NPV<br>SEDOL: 6220103        | 2,826.000        | 110,060.00          | 199,448.30          |
| TELSTRA CORP LTD NPV<br>SEDOL: 6087289         | 126,790.000      | 299,662.46          | 315,509.71          |
| WESFARMERS LTD NPV<br>SEDOL: 6948836           | 12,811.000       | 291,446.21          | 372,827.41          |
| WHITEHAVEN COAL NPV<br>SEDOL: B1XQXC4          | 19,292.000       | 63,775.86           | 35,801.86           |
| WOOLWORTHS GRP LTD NPV<br>SEDOL: 6981239       | 2,217.000        | 58,002.45           | 56,353.20           |
| WORLEY LTD<br>SEDOL: 6562474                   | 15,028.000       | 140,693.39          | 161,733.82          |
| <b>Total Australia - AUD</b>                   |                  | <b>3,934,994.06</b> | <b>4,460,640.36</b> |
| <b>Austria - EUR</b>                           |                  |                     |                     |
| ANDRITZ AG NPV (BR)<br>SEDOL: B1WVF68          | 4,714.000        | 190,312.91          | 203,192.28          |
| IMMOFINANZ AG COMN STK<br>SEDOL: BFZ5BQ7       | 5,470.000        | 151,102.43          | 146,747.81          |
| OMV AG NPV<br>SEDOL: 4651459                   | 5,405.000        | 256,844.54          | 303,841.03          |
| WIENERBERGER AG NPV<br>SEDOL: 5699373          | 420.000          | 11,625.45           | 12,455.71           |

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**Northern Trust - Dol**

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| Security Description / Asset ID                           | Shares/Par Value | Historical Cost   | Current Value     |
|-----------------------------------------------------------|------------------|-------------------|-------------------|
| <i>Corporate Stock - Common</i>                           |                  |                   |                   |
| <b>Austria - EUR</b>                                      |                  |                   |                   |
| <b>Total Austria - EUR</b>                                |                  | <b>609,885.33</b> | <b>666,236.83</b> |
| <b>Belgium - EUR</b>                                      |                  |                   |                   |
| BARCO NPV<br>SEDOL: 4704096                               | 66.000           | 15,425.48         | 16,224.62         |
| UCB NPV<br>SEDOL: 5596991                                 | 2,700.000        | 223,075.32        | 214,880.20        |
| <b>Total Belgium - EUR</b>                                |                  | <b>238,500.80</b> | <b>231,104.82</b> |
| <b>Canada - CAD</b>                                       |                  |                   |                   |
| BOYD GROUP INCOME TRUST UNITS<br>SEDOL: 2438900           | 1,167.000        | 109,989.52        | 181,788.32        |
| CAPITAL PWR CORP COM<br>SEDOL: B61KF83                    | 9,747.000        | 218,004.68        | 258,491.87        |
| INTERFOR CORP COM NPV<br>SEDOL: BMJ71W4                   | 12,399.000       | 145,966.79        | 140,268.62        |
| <b>Total Canada - CAD</b>                                 |                  | <b>473,960.99</b> | <b>580,548.81</b> |
| <b>Canada - USD</b>                                       |                  |                   |                   |
| CDN NAT RES LTD COM CDN NAT RES COM STK<br>SEDOL: 2125202 | 10,780.000       | 329,615.29        | 348,733.00        |
| <b>Total Canada - USD</b>                                 |                  | <b>329,615.29</b> | <b>348,733.00</b> |
| <b>China - HKD</b>                                        |                  |                   |                   |
| XTEP INTERNATIONAL HKD0.01<br>SEDOL: B2RJYH8              | 280,000.000      | 164,255.25        | 148,771.79        |
| <b>Total China - HKD</b>                                  |                  | <b>164,255.25</b> | <b>148,771.79</b> |
| <b>Denmark - DKK</b>                                      |                  |                   |                   |
| A.P. MOLLER-MAERSK SER'B'DKK1000<br>SEDOL: 4253048        | 84.000           | 126,503.20        | 121,236.59        |
| CARLSBERG SER'B'DKK20<br>SEDOL: 4169219                   | 2,246.000        | 309,930.80        | 335,297.40        |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                       | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Stock - Common</i>                       |                  |                     |                     |
| <b>Denmark - DKK</b>                                  |                  |                     |                     |
| GN STORE NORD DKK4<br>SEDOL: 4501093                  | 1,078.000        | 45,541.64           | 50,734.17           |
| H.LUNDBECK A/S DKK5<br>SEDOL: 7085259                 | 4,151.000        | 221,351.31          | 158,632.18          |
| NOVO-NORDISK AS DKK0.2 SERIES'B'<br>SEDOL: BHC8X90    | 7,776.000        | 392,465.43          | 451,643.44          |
| PANDORA A/S DKK0.01<br>SEDOL: B44XTX8                 | 1,511.000        | 62,724.51           | 65,778.55           |
| ROYAL UNIBREW A/S DKK2 (POST SPLIT)<br>SEDOL: BX8ZX20 | 2,794.000        | 215,664.35          | 256,022.23          |
| SIM CORP<br>SEDOL: BBCR9N1                            | 248.000          | 24,673.43           | 28,219.92           |
| VESTAS WIND SYSTEM DKK1<br>SEDOL: 5964651             | 2,737.000        | 206,504.93          | 276,783.60          |
| <b>Total Denmark - DKK</b>                            |                  | <b>1,605,359.60</b> | <b>1,744,348.08</b> |
| <b>Finland - EUR</b>                                  |                  |                     |                     |
| HUHTAMAKI OYJ SER'I'NPV<br>SEDOL: 4447476             | 5,383.000        | 208,182.59          | 250,035.26          |
| UPM-KYMMENE CORP NPV<br>SEDOL: 5051252                | 10,814.000       | 230,358.29          | 375,207.72          |
| VALMET OYJ NPV<br>SEDOL: BH6XZT5                      | 2,417.000        | 63,022.71           | 57,951.45           |
| <b>Total Finland - EUR</b>                            |                  | <b>501,563.59</b>   | <b>683,194.43</b>   |
| <b>France - EUR</b>                                   |                  |                     |                     |
| AIR LIQUIDE(L') EUR5.50<br>SEDOL: B1YXBJ7             | 322.000          | 41,765.15           | 45,614.36           |
| AIRBUS SE EUR1<br>SEDOL: 4012250                      | 413.000          | 56,274.23           | 60,489.56           |
| ALTEN NPV1.05<br>SEDOL: 5608915                       | 1,935.000        | 146,371.51          | 244,354.25          |
| BNP PARIBAS EUR2<br>SEDOL: 7309681                    | 7,955.000        | 441,609.62          | 471,744.88          |
| BOUYGUES EUR1<br>SEDOL: 4002121                       | 2,122.000        | 90,872.31           | 90,228.09           |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                               | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                               |                  |                 |               |
| <b>France - EUR</b>                                           |                  |                 |               |
| DASSAULT AVIATION EUR8<br>SEDOL: 4067164                      | 49.000           | 77,423.94       | 64,352.93     |
| DASSAULT SYSTEMES EUR0.50<br>SEDOL: 5330047                   | 2,137.000        | 327,059.44      | 351,541.61    |
| EIFFAGE EUR4<br>SEDOL: B13X013                                | 2,770.000        | 281,789.60      | 317,151.18    |
| ENGIE COMSTK<br>SEDOL: B0C2CQ3                                | 22,744.000       | 375,637.59      | 367,634.06    |
| ESSILORLUXOTTICA EUR 0.18<br>SEDOL: 7212477                   | 994.000          | 153,551.97      | 151,520.90    |
| EUTELSAT COMMUNICA EUR1<br>SEDOL: B0M7KJ7                     | 4,790.000        | 105,685.99      | 77,909.48     |
| HERMES INTL NPV<br>SEDOL: 5253973                             | 266.000          | 189,409.73      | 198,917.35    |
| KERING<br>SEDOL: 5505072                                      | 368.000          | 208,157.09      | 241,734.44    |
| KORIAN<br>SEDOL: B1HKRM0                                      | 5,723.000        | 224,069.73      | 269,296.94    |
| L'OREAL EUR0.20<br>SEDOL: 4057808                             | 1,635.000        | 465,930.01      | 484,515.95    |
| LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30<br>SEDOL: 4061412 | 854.000          | 300,128.56      | 397,058.38    |
| MICHELIN (CGDE) EUR2<br>SEDOL: 4588364                        | 1,092.000        | 124,927.91      | 133,731.52    |
| NEXANS EUR1<br>SEDOL: 7130836                                 | 3,919.000        | 158,479.03      | 191,315.90    |
| PEUGEOT SA EUR1<br>SEDOL: 7103526                             | 4,265.000        | 118,735.04      | 101,972.96    |
| QUADIENT EUR1<br>SEDOL: 5617096                               | 1,601.000        | 60,990.45       | 38,781.91     |
| SAFRAN SA EUR0.20<br>SEDOL: B058TZ6                           | 953.000          | 136,623.99      | 147,250.07    |
| SANOFI EUR2<br>SEDOL: 5671735                                 | 1,338.000        | 121,277.81      | 134,600.74    |
| SCHNEIDER ELECTRIC EUR4.00<br>SEDOL: 4834108                  | 4,533.000        | 386,016.94      | 465,578.81    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost     | Current Value       |
|---------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Stock - Common</i>                         |                  |                     |                     |
| <b>France - EUR</b>                                     |                  |                     |                     |
| SOITEC S.A. EUR2<br>SEDOL: BZ6T5C2                      | 1,684.000        | 140,292.23          | 177,120.19          |
| SPIE EUR0.47<br>SEDOL: BYZFYS3                          | 8,872.000        | 186,673.26          | 180,852.19          |
| TOTAL EUR2.5<br>SEDOL: B15C557                          | 3,583.000        | 200,344.94          | 197,878.36          |
| <b>Total France - EUR</b>                               |                  | <b>5,120,098.07</b> | <b>5,603,147.01</b> |
| <b>Germany - EUR</b>                                    |                  |                     |                     |
| ADIDAS AG<br>SEDOL: 4031976                             | 1,459.000        | 356,986.31          | 474,613.48          |
| ALLIANZ SE NPV(REGD)(VINKULIERT)<br>SEDOL: 5231485      | 482.000          | 79,490.94           | 118,164.24          |
| BASF - ORD SHS COMSTK<br>SEDOL: 5086577                 | 380.000          | 32,086.63           | 28,728.15           |
| BAYER AG NPV (REGD)<br>SEDOL: 5069211                   | 518.000          | 38,562.48           | 42,335.74           |
| CANCOM SE NPV<br>SEDOL: 5772627                         | 327.000          | 18,091.69           | 19,307.23           |
| COMPUGROUP MEDICAL NPV<br>SEDOL: 5094536                | 226.000          | 13,514.93           | 16,172.42           |
| CTS EVENTIM AG & C NPV<br>SEDOL: 5881857                | 346.000          | 19,041.99           | 21,768.98           |
| DEUTSCHE BOERSE AG NPV(REGD)<br>SEDOL: 7021963          | 2,543.000        | 358,831.69          | 400,060.67          |
| DEUTSCHE PFAND AG NPV<br>SEDOL: BYM6917                 | 4,332.000        | 62,336.33           | 70,800.48           |
| DEUTSCHE POST AG NPV(REGD)<br>SEDOL: 4617859            | 2,622.000        | 99,371.34           | 100,098.07          |
| DIALOG SEMICONDUCTOR PLC COMMON STOCK<br>SEDOL: 5982200 | 3,828.000        | 162,247.53          | 193,834.53          |
| GERRESHEIMER AG NPV (BR)<br>SEDOL: B1Y47Y7              | 544.000          | 40,627.06           | 42,134.16           |
| GRAND CITY PROPERT EUR0.10<br>SEDOL: B8K9X70            | 7,505.000        | 129,438.66          | 180,112.89          |
| HEIDELBERGCEMENT NPV<br>SEDOL: 5120679                  | 847.000          | 67,189.60           | 61,761.21           |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                 | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Stock - Common</i>                 |                  |                     |                     |
| <b>Germany - EUR</b>                            |                  |                     |                     |
| HOCHTIEF AG NPV<br>SEDOL: 5108664               | 1,258.000        | 198,669.74          | 160,556.36          |
| JENOPTIK AG NPV (POST CONS)<br>SEDOL: BGJVB13   | 2,714.000        | 85,025.50           | 77,623.94           |
| MERCK KGAA NPV<br>SEDOL: 4741844                | 1,955.000        | 205,115.34          | 231,189.28          |
| MTU AERO ENGINES A NPV (REGD)<br>SEDOL: B09DHL9 | 279.000          | 74,076.62           | 79,735.00           |
| MUENCHENER RUECKVE NPV(REGD)<br>SEDOL: 5294121  | 68.000           | 19,920.23           | 20,074.79           |
| SALZGITTER AG ORD NPV<br>SEDOL: 5465358         | 8,703.000        | 169,228.85          | 193,037.78          |
| SAP SE<br>SEDOL: 4846288                        | 1,419.000        | 126,690.68          | 191,649.03          |
| SIEMENS AG NPV(REGD)<br>SEDOL: 5727973          | 1,391.000        | 175,058.30          | 181,965.28          |
| SILTRONIC AG NPV<br>SEDOL: BYY5978              | 492.000          | 43,802.01           | 49,549.67           |
| SOFTWARE AG NPV (REGD)<br>SEDOL: BF06WX9        | 1,054.000        | 36,151.97           | 36,794.88           |
| STROEER SE&CO KGAA NPV<br>SEDOL: B3S3S52        | 2,452.000        | 177,401.17          | 198,308.28          |
| TAG IMMOBILIEN AG NPV<br>SEDOL: 5735631         | 9,047.000        | 211,873.48          | 225,040.53          |
| TELEFONICA DEUTSCH NPV<br>SEDOL: B7VG6L8        | 27,178.000       | 74,353.67           | 78,830.88           |
| <b>Total Germany - EUR</b>                      |                  | <b>3,075,184.74</b> | <b>3,494,247.95</b> |
| <b>Hong Kong - HKD</b>                          |                  |                     |                     |
| AIA GROUP LTD NPV<br>SEDOL: B4TX8S1             | 16,400.000       | 115,785.48          | 172,170.74          |
| BOC HONG KONG HLDG NPV<br>SEDOL: 6536112        | 66,157.000       | 225,691.07          | 229,670.53          |
| CK ASSET HOLDINGS LTD<br>SEDOL: BYZQ077         | 44,994.000       | 331,875.49          | 324,817.44          |
| KERRY PROPERTIES HKD1<br>SEDOL: 6486314         | 20,316.000       | 73,018.55           | 64,532.07           |

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**Northern Trust - Dol**

Generated by Northern Trust from reviewed periodic data on 25 Mar 20

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost   | Current Value     |
|---------------------------------------------------------|------------------|-------------------|-------------------|
| <i>Corporate Stock - Common</i>                         |                  |                   |                   |
| <b>Hong Kong - HKD</b>                                  |                  |                   |                   |
| <b>Total Hong Kong - HKD</b>                            |                  | <b>746,370.59</b> | <b>791,190.78</b> |
| <b>India - USD</b>                                      |                  |                   |                   |
| ADR WNS HLDGS LTD SPONSORED ADR<br>SEDOL: B194GX4       | 6,488.000        | 308,339.11        | 429,181.20        |
| <b>Total India - USD</b>                                |                  | <b>308,339.11</b> | <b>429,181.20</b> |
| <b>Italy - EUR</b>                                      |                  |                   |                   |
| AZIMUT HLDG S.P.A NPV<br>SEDOL: B019M65                 | 1,316.000        | 31,215.24         | 31,435.03         |
| A2A SPA EUR0.52<br>SEDOL: 5499131                       | 75,942.000       | 89,372.17         | 142,529.48        |
| BANCA MEDIOLANUM BANCA MEDIOLANUM SPA<br>SEDOL: BYWP840 | 1,655.000        | 15,737.74         | 16,450.27         |
| BREMBO SPA NPV<br>SEDOL: BF37983                        | 16,058.000       | 200,517.29        | 199,357.68        |
| BUZZI UNICEM SPA EUR0.60<br>SEDOL: 5782206              | 11,725.000       | 247,193.43        | 295,471.50        |
| ENAV S.P.A. EUR1<br>SEDOL: BD0CRV6                      | 8,591.000        | 31,854.69         | 51,302.88         |
| ENEL SPA EUR1<br>SEDOL: 7144569                         | 76.000           | 374.73            | 603.31            |
| ENI SPA EUR1<br>SEDOL: 7145056                          | 24,014.000       | 363,991.28        | 373,228.87        |
| EXOR NV EUR0.01<br>SEDOL: BYSLCX9                       | 2,115.000        | 139,400.67        | 164,001.98        |
| INTESA SANPAOLO NPV<br>SEDOL: 4076836                   | 41,121.000       | 106,448.11        | 108,402.83        |
| IREN SPA EUR1<br>SEDOL: 4783211                         | 52,462.000       | 143,316.65        | 162,650.31        |
| MEDIOBANCA SPA EUR0.5<br>SEDOL: 4574813                 | 9,855.000        | 90,303.10         | 108,564.81        |
| POSTE ITALIANE SPA NPV<br>SEDOL: BYYN701                | 20,454.000       | 179,903.64        | 232,351.33        |
| UNIPOL GRUPPO SPA NPV<br>SEDOL: B7SF135                 | 18,498.000       | 95,805.86         | 106,145.61        |

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**Northern Trust - Dol**

Generated by Northern Trust from reviewed periodic data on 25 Mar 20

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID               | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Stock - Common</b>               |                  |                     |                     |
| <b>Italy - EUR</b>                            |                  |                     |                     |
| UNIPOLSAI SPA<br>SEDOL: B89YH96               | 44,640.000       | 109,381.06          | 129,780.77          |
| <b>Total Italy - EUR</b>                      |                  | <b>1,844,815.66</b> | <b>2,122,276.66</b> |
| <b>Japan - JPY</b>                            |                  |                     |                     |
| ABC-MART INC NPV<br>SEDOL: 6292102            | 600.000          | 39,088.95           | 41,076.60           |
| ADVANTEST CORP NPV<br>SEDOL: 6870490          | 1,300.000        | 68,151.53           | 73,687.60           |
| AGC INC NPV<br>SEDOL: 6055208                 | 6,100.000        | 220,167.18          | 220,593.51          |
| ALPS ALPINE CO LTD<br>SEDOL: 6021500          | 2,258.000        | 50,322.99           | 51,777.65           |
| AMADA HOLDINGS CO LTD NPV<br>SEDOL: 6022105   | 14,761.000       | 156,581.45          | 169,783.76          |
| ARUHI CORPORATION NPV<br>SEDOL: BF25643       | 8,900.000        | 163,189.18          | 184,101.22          |
| ASICS CORP NPV<br>SEDOL: 6057378              | 9,000.000        | 109,767.26          | 150,393.37          |
| ASTELLAS PHARMA NPV<br>SEDOL: 6985383         | 16,200.000       | 241,007.11          | 278,757.76          |
| AZBIL CORP NPV<br>SEDOL: 6985543              | 9,200.000        | 174,332.18          | 261,164.02          |
| DAI NIPPON PRINTNG NPV<br>SEDOL: 6250906      | 3,300.000        | 72,192.11           | 89,882.68           |
| DAI-ICHI LIFE HOLD NPV<br>SEDOL: B601QS4      | 14,700.000       | 235,995.92          | 245,710.14          |
| DAIWA HOUSE INDS NPV<br>SEDOL: 6251363        | 7,400.000        | 222,770.25          | 230,835.06          |
| DIGITAL GARAGE NPV<br>SEDOL: 6309422          | 4,500.000        | 156,172.41          | 189,855.07          |
| DIP CORPORATION NPV<br>SEDOL: 6714071         | 5,000.000        | 94,671.50           | 148,838.28          |
| FUJI MEDIA HOLDINGS INC NPV<br>SEDOL: 6036582 | 11,900.000       | 171,426.08          | 170,383.25          |
| FUJITSU Y50<br>SEDOL: 6356945                 | 2,498.000        | 216,590.36          | 236,065.88          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                  |                  |                 |               |
| <b>Japan - JPY</b>                               |                  |                 |               |
| HINO MOTORS NPV<br>SEDOL: 6428305                | 13,600.000       | 120,367.82      | 145,417.07    |
| HOSIDEN CORP NPV<br>SEDOL: 6439813               | 16,200.000       | 166,417.80      | 206,608.70    |
| H2O RETAILING SHS<br>SEDOL: 6408705              | 8,100.000        | 133,381.73      | 91,453.42     |
| JAPAN AIRPORT TERMINAL CO. NPV<br>SEDOL: 6472175 | 4,500.000        | 204,593.65      | 252,173.91    |
| JAPAN AVIATN ELECT NPV<br>SEDOL: 6470351         | 2,200.000        | 36,935.65       | 44,900.85     |
| JTEKT CORPORATION NPV<br>SEDOL: 6497082          | 5,174.000        | 66,265.52       | 61,940.41     |
| JXTG HOLDINGS INC NPV<br>SEDOL: B627LW9          | 23,000.000       | 110,090.26      | 105,375.66    |
| KAKAKU.COM. INC NPV<br>SEDOL: 6689533            | 6,038.000        | 108,307.56      | 155,179.52    |
| KAKEN PHARM NPV<br>SEDOL: 6481643                | 200.000          | 10,655.88       | 11,115.71     |
| KAMIGUMI CO LTD NPV<br>SEDOL: 6482668            | 8,135.000        | 187,590.52      | 179,580.08    |
| KAO CORP NPV<br>SEDOL: 6483809                   | 2,001.000        | 154,519.97      | 166,174.60    |
| KAWASAKI HEAVY IND NPV<br>SEDOL: 6484620         | 9,200.000        | 260,493.14      | 203,851.85    |
| KDDI CORP NPV<br>SEDOL: 6248990                  | 1,700.000        | 40,273.08       | 50,886.59     |
| KEYENCE CORP NPV<br>SEDOL: 6490995               | 193.000          | 59,639.62       | 68,355.83     |
| KONICA MINOLTA INC NPV<br>SEDOL: 6496700         | 8,300.000        | 73,969.11       | 54,455.03     |
| KYOCERA CORP NPV<br>SEDOL: 6499260               | 4,000.000        | 259,085.55      | 275,316.31    |
| KYORITSU MAINTENAN NPV<br>SEDOL: 6489603         | 4,200.000        | 201,320.48      | 200,193.24    |
| LIXIL GROUP CORPORATION<br>SEDOL: 6900212        | 2,149.000        | 34,826.84       | 37,354.14     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                    |                  |                 |               |
| <b>Japan - JPY</b>                                 |                  |                 |               |
| M UFJ LEASE<br>SEDOL: 6268976                      | 19,400.000       | 107,835.16      | 126,030.83    |
| MARUI GROUP CO LTD<br>SEDOL: 6569527               | 10,000.000       | 206,572.32      | 245,502.65    |
| MEGMILK SNOW BRAND NPV<br>SEDOL: B3ZC078           | 600.000          | 14,295.16       | 13,758.45     |
| MEITEC CORPORATION NPV<br>SEDOL: 6576356           | 2,500.000        | 125,552.40      | 141,476.88    |
| MINEBEA MITSUMI INC<br>SEDOL: 6642406              | 2,987.000        | 58,554.33       | 62,584.76     |
| MITSUBISHI HVY IND NPV<br>SEDOL: 6597067           | 5,600.000        | 233,829.81      | 218,898.55    |
| MITSUBISHI UFJ FIN NPV<br>SEDOL: 6335171           | 58,800.000       | 297,983.87      | 320,958.45    |
| mitsui & co ltd npv<br>SEDOL: 6597302              | 11,600.000       | 202,936.11      | 207,716.59    |
| MIXI. INC NPV<br>SEDOL: B1BSCX6                    | 628.000          | 12,199.36       | 11,961.90     |
| MORINAGA & CO NPV<br>SEDOL: 6602604                | 5,072.000        | 229,120.41      | 244,557.44    |
| MORINAGA MILK Y50<br>SEDOL: 6602648                | 5,300.000        | 194,655.22      | 217,023.23    |
| MURATA MANUFACTURING CO. NPV<br>SEDOL: 6610403     | 2,200.000        | 125,501.78      | 136,564.99    |
| NEC CORP NPV<br>SEDOL: 6640400                     | 1,692.000        | 73,630.22       | 70,373.50     |
| NIHON UNISYS NPV<br>SEDOL: 6642688                 | 7,400.000        | 171,477.23      | 233,218.31    |
| NINTENDO CO LTD NPV<br>SEDOL: 6639550              | 380.000          | 146,716.24      | 153,748.33    |
| NIPPON EXPRESS CO NPV<br>SEDOL: 6642127            | 964.000          | 64,099.75       | 56,948.52     |
| NIPPON PAPER INDUSTRIES CO JPY50<br>SEDOL: B8B8PJ2 | 4,200.000        | 75,153.98       | 71,420.29     |
| NIPPON STEEL CORP<br>SEDOL: 6642569                | 13,800.000       | 293,543.11      | 210,031.75    |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                         |                  |                 |               |
| <b>Japan - JPY</b>                                      |                  |                 |               |
| NIPPON TELEGRAPH & TELEPHONE CORP NPV<br>SEDOL: 6641373 | 8,200.000        | 190,522.30      | 208,027.61    |
| NIPPON YUSEN KABUSHIKI KAISHA NPV<br>SEDOL: 6643960     | 11,700.000       | 215,515.21      | 213,275.36    |
| NISSAN MOTOR CO LTD<br>SEDOL: 6642860                   | 37,800.000       | 266,373.65      | 221,252.17    |
| NITTO DENKO CORP NPV<br>SEDOL: 6641801                  | 4,000.000        | 210,402.49      | 227,467.22    |
| NOMURA RESEARCH INSTITUTE NPV<br>SEDOL: 6390921         | 5,700.000        | 121,849.60      | 122,628.02    |
| NS SOLUTIONS CORP NPV<br>SEDOL: 6544687                 | 5,300.000        | 177,883.66      | 175,569.36    |
| NTN CORP NPV<br>SEDOL: 6651189                          | 24,600.000       | 101,461.17      | 78,095.24     |
| NTT DOCOMO NPV<br>SEDOL: 6129277                        | 7,600.000        | 193,521.96      | 212,457.33    |
| OBAYASHI CORP NPV<br>SEDOL: 6656407                     | 146.000          | 1,475.40        | 1,634.99      |
| OMRON CORP NPV<br>SEDOL: 6659428                        | 900.000          | 53,316.24       | 53,167.70     |
| ONO PHARMACEUTICAL NPV<br>SEDOL: 6660107                | 9,300.000        | 213,301.60      | 214,111.80    |
| ORIX CORP NPV<br>SEDOL: 6661144                         | 3,600.000        | 60,751.05       | 59,991.72     |
| OTSUKA HOLDINGS CO LTD<br>SEDOL: B5LTM93                | 3,599.000        | 163,369.76      | 161,710.76    |
| POLA ORBIS HLDG IN NPV<br>SEDOL: B5N4QN8                | 2,280.000        | 71,018.15       | 54,841.68     |
| SANTEN PHARM CO NPV<br>SEDOL: 6776606                   | 2,900.000        | 51,305.20       | 55,665.06     |
| SAPPORO HOLDINGS LTD JPY50<br>SEDOL: 6776907            | 1,099.000        | 27,287.21       | 26,080.71     |
| SEINO HOLDINGS NPV<br>SEDOL: 6793423                    | 14,115.000       | 219,728.48      | 191,836.71    |
| SHIMIZU CORP NPV<br>SEDOL: 6804400                      | 16,906.000       | 149,417.87      | 173,610.27    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                       | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                       |                  |                 |               |
| <b>Japan - JPY</b>                                    |                  |                 |               |
| SHIN-ETSU CHEMICAL NPV<br>SEDOL: 6804585              | 2,700.000        | 267,486.84      | 299,627.33    |
| SHIONOGI & CO LTD NPV<br>SEDOL: 6804682               | 3,900.000        | 207,222.73      | 242,846.10    |
| SHIP HEALTHCARE HOLDINGS INC NPV<br>SEDOL: B05MTR0    | 4,700.000        | 201,983.53      | 218,403.50    |
| SOFTBANK GROUP CORP<br>SEDOL: 6770620                 | 2,348.000        | 84,166.36       | 102,756.73    |
| SOHGO SECURITY SER NPV<br>SEDOL: 6546359              | 3,800.000        | 187,088.68      | 207,002.53    |
| SONY CORP NPV<br>SEDOL: 6821506                       | 1,699.000        | 94,624.02       | 115,705.53    |
| SUBARU CORPORATION NPV<br>SEDOL: 6356406              | 8,600.000        | 209,402.99      | 214,732.92    |
| SUGI HOLDINGS NPV<br>SEDOL: 6259011                   | 1,126.000        | 57,987.95       | 59,680.33     |
| SUMITOMO ELECTRIC NPV<br>SEDOL: 6858708               | 9,601.000        | 124,525.43      | 145,947.57    |
| SUMITOMO MITSUI FINANCIAL GROUP NPV<br>SEDOL: 6563024 | 9,400.000        | 369,447.19      | 349,272.60    |
| SUMITOMO OSAKA CEM NPV<br>SEDOL: 6858548              | 500.000          | 22,133.05       | 21,969.17     |
| SUNDRUG CO LTD NPV<br>SEDOL: 6817895                  | 628.000          | 22,136.57       | 22,854.75     |
| T&D HOLDINGS INC NPV<br>SEDOL: 6744294                | 606.000          | 6,280.67        | 7,778.88      |
| TAKEDA PHARMACEUTICAL CO NPV<br>SEDOL: 6870445        | 900.000          | 29,971.41       | 35,875.78     |
| TECHNOPRO HLDGS IN NPV<br>SEDOL: BSM8SQ9              | 3,400.000        | 218,451.93      | 239,337.47    |
| TOKUYAMA CORP NPV<br>SEDOL: 6895761                   | 6,400.000        | 179,848.94      | 168,605.48    |
| TOKYU CONST(NEW) NPV<br>SEDOL: 6689351                | 7,400.000        | 69,171.52       | 53,180.58     |
| TOYOTA MOTOR CORP NPV<br>SEDOL: 6900643               | 4,389.000        | 238,191.97      | 311,541.26    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID              | Shares/Par Value | Historical Cost      | Current Value        |
|----------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Stock - Common</i>              |                  |                      |                      |
| <b>Japan - JPY</b>                           |                  |                      |                      |
| ULVAC INC NPV<br>SEDOL: 6599483              | 5,400.000        | 232,944.78           | 215,900.62           |
| UNITED ARROWS LTD NPV<br>SEDOL: 6166597      | 2,000.000        | 74,334.31            | 56,866.80            |
| VISION INC NPV<br>SEDOL: BYZ0SJ7             | 9,100.000        | 140,098.10           | 151,729.47           |
| WACOAL HOLDINGS NPV<br>SEDOL: 6932204        | 1,600.000        | 44,158.94            | 43,240.86            |
| YAMADA DENKI CO LTD NPV<br>SEDOL: 6985026    | 41,900.000       | 203,263.64           | 222,849.78           |
| YAMAGUCHI FINANCIA NPV<br>SEDOL: B1DGKS9     | 2,400.000        | 16,983.46            | 16,430.64            |
| Z HOLDINGS CORP NPV<br>SEDOL: 6084848        | 42,600.000       | 160,056.58           | 180,709.45           |
| ZENKOKU HOSHO CO L NPV<br>SEDOL: B92MT10     | 5,000.000        | 157,928.51           | 213,940.65           |
| ZEON CORPORATION NPV<br>SEDOL: 6644015       | 13,100.000       | 170,672.43           | 164,661.61           |
| <b>Total Japan - JPY</b>                     |                  | <b>13,533,880.63</b> | <b>14,330,886.29</b> |
| <b>Korea, Republic of - KRW</b>              |                  |                      |                      |
| SAMSUNG ENGINEER KRW5000<br>SEDOL: 6765239   | 9,879.000        | 161,904.61           | 164,016.43           |
| <b>Total Korea, Republic of - KRW</b>        |                  | <b>161,904.61</b>    | <b>164,016.43</b>    |
| <b>Netherlands - EUR</b>                     |                  |                      |                      |
| ASML HOLDING NV EUR0.09<br>SEDOL: B929F46    | 579.000          | 114,932.82           | 171,385.90           |
| ASR NEDERLAND NV EUR0.16<br>SEDOL: BD9PNF2   | 8,594.000        | 304,057.84           | 321,816.11           |
| KON AHOLD DELHAIZE EUR0.01<br>SEDOL: BD0Q398 | 13,880.000       | 349,279.41           | 347,362.83           |
| KONINKLIJKE PHILIP EUR0.20<br>SEDOL: 5986622 | 8,838.000        | 360,711.76           | 431,746.95           |
| PHARMING GROUP NV EUR0.01<br>SEDOL: B8RC747  | 120,389.000      | 186,130.17           | 211,826.73           |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                      | Shares/Par Value | Historical Cost     | Current Value       |
|------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Stock - Common</i>                      |                  |                     |                     |
| <b>Netherlands - EUR</b>                             |                  |                     |                     |
| SBM OFFSHORE NV EUR0.25<br>SEDOL: B156T57            | 3,855.000        | 66,638.43           | 71,788.88           |
| SIGNIFY NV EUR0.01<br>SEDOL: BYY7VY5                 | 2,626.000        | 69,565.31           | 82,122.51           |
| TKH GROUP NV CVA EUR0.25<br>SEDOL: B1WFDQ6           | 3,117.000        | 177,149.75          | 174,591.76          |
| UNILEVER NV EUR0.16<br>SEDOL: B1527V7                | 3,049.000        | 122,765.30          | 175,334.82          |
| WOLTERS KLUWER EUR0.12<br>SEDOL: 5671519             | 4,830.000        | 331,838.60          | 352,517.35          |
| <b>Total Netherlands - EUR</b>                       |                  | <b>2,083,069.39</b> | <b>2,340,493.84</b> |
| <b>Netherlands - USD</b>                             |                  |                     |                     |
| #REORG/INTERXION CASH MERGER<br>CUSIP: N47279109     | 1,441.000        | 56,293.69           | 120,770.21          |
| NXP SEMICONDUCTORS N V COM STK<br>SEDOL: B505PN7     | 6,805.000        | 695,242.24          | 866,004.30          |
| <b>Total Netherlands - USD</b>                       |                  | <b>751,535.93</b>   | <b>986,774.51</b>   |
| <b>New Zealand - NZD</b>                             |                  |                     |                     |
| FISHER & PAYKEL ORD DEFD DELIVERY<br>SEDOL: 6340250  | 1,778.000        | 25,400.64           | 26,629.52           |
| SPARK NEW ZEALAND LTD COM<br>SEDOL: 6881436          | 26,391.000       | 69,142.30           | 77,094.30           |
| <b>Total New Zealand - NZD</b>                       |                  | <b>94,542.94</b>    | <b>103,723.82</b>   |
| <b>Portugal - EUR</b>                                |                  |                     |                     |
| BCO COM PORTUGUES NPV<br>SEDOL: BZCANN35             | 760,403.000      | 210,767.83          | 173,100.44          |
| ENERGIAS DE PORTUGAL SA EUR1(REGD)<br>SEDOL: 4103596 | 22,203.000       | 85,200.37           | 96,301.97           |
| <b>Total Portugal - EUR</b>                          |                  | <b>295,968.20</b>   | <b>269,402.41</b>   |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                 | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Stock - Common</b>                 |                  |                     |                     |
| <b>Singapore - SGD</b>                          |                  |                     |                     |
| COMFORTDELGRO CORP LTD<br>SEDOL: 6603737        | 164,501.000      | 282,757.45          | 291,163.04          |
| SINGAPORE AIRLINES NPV<br>SEDOL: 6811734        | 14,700.000       | 118,518.59          | 98,827.20           |
| <b>Total Singapore - SGD</b>                    |                  | <b>401,276.04</b>   | <b>389,990.24</b>   |
| <b>Spain - EUR</b>                              |                  |                     |                     |
| AENA SME S.A. EUR10<br>SEDOL: BVRZ8L1           | 1,685.000        | 323,032.71          | 322,485.87          |
| ALMIRALL SA EUR0.12<br>SEDOL: B1YY662           | 12,386.000       | 220,998.95          | 203,544.11          |
| BANCO SANTANDER EUR0.50(REGD)<br>SEDOL: 5705946 | 7,559.000        | 63,657.23           | 31,648.97           |
| BBVA(BILB-VIZ-ARG) EUR0.49<br>SEDOL: 5501906    | 71,620.000       | 375,464.40          | 400,600.60          |
| ENAGAS SA EUR1.50<br>SEDOL: 7383072             | 7,848.000        | 229,162.52          | 200,325.32          |
| ENDESA SA EUR1.2<br>SEDOL: 5271782              | 9,317.000        | 202,972.19          | 248,803.76          |
| REPSOL SA EUR1<br>SEDOL: 5669354                | 6,300.000        | 97,531.52           | 98,509.49           |
| <b>Total Spain - EUR</b>                        |                  | <b>1,512,819.52</b> | <b>1,505,918.12</b> |
| <b>Sweden - SEK</b>                             |                  |                     |                     |
| ATLAS COPCO AB SER'A'NPV<br>SEDOL: BD97BN2      | 9,351.000        | 360,328.39          | 373,198.90          |
| AXFOOD AB NPV<br>SEDOL: BVGH0K1                 | 389.000          | 8,408.99            | 8,660.10            |
| HEXPOL NPV (POST SPLIT) B<br>SEDOL: BXBZB01     | 19,372.000       | 177,862.88          | 189,973.30          |
| LOOMIS AB SER'B'NPV<br>SEDOL: B3K7KL2           | 6,360.000        | 213,338.78          | 263,475.57          |
| SAAB AB SER'B'NPV<br>SEDOL: 5469554             | 6,460.000        | 205,160.59          | 216,551.35          |
| SANDVIK AB NPV<br>SEDOL: B1VQ252                | 5,939.000        | 73,028.55           | 115,879.99          |

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Northern Trust - Dol

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                        | Shares/Par Value | Historical Cost     | Current Value       |
|--------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Stock - Common</b>                        |                  |                     |                     |
| <b>Sweden - SEK</b>                                    |                  |                     |                     |
| SKAND ENSKILDA BKN SER'A'NPV<br>SEDOL: 4813345         | 22,091.000       | 211,031.31          | 207,858.66          |
| <b>Total Sweden - SEK</b>                              |                  | <b>1,249,159.49</b> | <b>1,375,597.87</b> |
| <b>Switzerland - CHF</b>                               |                  |                     |                     |
| BARRY CALLEBAUT AG CHF62.2000 (REGD)<br>SEDOL: 5476929 | 38.000           | 70,993.13           | 83,899.42           |
| EMMI AG CHF10 (REGD)<br>SEDOL: B03PQZ8                 | 17.000           | 14,172.90           | 14,790.62           |
| GALENICA AG CHF0.1<br>SEDOL: BYQCQ32                   | 1,815.000        | 96,047.02           | 112,178.19          |
| HELVETIA HOLDING AG<br>SEDOL: BK6QWF0                  | 271.000          | 37,511.58           | 38,284.50           |
| LAFARGEHOLCIM LTD<br>SEDOL: 7110753                    | 6,685.000        | 325,904.17          | 370,717.72          |
| LANDIS & GYR GROUP CHF10 (REGD)<br>SEDOL: BF41XY8      | 371.000          | 34,057.85           | 38,580.78           |
| NESTLE SA CHF0.10(REGD)<br>SEDOL: 7123870              | 7,813.000        | 558,308.15          | 845,403.15          |
| NOVARTIS AG CHF0.50 (REGD)<br>SEDOL: 7103065           | 4,202.000        | 283,196.94          | 398,785.36          |
| ROCHE HLDGS AG GENUSSSCHEINE NPV<br>SEDOL: 7110388     | 2,466.000        | 527,995.63          | 799,632.36          |
| SIEGFRIED HLDG AG CHF27 (REGD)<br>SEDOL: 7391763       | 297.000          | 137,481.12          | 143,845.72          |
| SONOVA HOLDING AG COMMON STOCK<br>SEDOL: 7156036       | 1,345.000        | 312,610.09          | 307,654.77          |
| SULZER AG CHF0.01 (REGD)<br>SEDOL: 4854719             | 2,174.000        | 233,305.70          | 242,466.05          |
| SUNRISE COMMUNI AG CHF1 (REGD)<br>SEDOL: BVSS671       | 1,511.000        | 128,764.58          | 118,667.37          |
| <b>Total Switzerland - CHF</b>                         |                  | <b>2,760,348.86</b> | <b>3,514,906.01</b> |
| <b>Switzerland - GBP</b>                               |                  |                     |                     |
| WIZZ AIR HLDGS PLC ORD GBP0.0001<br>SEDOL: BN574F9     | 5,210.000        | 141,545.58          | 268,830.86          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                        | Shares/Par Value | Historical Cost   | Current Value     |
|--------------------------------------------------------|------------------|-------------------|-------------------|
| <i>Corporate Stock - Common</i>                        |                  |                   |                   |
| <b>Switzerland - GBP</b>                               |                  |                   |                   |
| <b>Total Switzerland - GBP</b>                         |                  | <b>141,545.58</b> | <b>268,830.86</b> |
| <b>Taiwan - TWD</b>                                    |                  |                   |                   |
| CHIPBOND TECHNOLO TWD10<br>SEDOL: 6432801              | 84,000.000       | 182,131.99        | 188,304.37        |
| <b>Total Taiwan - TWD</b>                              |                  | <b>182,131.99</b> | <b>188,304.37</b> |
| <b>United Kingdom - GBP</b>                            |                  |                   |                   |
| AGGREKO ORD GBP0.048329113924<br>SEDOL: BK1PTB7        | 22,287.000       | 227,974.79        | 245,822.68        |
| ANGLO AMERICAN USD0.54945<br>SEDOL: B1XZS82            | 5,692.000        | 138,059.71        | 163,854.57        |
| ASHMORE GROUP ORD GBP0.0001<br>SEDOL: B132NW2          | 30,740.000       | 198,433.41        | 210,944.18        |
| ASTRAZENECA ORD USD0.25<br>SEDOL: 0989529              | 1,844.000        | 116,798.53        | 185,826.76        |
| AUTO TRADER GROUP ORD GBP0.01<br>SEDOL: BVYVFW2        | 12,810.000       | 83,572.61         | 100,903.90        |
| AVAST PLC ORD GBP0.10<br>SEDOL: BDD85M8                | 36,729.000       | 194,765.01        | 220,317.73        |
| BABCOCK INTL GROUP ORD GBP0.60<br>SEDOL: 0969703       | 23,694.000       | 190,733.40        | 197,560.02        |
| BARCLAYS PLC ORD GBP0.25<br>SEDOL: 3134865             | 116,573.000      | 275,946.44        | 277,418.21        |
| BARRATT DEVELOPMENTS ORD GBP0.10<br>SEDOL: 0081180     | 8,316.000        | 68,961.82         | 82,250.10         |
| BERKLEY GP HOLDINGS<br>SEDOL: B02L3W3                  | 5,407.000        | 257,260.43        | 348,046.44        |
| BHP GROUP PLC ORD USD0.50<br>SEDOL: BH0P3Z9            | 5,296.000        | 120,598.22        | 124,658.09        |
| BP ORD USD0.25<br>SEDOL: 0798059                       | 30,046.000       | 251,655.38        | 187,713.02        |
| BRITISH AMERICAN TOBACCO ORD GBP0.25<br>SEDOL: 0287580 | 2,100.000        | 116,335.68        | 89,899.52         |
| BRITVIC ORD GBP0.2<br>SEDOL: B0N8QD5                   | 0.000            | 0.00              | 0.00              |

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| Security Description / Asset ID                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                    |                  |                 |               |
| <b>United Kingdom - GBP</b>                        |                  |                 |               |
| BURBERRY GROUP ORD GBP0.0005<br>SEDOL: 3174300     | 6,778.000        | 162,067.81      | 197,990.38    |
| CENTRICA ORD GBP0.061728395<br>SEDOL: B033F22      | 59,104.000       | 56,549.06       | 69,920.13     |
| DECHRA PHARMA ORD GBP0.01<br>SEDOL: 0963318        | 6,905.000        | 159,227.03      | 265,274.57    |
| DIAGEO ORD PLC<br>SEDOL: 0237400                   | 3,021.000        | 113,549.05      | 128,086.25    |
| DUNELM GROUP LTD W/I<br>SEDOL: B1CKQ73             | 2,385.000        | 25,133.69       | 36,524.15     |
| EUROMONEY INST INV ORD GBP0.0025<br>SEDOL: 0688666 | 0.000            | 0.00            | 0.00          |
| GLAXOSMITHKLINE ORD GBP0.25<br>SEDOL: 0925288      | 6,113.000        | 125,566.15      | 144,066.92    |
| GREENCORE GROUP ORD GBP0.01<br>SEDOL: 0386410      | 75,562.000       | 181,616.47      | 268,169.94    |
| GREGGS ORD GBP0.02<br>SEDOL: B63QSB3               | 1,712.000        | 44,869.43       | 52,118.00     |
| HOMESERVE ORD GBP0.0269230769<br>SEDOL: BYYTFB6    | 11,919.000       | 166,287.06      | 199,581.75    |
| HSBC HLDGS ORD USD0.50(UK REG)<br>SEDOL: 0540528   | 33,079.000       | 322,863.83      | 259,378.90    |
| INTERMED CAP GRP ORD GBP0.2625<br>SEDOL: BYT1DJ1   | 10,804.000       | 160,366.04      | 230,432.85    |
| LEGAL & GENERAL GP ORD GBP0.025<br>SEDOL: 0560399  | 34,614.000       | 108,461.68      | 138,940.34    |
| LLOYDS BANKING GP ORD GBP0.1<br>SEDOL: 0870612     | 183,169.000      | 163,993.58      | 151,658.22    |
| MEGGITT ORD GBP0.05<br>SEDOL: 0575809              | 10,388.000       | 68,638.69       | 90,385.55     |
| PAGEGROUP PLC ORD GBP0.01<br>SEDOL: 3023231        | 24,846.000       | 172,996.47      | 172,144.08    |
| PARAGON BANKING GR ORD GBP1<br>SEDOL: B2NGPM5      | 7,182.000        | 39,985.33       | 51,282.37     |
| PEARSON ORD GBP0.25<br>SEDOL: 0677608              | 10,474.000       | 124,935.42      | 88,386.50     |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Stock - Common</i>                                                   |                  |                     |                     |
| <b>United Kingdom - GBP</b>                                                       |                  |                     |                     |
| PETROFAC ORD USD0.02<br>SEDOL: B0H2K53                                            | 10,435.000       | 66,807.13           | 52,931.21           |
| REDROW ORD GBP0.105<br>SEDOL: BG11K36                                             | 19,880.000       | 179,437.93          | 196,203.43          |
| RELX PLC<br>SEDOL: B2B0DG9                                                        | 7,233.000        | 173,290.52          | 182,583.43          |
| RIO TINTO ORD GBP0.10<br>SEDOL: 0718875                                           | 3,710.000        | 128,851.30          | 221,314.46          |
| ROYAL BK SCOT GRP ORD GBP1<br>SEDOL: B7T7721                                      | 81,936.000       | 216,496.88          | 260,832.96          |
| ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP)<br>SEDOL: B03MLX2                           | 8,642.000        | 265,656.13          | 255,873.74          |
| ROYAL DUTCH SHELL 'B'ORD EUR0.07<br>SEDOL: B03MM40                                | 12,309.000       | 383,345.86          | 365,180.67          |
| SAINSBURY(J) ORD GBP0.28571428<br>SEDOL: B019KW7                                  | 236.000          | 1,005.94            | 718.76              |
| SSP GROUP PLC ORD GBP0.01085<br>SEDOL: BGBN7C0                                    | 25,428.000       | 171,582.43          | 218,957.33          |
| STD LIFE ABERDEEN ORD GBP0.1396825396<br>SEDOL: BF8Q6K6                           | 14,925.000       | 61,641.64           | 64,871.59           |
| TATE & LYLE ORD GBP0.25<br>SEDOL: 0875413                                         | 17,422.000       | 155,799.66          | 175,452.59          |
| TESCO ORD GBP0.05<br>SEDOL: 0884709                                               | 54,626.000       | 161,510.12          | 184,677.50          |
| UDG HEALTHCARE PLC ORD EUR0.05<br>SEDOL: 3302480                                  | 10,975.000       | 98,947.74           | 117,185.40          |
| UNILEVER PLC ORD GBP0.031111<br>SEDOL: B10RZP7                                    | 7,705.000        | 452,789.52          | 444,064.19          |
| 3I GROUP ORD GBP0.738636<br>SEDOL: B1YW440                                        | 15,470.000       | 156,506.70          | 225,022.83          |
| <b>Total United Kingdom - GBP</b>                                                 |                  | <b>7,111,871.72</b> | <b>7,945,426.21</b> |
| <b>United States - USD</b>                                                        |                  |                     |                     |
| #REORG/ CONTINENTAL BLDG CASH MERGER 02-03-2020<br>CUSIP: 211171103               | 4,745.000        | 134,440.86          | 172,860.35          |
| #REORG/ SRC ENERGY STOCK MERGER PDC ENERGY 2J1YAC1<br>01-15-2020 CUSIP: 78470V108 | 1,931.000        | 11,437.35           | 7,955.72            |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                            | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                            |                  |                 |               |
| <b>United States - USD</b>                                 |                  |                 |               |
| #REORG/MEDICINES CO CASH MERGER<br>CUSIP: 584688105        | 1,986.000        | 67,451.56       | 168,690.84    |
| ABBOTT LAB COM<br>SEDOL: 2002305                           | 3,710.000        | 157,330.82      | 322,250.60    |
| ABM INDS INC COM<br>CUSIP: 000957100                       | 3,585.000        | 132,314.56      | 135,190.35    |
| ACTIVISION BLIZZARD INC COM STK<br>SEDOL: 2575818          | 9,011.000        | 428,543.93      | 535,433.62    |
| ADAMAS PHARMACEUTICALS INC COM<br>CUSIP: 00548A106         | 5,257.000        | 123,910.48      | 19,924.03     |
| ADOBE SYS INC COM<br>SEDOL: 2008154                        | 1,535.000        | 375,938.79      | 506,258.35    |
| AGIOS PHARMACEUTICALS INC COM<br>CUSIP: 00847X104          | 2,248.000        | 94,041.81       | 107,342.00    |
| AIR PROD & CHEM INC COM<br>SEDOL: 2011602                  | 700.000          | 111,586.70      | 164,493.00    |
| ALEXION PHARMACEUTICALS INC COM<br>SEDOL: 2036070          | 2,300.000        | 262,437.59      | 248,745.00    |
| ALLERGAN PLC. COM STK<br>SEDOL: BY9D546                    | 1,800.000        | 308,830.55      | 344,106.00    |
| ALPHABET INC CAP STK USD0.001 CL C<br>SEDOL: BYY88Y7       | 663.000          | 464,599.58      | 886,444.26    |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A<br>SEDOL: BYVY8G0 | 535.000          | 312,604.86      | 716,573.65    |
| AMAZON COM INC COM<br>SEDOL: 2000019                       | 655.000          | 833,484.49      | 1,210,335.20  |
| AMER ELEC PWR CO INC COM<br>SEDOL: 2026242                 | 3,465.000        | 237,583.73      | 327,477.15    |
| AMERICAN EAGLE OUTFITTERS INC NEW COM<br>CUSIP: 02553E106  | 9,091.000        | 187,949.74      | 133,637.70    |
| AMERICAN EQUITY INVT LIFE HLDG CO COM<br>CUSIP: 025676206  | 5,709.000        | 175,965.72      | 170,870.37    |
| ANIXTER INTL INC COM<br>CUSIP: 035290105                   | 643.000          | 47,062.19       | 59,220.30     |
| ANTHEM INC COM<br>SEDOL: BSPHGL4                           | 1,162.000        | 265,263.45      | 350,958.86    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                        | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                        |                  |                 |               |
| <b>United States - USD</b>                             |                  |                 |               |
| AON PLC COM<br>SEDOL: B5BT0K0                          | 1,565.000        | 214,227.80      | 325,973.85    |
| APPLE INC COM STK<br>SEDOL: 2046251                    | 6,830.000        | 767,404.14      | 2,005,629.50  |
| APPLIED INDL TECHNOLOGIES INC COM<br>CUSIP: 03820C105  | 2,455.000        | 174,982.64      | 163,723.95    |
| ARAMARK COM<br>SEDOL: BH3XG17                          | 5,112.000        | 155,685.51      | 221,860.80    |
| ASGN INCORPORATED COMN STK USD0.01<br>CUSIP: 00191U102 | 2,203.000        | 161,825.60      | 156,346.91    |
| AT&T INC COM<br>SEDOL: 2831811                         | 13,825.000       | 462,773.48      | 540,281.00    |
| ATN INTL INC COM<br>CUSIP: 00215F107                   | 1,375.000        | 81,780.47       | 76,161.25     |
| AUTODESK INC COM<br>SEDOL: 2065159                     | 1,010.000        | 156,641.97      | 185,294.60    |
| BALCHEM CORP COM<br>CUSIP: 057665200                   | 1,025.000        | 90,238.87       | 104,170.75    |
| BARNES GROUP INC COM<br>CUSIP: 067806109               | 1,575.000        | 96,617.06       | 97,587.00     |
| BECTON DICKINSON & CO COM<br>SEDOL: 2087807            | 1,855.000        | 441,650.12      | 504,504.35    |
| BELDEN INC COM<br>CUSIP: 077454106                     | 2,016.000        | 140,701.51      | 110,880.00    |
| BERKSHIRE HATHAWAY INC-CL B<br>SEDOL: 2073390          | 7,164.000        | 1,146,490.93    | 1,622,646.00  |
| BLACKBAUD INC COM<br>CUSIP: 09227Q100                  | 790.000          | 82,193.30       | 62,884.00     |
| BLACKROCK INC COM STK<br>SEDOL: 2494504                | 1,165.000        | 508,750.67      | 585,645.50    |
| BOISE CASCADE CO COM<br>CUSIP: 09739D100               | 4,824.000        | 182,931.65      | 176,220.72    |
| BRIGHTVIEW HLDGS INC COM<br>CUSIP: 10948C107           | 5,344.000        | 76,032.43       | 90,153.28     |
| BROOKS AUTOMATION INC COM<br>CUSIP: 114340102          | 3,496.000        | 111,963.04      | 146,692.16    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                        | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                        |                  |                 |               |
| <b>United States - USD</b>                             |                  |                 |               |
| BRYN MAWR BK CORP COM STK<br>CUSIP: 117665109          | 1,839.000        | 81,142.82       | 75,840.36     |
| CALLON PETE CO DEL COM<br>CUSIP: 13123X102             | 5,608.750        | 27,090.26       | 27,090.26     |
| CAPRI HOLDINGS LTD COM NPV<br>SEDOL: BJ1N1M9           | 3,640.000        | 133,904.86      | 138,866.00    |
| CASELLA WASTE SYS INC CL A COM STK<br>CUSIP: 147448104 | 3,309.000        | 95,588.27       | 152,313.27    |
| CATERPILLAR INC COM<br>SEDOL: 2180201                  | 2,705.000        | 366,800.71      | 399,474.40    |
| CDK GLOBAL INC COM<br>SEDOL: BQXTWQ5                   | 3,400.000        | 173,636.95      | 185,912.00    |
| CENTERSTATE BANK CORP<br>CUSIP: 15201P109              | 6,311.000        | 173,690.15      | 157,648.78    |
| CHEESECAKE FACTORY INC COM<br>CUSIP: 163072101         | 3,178.000        | 153,455.55      | 123,497.08    |
| CHEGG INC COM<br>CUSIP: 163092109                      | 2,003.000        | 79,158.49       | 75,933.73     |
| CHEVRON CORP COM<br>SEDOL: 2838555                     | 7,440.000        | 832,421.94      | 896,594.40    |
| CHUYS HOLDINGS INC COM USD0.01<br>CUSIP: 171604101     | 1,741.000        | 45,456.71       | 45,126.72     |
| CIGNA CORP NEW COM<br>SEDOL: BHJ0775                   | 2,130.000        | 361,820.73      | 435,563.70    |
| CISCO SYSTEMS INC<br>SEDOL: 2198163                    | 7,215.000        | 254,939.81      | 346,031.40    |
| CITIGROUP INC COM NEW COM NEW<br>SEDOL: 2297907        | 15,062.000       | 879,459.39      | 1,203,303.18  |
| CITY HLDG CO COM<br>CUSIP: 177835105                   | 1,175.000        | 87,257.06       | 96,291.25     |
| COEUR MNG INC COM NEW COM NEW<br>CUSIP: 192108504      | 6,888.000        | 37,512.28       | 55,655.04     |
| COLGATE-PALMOLIVE CO COM<br>SEDOL: 2209106             | 2,740.000        | 177,097.93      | 188,621.60    |
| COLUMBUS MCKINNON CORP N Y COM<br>CUSIP: 199333105     | 3,398.000        | 126,166.48      | 136,021.94    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                       | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                       |                  |                 |               |
| <b>United States - USD</b>                            |                  |                 |               |
| COMCAST CORP NEW-CL A<br>SEDOL: 2044545               | 22,575.000       | 699,359.32      | 1,015,197.75  |
| CONAGRA BRANDS INC COM USD5<br>SEDOL: 2215460         | 6,650.000        | 207,388.53      | 227,696.00    |
| CONMED CORP COM<br>CUSIP: 207410101                   | 1,661.000        | 119,101.96      | 185,749.63    |
| CORNING INC COM<br>SEDOL: 2224701                     | 12,275.000       | 381,428.41      | 357,325.25    |
| CORTEVA INC COM USD0.01 WI<br>SEDOL: BK73B42          | 8,929.000        | 254,976.80      | 263,941.24    |
| CRYOLIFE INC COM<br>CUSIP: 228903100                  | 4,263.000        | 95,640.35       | 115,484.67    |
| D R HORTON INC COM<br>SEDOL: 2250687                  | 2,340.000        | 92,747.04       | 123,435.00    |
| DENTSPLY SIRONA INC COM<br>SEDOL: BYNPPC6             | 6,925.000        | 282,216.57      | 391,885.75    |
| DUPONT DE NEMOURS INC COMMON STOCK<br>SEDOL: BK0VN47  | 2,949.000        | 243,793.20      | 189,325.80    |
| DXC TECHNOLOGY CO COM<br>SEDOL: BYXD7B3               | 4,802.000        | 175,290.40      | 180,507.18    |
| EBAY INC COM USD0.001<br>SEDOL: 2293819               | 13,890.000       | 453,510.78      | 501,567.90    |
| ELECTR ARTS COM<br>SEDOL: 2310194                     | 3,385.000        | 311,377.63      | 363,921.35    |
| EMERSON ELECTRIC CO COM<br>SEDOL: 2313405             | 7,210.000        | 480,853.00      | 549,834.60    |
| EOG RESOURCES INC COM<br>SEDOL: 2318024               | 5,859.000        | 517,992.52      | 490,749.84    |
| ESCO TECHNOLOGIES INC<br>CUSIP: 296315104             | 1,233.000        | 76,906.59       | 114,052.50    |
| ESSENT GROUP LTD COM STK<br>CUSIP: G3198U102          | 3,406.000        | 151,146.04      | 177,077.94    |
| EXLSERVICE COM INC COM STK<br>CUSIP: 302081104        | 2,563.000        | 153,880.60      | 178,025.98    |
| FACEBOOK INC COM USD0.000006 CL 'A'<br>SEDOL: B7TL820 | 4,895.000        | 831,292.00      | 1,004,698.75  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                              | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                              |                  |                 |               |
| <b>United States - USD</b>                                   |                  |                 |               |
| FEDERAL SIGNAL CORP COM<br>CUSIP: 313855108                  | 6,025.000        | 143,948.21      | 194,306.25    |
| FIDELITY NATL INFORMATION SVCS INC COM STK<br>SEDOL: 2769796 | 5,510.000        | 449,427.47      | 766,385.90    |
| FIRST BANCORP N C COM<br>CUSIP: 318910106                    | 2,636.000        | 99,106.59       | 105,202.76    |
| FIRST FINL BANCORP OHIO COM<br>CUSIP: 320209109              | 6,228.000        | 174,130.65      | 158,440.32    |
| FIRST INTERSTATE BANCYS/MT<br>CUSIP: 32055Y201               | 2,857.000        | 118,026.56      | 119,765.44    |
| FISERV INC COM<br>SEDOL: 2342034                             | 4,675.000        | 278,538.70      | 540,570.25    |
| FIVE BELOW INC COM USD0.01<br>CUSIP: 33829M101               | 725.000          | 47,182.51       | 92,698.50     |
| GRANITE CONST INC COM<br>CUSIP: 387328107                    | 3,156.000        | 171,736.43      | 87,326.52     |
| GREAT WESTN BANCORP INC COM<br>CUSIP: 391416104              | 4,819.000        | 197,253.22      | 167,412.06    |
| HAMILTON LANE INC CL A CL A<br>CUSIP: 407497106              | 1,763.000        | 74,248.25       | 105,074.80    |
| HONEYWELL INTL INC COM STK<br>SEDOL: 2020459                 | 4,570.000        | 446,583.76      | 808,890.00    |
| HUB GROUP INC CL A<br>CUSIP: 443320106                       | 2,099.000        | 93,005.27       | 107,657.71    |
| II-VI INC COM<br>CUSIP: 902104108                            | 4,417.000        | 177,518.59      | 148,720.39    |
| INDEPENDENT BK CORP MASS COM<br>CUSIP: 453836108             | 1,577.000        | 121,285.61      | 131,285.25    |
| INDEPENDENT BK GROUP INC COM<br>CUSIP: 45384B106             | 2,709.000        | 179,993.43      | 150,186.96    |
| INTEL CORP COM<br>SEDOL: 2463247                             | 4,370.000        | 194,735.48      | 261,544.50    |
| INTERCEPT PHARMACEUTICALS INC COM<br>CUSIP: 45845P108        | 1,219.000        | 79,685.60       | 151,058.48    |
| INTERNATIONAL BUSINESS MACHS CORP COM<br>SEDOL: 2005973      | 2,230.000        | 318,938.76      | 298,909.20    |

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Account Name OWENS Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                          | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                          |                  |                 |               |
| <b>United States - USD</b>                                               |                  |                 |               |
| J & J SNACK FOODS CORP COM STK NPV<br>CUSIP: 466032109                   | 792.000          | 118,081.97      | 145,941.84    |
| JACK IN THE BOX INC COM<br>CUSIP: 466367109                              | 2,070.000        | 179,431.74      | 161,522.10    |
| JOHNSON & JOHNSON COM USD1<br>SEDOL: 2475833                             | 5,495.000        | 644,242.57      | 801,555.65    |
| JPMORGAN CHASE & CO COM<br>SEDOL: 2190385                                | 9,515.000        | 679,961.88      | 1,326,391.00  |
| J2 GLOBAL INC COM<br>CUSIP: 48123V102                                    | 1,944.000        | 165,384.87      | 182,172.24    |
| KADANT INC COM<br>CUSIP: 48282T104                                       | 1,299.000        | 131,948.46      | 136,836.66    |
| KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01<br>CUSIP: 483007704       | 1,664.000        | 176,573.79      | 184,520.96    |
| KEMPER CORP DEL COM<br>CUSIP: 488401100                                  | 669.000          | 49,770.32       | 51,847.50     |
| LAM RESH CORP COM<br>SEDOL: 2502247                                      | 1,500.000        | 256,687.51      | 438,600.00    |
| LENDINGTREE INC NEW COM USD0.01<br>CUSIP: 52603B107                      | 177.000          | 46,018.25       | 53,708.88     |
| LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK<br>CUSIP: 53220K504 | 1,402.000        | 216,483.33      | 146,214.58    |
| LOWES COS INC COM<br>SEDOL: 2536763                                      | 6,225.000        | 522,346.07      | 745,506.00    |
| LYFT INC CL A CL A<br>SEDOL: BJT1RW7                                     | 3,810.000        | 176,087.37      | 163,906.20    |
| L3HARRIS TECHNOLOGIES INC COM<br>SEDOL: BK9DTN5                          | 940.000          | 135,841.12      | 185,997.80    |
| MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK<br>CUSIP: 55405Y100      | 893.000          | 20,606.20       | 23,753.80     |
| MADDEN STEVEN LTD COM<br>CUSIP: 556269108                                | 5,643.000        | 181,944.75      | 242,705.43    |
| MALIBU BOATS INC COM CL A COM CL A<br>CUSIP: 56117J100                   | 2,712.000        | 99,230.52       | 111,056.40    |
| MARATHON PETE CORP COM<br>SEDOL: B3K3L40                                 | 2,585.000        | 167,649.18      | 155,746.25    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                    | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                    |                  |                 |               |
| <b>United States - USD</b>                         |                  |                 |               |
| MARVELL TECH GROUP COM USD0.002<br>SEDOL: 2594653  | 6,735.000        | 131,929.42      | 178,881.60    |
| MASTEC INC COM<br>CUSIP: 576323109                 | 2,272.000        | 115,626.54      | 145,771.52    |
| MASTERCARD INC CL A<br>SEDOL: B121557              | 3,174.000        | 298,028.85      | 947,724.66    |
| MAXLINEAR INC COMMON STOCK<br>CUSIP: 57776J100     | 5,992.000        | 136,243.12      | 127,150.24    |
| MC DONALDS CORP COM<br>SEDOL: 2550707              | 408.000          | 63,383.11       | 80,624.88     |
| MEDTRONIC PLC COMMON STOCK STOCK<br>SEDOL: BTN1Y11 | 10,280.000       | 860,626.04      | 1,166,266.00  |
| MERIT MED SYS INC COM<br>CUSIP: 589889104          | 4,090.000        | 181,156.44      | 127,689.80    |
| MGIC INVT CORP WIS COM<br>CUSIP: 552848103         | 8,130.000        | 110,344.26      | 115,202.10    |
| MICROSOFT CORP COM<br>SEDOL: 2588173               | 14,730.000       | 909,615.67      | 2,322,921.00  |
| MIMECAST LIMITED MIMECAST LTD<br>CUSIP: G14838109  | 1,399.000        | 50,295.31       | 60,688.62     |
| MINERALS TECHNOLOGIES INC COM<br>CUSIP: 603158106  | 2,782.000        | 191,636.14      | 160,326.66    |
| MOBILE MINI INC COM<br>CUSIP: 60740F105            | 1,973.000        | 73,793.51       | 74,796.43     |
| MOHAWK INDS INC COM<br>SEDOL: 2598699              | 1,115.000        | 162,149.71      | 152,063.70    |
| MONDELEZ INTL INC COM<br>SEDOL: B8CKK03            | 7,360.000        | 313,235.02      | 405,388.80    |
| MORGAN STANLEY COM STK USD0.01<br>SEDOL: 2262314   | 13,735.000       | 612,112.84      | 702,133.20    |
| MYR GROUP INC DEL COM STK<br>CUSIP: 55405W104      | 3,197.000        | 114,462.81      | 104,190.23    |
| NATERA INC COM<br>CUSIP: 632307104                 | 4,286.000        | 61,801.52       | 144,395.34    |
| NEENAH INC COM USD0.01<br>CUSIP: 640079109         | 2,405.000        | 187,508.23      | 169,384.15    |

\*\* All or a portion of this security participates in Securities Lending.

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                          | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                          |                  |                 |               |
| <b>United States - USD</b>                               |                  |                 |               |
| NETGEAR INC COM<br>CUSIP: 64111Q104                      | 2,553.000        | 86,825.83       | 62,574.03     |
| NEWMONT CORPORATION<br>SEDOL: 2636607                    | 9,865.000        | 347,671.67      | 428,634.25    |
| NEXSTAR MEDIA GROUP INC CL A CL A<br>CUSIP: 65336K103    | 684.000          | 57,440.02       | 80,199.00     |
| NEXTIER OILFIELD SOLUTIONS INC<br>CUSIP: 65290C105       | 6,101.000        | 85,122.23       | 40,876.70     |
| NORTHROP GRUMMAN CORP COM<br>SEDOL: 2648806              | 1,760.000        | 490,959.83      | 605,387.20    |
| NORTHWESTERN CORP COM NEW COM NEW<br>CUSIP: 668074305    | 3,026.000        | 162,716.14      | 216,873.42    |
| NUVASIVE INC COM<br>CUSIP: 670704105                     | 2,129.000        | 120,625.26      | 164,656.86    |
| NVIDIA CORP COM<br>SEDOL: 2379504                        | 1,050.000        | 178,059.48      | 247,065.00    |
| OLD NATL BANCORP IND COM<br>CUSIP: 680033107             | 9,231.000        | 166,562.53      | 168,834.99    |
| PAC PREMIER BANCORP COM<br>CUSIP: 69478X105              | 487.000          | 16,391.45       | 15,878.64     |
| PALO ALTO NETWORKS INC COM USD0.0001<br>SEDOL: B87ZMX0   | 1,195.000        | 247,786.08      | 276,343.75    |
| PATTERSON-UTI ENERGY INC COM<br>CUSIP: 703481101         | 4,405.000        | 60,147.77       | 46,252.50     |
| PAYLOCITY HLDG CORP COM<br>CUSIP: 70438V106              | 505.000          | 33,198.53       | 61,014.10     |
| PFIZER INC COM<br>SEDOL: 2684703                         | 10,862.000       | 371,410.38      | 425,573.16    |
| PHILIP MORRIS INTL COM STK NPV<br>SEDOL: B2PKRQ3         | 9,810.000        | 876,819.69      | 834,732.90    |
| PLANTRONICS INC NEW COM<br>CUSIP: 727493108              | 2,224.000        | 114,121.19      | 60,804.16     |
| PRESTIGE CONSUMER HEALTHCARE INC COM<br>CUSIP: 74112D101 | 4,619.000        | 165,242.75      | 187,069.50    |
| PRIMERICA INC COM<br>CUSIP: 74164M108                    | 361.000          | 38,002.90       | 47,132.16     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                      | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                      |                  |                 |               |
| <b>United States - USD</b>                           |                  |                 |               |
| PTC THERAPEUTICS INC COM<br>CUSIP: 69366J200         | 982.000          | 48,220.16       | 47,165.46     |
| QUAKER CHEM CORP COM<br>CUSIP: 747316107             | 736.000          | 118,217.20      | 121,086.72    |
| QUIDEL CORP COM<br>CUSIP: 74838J101                  | 2,506.000        | 136,025.51      | 188,025.18    |
| Q2 HLDGS INC COM<br>CUSIP: 74736L109                 | 2,528.000        | 122,779.64      | 204,970.24    |
| RAPID7 INC COM<br>CUSIP: 753422104                   | 2,757.000        | 102,291.26      | 154,447.14    |
| REPLIGEN CORP COM STK USD0.01<br>CUSIP: 759916109    | 2,222.000        | 104,997.12      | 205,535.00    |
| RETROPHIN INC COM<br>CUSIP: 761299106                | 7,435.000        | 173,996.86      | 105,577.00    |
| REXNORD CORP COM USD0.01<br>CUSIP: 76169B102         | 3,184.000        | 84,883.00       | 103,862.08    |
| SCHLUMBERGER LTD COM COM<br>SEDOL: 2779201           | 6,285.000        | 233,415.20      | 252,657.00    |
| SELECTIVE INS GROUP INC COM<br>CUSIP: 816300107      | 1,738.000        | 108,884.70      | 113,300.22    |
| SEMTECH CORP COM<br>CUSIP: 816850101                 | 2,951.000        | 112,358.86      | 156,107.90    |
| SHERWIN-WILLIAMS CO COM<br>SEDOL: 2804211            | 434.000          | 141,486.26      | 253,256.36    |
| SILICON LABORATORIES INC COM<br>CUSIP: 826919102     | 1,131.000        | 112,137.24      | 131,173.38    |
| SOUTH JERSEY INDS INC COM<br>CUSIP: 838518108        | 7,616.000        | 226,848.09      | 251,175.68    |
| SPECTRUM PHARMACEUTICALS INC COM<br>CUSIP: 84763A108 | 6,663.000        | 86,180.39       | 24,253.32     |
| SPIRE INC COM<br>CUSIP: 84857L101                    | 3,370.000        | 244,934.86      | 280,754.70    |
| SPIRIT AEROSYSTEMS HLDGS INC CL A<br>SEDOL: B1HMM57  | 2,120.000        | 165,231.36      | 154,505.60    |
| STIFEL FINL CORP COM<br>CUSIP: 860630102             | 3,109.000        | 196,773.35      | 188,560.85    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                              | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                              |                  |                 |               |
| <b>United States - USD</b>                                   |                  |                 |               |
| SUPERNUS PHARMACEUTICALS INC COM STK<br>CUSIP: 868459108     | 3,348.000        | 130,543.22      | 79,414.56     |
| SYSCO CORP COM<br>SEDOL: 2868165                             | 1,966.000        | 121,635.87      | 168,171.64    |
| T-MOBILE US INC COM<br>SEDOL: B94Q9V0                        | 2,625.000        | 169,339.58      | 205,852.50    |
| TABULA RASA HEALTHCARE INC COM<br>CUSIP: 873379101           | 2,315.000        | 135,030.90      | 112,694.20    |
| TAYLOR MORRISON HOME CORP COM USD0.00001<br>CUSIP: 87724P106 | 4,973.000        | 108,648.18      | 108,709.78    |
| TELADOC HEALTH INC<br>CUSIP: 87918A105                       | 1,853.000        | 117,038.70      | 155,133.16    |
| TENNECO INC<br>CUSIP: 880349105                              | 4,116.000        | 171,990.63      | 53,919.60     |
| TETRA TECH INC NEW COM<br>CUSIP: 88162G103                   | 2,099.000        | 120,414.74      | 180,849.84    |
| UBER TECHNOLOGIES INC COM USD0.00001<br>SEDOL: BK6N347       | 2,685.000        | 82,364.76       | 79,851.90     |
| ULTRAGENYX PHARMACEUTICAL INC COM<br>CUSIP: 90400D108        | 2,972.000        | 163,266.28      | 126,934.12    |
| UMPQUA HLDGS CORP COM<br>CUSIP: 904214103                    | 6,085.000        | 119,324.60      | 107,704.50    |
| UNITED CMNTY BK BLAIRSVILLE GA COM<br>CUSIP: 90984P303       | 3,851.000        | 105,819.72      | 118,918.88    |
| US ECOLOGY INC COM<br>CUSIP: 91734M103                       | 2,506.000        | 152,738.88      | 145,122.46    |
| VAL NATL BANCORP COM<br>CUSIP: 919794107                     | 14,767.000       | 172,656.92      | 169,082.15    |
| VALERO ENERGY CORP COM STK NEW<br>SEDOL: 2041364             | 1,015.000        | 84,747.03       | 95,054.75     |
| VANDA PHARMACEUTICALS INC COM<br>CUSIP: 921659108            | 7,543.000        | 141,663.92      | 123,780.63    |
| VERIZON COMMUNICATIONS COM<br>SEDOL: 2090571                 | 5,286.000        | 276,937.56      | 324,560.40    |
| VIACOMCBS INC NPV<br>SEDOL: BKTNTR9                          | 4,895.000        | 197,757.01      | 205,443.15    |

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Account Name OWENS CORNING Account number OCDBMT  
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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                     | Shares/Par Value | Historical Cost      | Current Value         |
|-----------------------------------------------------|------------------|----------------------|-----------------------|
| <i>Corporate Stock - Common</i>                     |                  |                      |                       |
| <b>United States - USD</b>                          |                  |                      |                       |
| WELLS FARGO & CO NEW COM STK<br>SEDOL: 2649100      | 5,675.000        | 296,536.98           | 305,315.00            |
| WENDYS CO COM<br>CUSIP: 95058W100                   | 4,187.000        | 82,485.80            | 92,993.27             |
| WERNER ENTERPRISES INC COM<br>CUSIP: 950755108      | 1,091.000        | 40,256.86            | 39,701.49             |
| WESBANCO INC COM<br>CUSIP: 950810101                | 1,896.000        | 70,260.45            | 71,649.84             |
| WOODWARD INC COM<br>CUSIP: 980745103                | 374.000          | 27,819.64            | 44,296.56             |
| WORTHINGTON INDS INC COM<br>CUSIP: 981811102        | 3,561.000        | 157,802.44           | 150,202.98            |
| WRIGHT MEDICAL GROUP NV EUR0.03<br>CUSIP: N96617118 | 5,133.000        | 126,661.35           | 156,453.84            |
| WSFS FINANCIAL CORP COM<br>CUSIP: 929328102         | 2,002.000        | 86,651.23            | 88,067.98             |
| YELP INC CL A<br>CUSIP: 985817105                   | 2,663.000        | 113,770.24           | 92,752.29             |
| 3M CO COM<br>SEDOL: 2595708                         | 673.000          | 112,720.04           | 118,730.66            |
| <b>Total United States - USD</b>                    |                  | <b>41,134,403.93</b> | <b>52,402,381.00</b>  |
| <b>Total Corporate Stock - Common</b>               |                  | <b>90,522,100.04</b> | <b>107,334,825.00</b> |

## *Value of Interest in Common/Collective Trusts*

|                                                                |               |                      |                      |
|----------------------------------------------------------------|---------------|----------------------|----------------------|
| <b>Global Region - USD</b>                                     |               |                      |                      |
| CF BLACKROCK MSCI ACWI EX-US IMI IDX<br>CUSIP: 81999QF59       | 1,704,583.750 | 23,977,369.28        | 26,272,998.21        |
| CF BLACKROCK US DEBT INDEX FUND E<br>CUSIP: 8EN99YB29          | 721,279.170   | 31,352,061.65        | 32,552,328.64        |
| CF WELLS FARGO EMERGING MARKETS EQUITY CIT<br>CUSIP: 489997957 | 1,569,789.680 | 15,697,897.05        | 17,047,915.92        |
| <b>Total Global Region - USD</b>                               |               | <b>71,027,327.98</b> | <b>75,873,242.77</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------|------------------|-----------------|---------------|
|---------------------------------|------------------|-----------------|---------------|

### Value of Interest in Common/Collective Trusts

#### International Region - USD

|                                                                                  |            |               |               |
|----------------------------------------------------------------------------------|------------|---------------|---------------|
| CF CORECOMMODITY MANAGEMENT - FOUNDERS II FUND (CAYMAN), LTD<br>CUSIP: 2Y999MM13 | 30,661.800 | 30,975,850.84 | 31,013,233.29 |
|----------------------------------------------------------------------------------|------------|---------------|---------------|

|                                         |  |                      |                      |
|-----------------------------------------|--|----------------------|----------------------|
| <b>Total International Region - USD</b> |  | <b>30,975,850.84</b> | <b>31,013,233.29</b> |
|-----------------------------------------|--|----------------------|----------------------|

#### United States - USD

|                                                  |         |        |        |
|--------------------------------------------------|---------|--------|--------|
| CF BLACKROCK MONEY MARKET FD<br>CUSIP: 066459CF3 | 195.930 | 195.93 | 195.93 |
|--------------------------------------------------|---------|--------|--------|

|                                                        |               |               |               |
|--------------------------------------------------------|---------------|---------------|---------------|
| CF BLACKROCK RUSSELL 3000 INDEX FD<br>CUSIP: 14999KK08 | 1,269,286.400 | 44,337,109.76 | 48,166,640.41 |
|--------------------------------------------------------|---------------|---------------|---------------|

|                                                                  |               |               |               |
|------------------------------------------------------------------|---------------|---------------|---------------|
| CF INVESCO BALANCED -RISK COMMODITY TRUST FD<br>CUSIP: 175996FF9 | 3,122,783.770 | 30,149,622.79 | 30,353,458.24 |
|------------------------------------------------------------------|---------------|---------------|---------------|

|                                              |               |              |              |
|----------------------------------------------|---------------|--------------|--------------|
| COLTV SHORT TERM INVT FD<br>CUSIP: 195998AC3 | 2,629,696.810 | 2,629,696.81 | 2,629,696.81 |
|----------------------------------------------|---------------|--------------|--------------|

|                                  |  |                      |                      |
|----------------------------------|--|----------------------|----------------------|
| <b>Total United States - USD</b> |  | <b>77,116,625.29</b> | <b>81,149,991.39</b> |
|----------------------------------|--|----------------------|----------------------|

|                                                            |  |                       |                       |
|------------------------------------------------------------|--|-----------------------|-----------------------|
| <b>Total Value of Interest in Common/Collective Trusts</b> |  | <b>179,119,804.11</b> | <b>188,036,467.45</b> |
|------------------------------------------------------------|--|-----------------------|-----------------------|

### Value of Interest in Registered Investment Companies

#### United States - USD

|                                                               |               |               |               |
|---------------------------------------------------------------|---------------|---------------|---------------|
| MFO AMERICAN CENTY INVT TR HIGH INCOME R6<br>CUSIP: 024932121 | 2,915,750.380 | 26,956,986.83 | 27,524,683.59 |
|---------------------------------------------------------------|---------------|---------------|---------------|

|                                                                                        |               |               |               |
|----------------------------------------------------------------------------------------|---------------|---------------|---------------|
| MFO DFA INVT DIMENSIONS GROUP INC GLOBALREAL ESTATE<br>SECS PORTFOLIO CUSIP: 23320G554 | 1,890,506.880 | 20,794,450.67 | 22,289,076.12 |
|----------------------------------------------------------------------------------------|---------------|---------------|---------------|

|                                  |  |                      |                      |
|----------------------------------|--|----------------------|----------------------|
| <b>Total United States - USD</b> |  | <b>47,751,437.50</b> | <b>49,813,759.71</b> |
|----------------------------------|--|----------------------|----------------------|

|                                                             |  |                      |                      |
|-------------------------------------------------------------|--|----------------------|----------------------|
| <b>Total Value of Interest in Registered Investment Com</b> |  | <b>47,751,437.50</b> | <b>49,813,759.71</b> |
|-------------------------------------------------------------|--|----------------------|----------------------|

### Other

#### Australia - AUD

|                                                    |            |            |            |
|----------------------------------------------------|------------|------------|------------|
| CHARTER HALL GROUP NPV (STAPLED)<br>SEDOL: B15F6S6 | 21,853.000 | 111,018.02 | 170,206.17 |
|----------------------------------------------------|------------|------------|------------|

|                              |  |                   |                   |
|------------------------------|--|-------------------|-------------------|
| <b>Total Australia - AUD</b> |  | <b>111,018.02</b> | <b>170,206.17</b> |
|------------------------------|--|-------------------|-------------------|

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost      | Current Value        |
|---------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                        |                  |                      |                      |
| <b>Chile - USD</b>                                                  |                  |                      |                      |
| CHILE REP NT 3.5% DUE 01-25-2050 REG<br>CUSIP: 168863DL9            | 370,000.000      | 379,242.89           | 383,405.10           |
| CHILE REP NT 3.625% DUE 10-30-2042 REG<br>CUSIP: 168863BP2          | 25,000.000       | 27,369.00            | 26,875.25            |
| REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG<br>CUSIP: 168863CE6 | 25,000.000       | 28,087.50            | 27,714.25            |
| <b>Total Chile - USD</b>                                            |                  | <b>434,699.39</b>    | <b>437,994.60</b>    |
| <b>Colombia - USD</b>                                               |                  |                      |                      |
| COLOMBIA REP 5% DUE 06-15-2045 REG<br>CUSIP: 195325CU7              | 350,000.000      | 398,253.00           | 406,525.00           |
| REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049<br>CUSIP: 195325DQ5        | 175,000.000      | 204,749.17           | 210,612.50           |
| REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG<br>CUSIP: 195325BR5       | 110,000.000      | 135,850.00           | 136,675.00           |
| <b>Total Colombia - USD</b>                                         |                  | <b>738,852.17</b>    | <b>753,812.50</b>    |
| <b>France - EUR</b>                                                 |                  |                      |                      |
| KLEPIERRE EUR1.40<br>SEDOL: 7582556                                 | 7,652.000        | 262,267.21           | 290,750.21           |
| <b>Total France - EUR</b>                                           |                  | <b>262,267.21</b>    | <b>290,750.21</b>    |
| <b>Germany - EUR</b>                                                |                  |                      |                      |
| ALSTRIA OFFICE REI NPV (BR)<br>SEDOL: B1VP947                       | 7,221.000        | 117,799.37           | 135,768.35           |
| <b>Total Germany - EUR</b>                                          |                  | <b>117,799.37</b>    | <b>135,768.35</b>    |
| <b>Global Region - USD</b>                                          |                  |                      |                      |
| CF LIGHTHOUSE GLOBAL LONG/SHORT FD A<br>CUSIP: 190995N22            | 10,359.320       | 17,223,491.95        | 22,899,782.48        |
| <b>Total Global Region - USD</b>                                    |                  | <b>17,223,491.95</b> | <b>22,899,782.48</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost     | Current Value       |
|----------------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                                       |                  |                     |                     |
| <b>Hong Kong - HKD</b>                                                                             |                  |                     |                     |
| HKT TRUST AND HKT HKD0.0005 SHARE STAPLED<br>SEDOL: B4TXDZ3                                        | 62,000.000       | 92,614.68           | 87,368.77           |
| <b>Total Hong Kong - HKD</b>                                                                       |                  | <b>92,614.68</b>    | <b>87,368.77</b>    |
| <b>Indonesia - USD</b>                                                                             |                  |                     |                     |
| REPUBLIC OF INDONESIA 4.35% DUE 01-11-2048 REG<br>CUSIP: 455780CE4                                 | 165,000.000      | 181,006.25          | 181,678.42          |
| <b>Total Indonesia - USD</b>                                                                       |                  | <b>181,006.25</b>   | <b>181,678.42</b>   |
| <b>Israel - USD</b>                                                                                |                  |                     |                     |
| ISRAEL(STATE OF) BD 4.5% DUE 01-30-2043 REG<br>CUSIP: 4651387N9                                    | 100,000.000      | 121,050.00          | 119,800.00          |
| <b>Total Israel - USD</b>                                                                          |                  | <b>121,050.00</b>   | <b>119,800.00</b>   |
| <b>Mexico - USD</b>                                                                                |                  |                     |                     |
| PETROLEOS MEXICANOS 5.625% 01-23-2046<br>CUSIP: 71654QBX9                                          | 165,000.000      | 135,942.73          | 147,414.30          |
| PETROLEOS MEXICANOS 6.75% DUE 09-21-2047<br>CUSIP: 71654QCC4                                       | 684,000.000      | 684,568.19          | 685,285.92          |
| PVTPL PETROLEOS MEXICANOS 7.69% DUE 01-23-2050/09-23-2019 BEO<br>CUSIP: 71654QCW0                  | 190,000.000      | 196,102.85          | 207,354.60          |
| UNITED MEXICAN STATES 4.5% DUE 04-22-2029 REG<br>CUSIP: 91087BAF7                                  | 145,000.000      | 154,191.76          | 158,992.50          |
| UNITED MEXICAN STATES 4.5% DUE 01-31-2050 REG<br>CUSIP: 91087BAG5                                  | 220,000.000      | 223,253.89          | 237,820.00          |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046<br>CUSIP: 91086QBF4                                         | 380,000.000      | 388,822.40          | 412,300.00          |
| UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044<br>CUSIP: 91086QBB3                         | 1,450,000.000    | 1,436,245.11        | 1,602,250.00        |
| UTD MEXICAN STS UTD MEXICAN STATES 4.35 01-15-2047 REG 4.35<br>DUE 01-15-2047 REG CUSIP: 91087BAB6 | 130,000.000      | 132,925.00          | 137,150.00          |
| <b>Total Mexico - USD</b>                                                                          |                  | <b>3,352,051.93</b> | <b>3,588,567.32</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                         | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                            |                  |                     |                     |
| <b>Multi-National Agencies Region - USD</b>                                             |                  |                     |                     |
| ASIAN DEV BK BD 5.82% DUE 06-16-2028 REG<br>SEDOL: 2274944                              | 60,000.000       | 73,371.60           | 76,271.51           |
| INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO<br>CUSIP: 4581X0CE6                    | 65,000.000       | 78,228.15           | 85,761.23           |
| <b>Total Multi-National Agencies Region - USD</b>                                       |                  | <b>151,599.75</b>   | <b>162,032.74</b>   |
| <b>Panama - USD</b>                                                                     |                  |                     |                     |
| PANAMA REP GLOBAL BD TBOND 3.16%<br>01-23-2030 CUSIP: 698299BK9                         | 705,000.000      | 727,518.19          | 726,150.00          |
| PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND<br>04-29-2051 CUSIP: 698299BB9 | 325,000.000      | 371,697.50          | 377,812.50          |
| PANAMA REP 4.5% DUE 04-16-2050 REG<br>CUSIP: 698299BH6                                  | 210,000.000      | 244,016.72          | 248,535.00          |
| <b>Total Panama - USD</b>                                                               |                  | <b>1,343,232.41</b> | <b>1,352,497.50</b> |
| <b>Philippines - USD</b>                                                                |                  |                     |                     |
| PHILIPPINES REP GLOBAL BD 3.75% DUE 01-14-2029 REG<br>CUSIP: 718286CG0                  | 190,000.000      | 209,906.25          | 209,556.19          |
| PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040<br>CUSIP: 718286BZ9                      | 185,000.000      | 212,150.00          | 211,768.24          |
| PHILIPPINES REP GLOBAL BD 6.375% DUE 01-15-2032 REG<br>CUSIP: 718286BD8                 | 80,000.000       | 109,560.00          | 108,755.84          |
| PHILIPPINES(REPUBLIC OF) 3.7% DUE 02-02-2042 REG<br>CUSIP: 718286CB1                    | 40,000.000       | 39,890.29           | 45,203.76           |
| <b>Total Philippines - USD</b>                                                          |                  | <b>571,506.54</b>   | <b>575,284.03</b>   |
| <b>United States - USD</b>                                                              |                  |                     |                     |
| &&& CASH HELD ELSEWHERE WELLS FARGO GOVERNMENT MONEY<br>MARKET FUND CUSIP: 000909713    | 17.290           | 17.29               | 17.29               |
| AMERICAN ASSETS TR INC COM<br>CUSIP: 024013104                                          | 2,149.000        | 99,624.53           | 98,639.10           |
| AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO<br>TAXABLE SEDOL: B52FJL1           | 95,000.000       | 154,107.10          | 162,646.65          |
| AMERICAN TOWER CORP<br>SEDOL: B7FBFL2                                                   | 1,998.000        | 241,371.97          | 459,180.36          |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

31 DEC 19

Account Name OWENS CORNING Account number OCDBMT  
 CORNING DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                     |                  |                 |               |
| <b>United States - USD</b>                                                                       |                  |                 |               |
| ARMADA HOFFLER PPTYS INC REIT<br>CUSIP: 04208T108                                                | 5,470.000        | 81,107.71       | 100,374.50    |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049<br>BEO CUSIP: 072024ND0                  | 285,000.000      | 434,907.15      | 435,326.10    |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040<br>BEO TAXABLE SEDOL: B6X5C63           | 345,000.000      | 489,182.40      | 505,145.55    |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050<br>BEO TAXABLE SEDOL: B3YX4F8           | 50,000.000       | 75,879.39       | 81,168.00     |
| CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE<br>11-01-2039 REG TAXABLE SEDOL: B5BGSJ6          | 165,000.000      | 253,019.70      | 253,459.80    |
| CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE<br>SEDOL: B54BZ20                                      | 890,000.000      | 1,348,585.10    | 1,359,047.80  |
| CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE<br>SEDOL: B52J623                                    | 25,000.000       | 36,731.75       | 40,030.75     |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000<br>SEDOL: B41WHL2                           | 250,000.000      | 382,481.25      | 401,005.00    |
| CF WEATHER OFFSHORE FD II CLASS A<br>CUSIP: 748996N27                                            | 17,109.060       | 18,635,823.18   | 24,087,173.19 |
| CHICAGO ILL 5.432% 01-01-2042 BEO TAXABLE<br>SEDOL: BYYWTX5                                      | 45,000.000       | 40,251.60       | 46,458.00     |
| CHICAGO ILL 6.314% 01-01-2044 BEO TAXABLE<br>SEDOL: BPZ5YF7                                      | 135,000.000      | 131,559.60      | 153,454.50    |
| COMMONWEALTH FING AUTH PA REV 4.144% 06-01-2038 BEO<br>TAXABLE SEDOL: BZBWSF0                    | 60,000.000       | 62,421.00       | 65,851.80     |
| COUSINS PPTYS INC<br>CUSIP: 222795502                                                            | 2,191.000        | 78,880.81       | 90,269.20     |
| D.E. SHAW US BOARD MARKET CORE ALPHA<br>CUSIP: 992LL4995                                         | 2,374,920.000    | 2,374,920.00    | 38,825,995.00 |
| DALLAS CNTY TEX HOSP DIST 5.621% 08-15-2044 BEO<br>TAXABLE SEDOL: B3ZT723                        | 75,000.000       | 91,786.50       | 98,846.25     |
| DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER<br>A 4.814 10-01-2114 SEDOL: BHPZGK0 | 50,000.000       | 72,590.00       | 65,693.00     |
| EASTGROUP PPTYS INC REIT<br>CUSIP: 277276101                                                     | 1,330.000        | 121,515.11      | 176,451.10    |
| ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW<br>CUSIP: 524ESCR36                       | 1,950,000.000    | 195.00          | 19,500.00     |

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# 5500 Supplemental Schedules

31 DEC 19

Account Name OWENS CORNING Account number OCDBMT  
 CORNING DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                      | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                         |                  |                 |               |
| <b>United States - USD</b>                                                                           |                  |                 |               |
| ESC CB T-MOBILE USA INC D09/05/14 06.000% ESCROW<br>CUSIP: 87299ATB0                                 | 180,000.000      | 0.00            | 0.00          |
| ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW<br>CUSIP: 524ESC7M6                             | 295,000.000      | 29.50           | 2.95          |
| ESC T-MOBILE USA INC D04/01/16 06.000% ESCROW<br>CUSIP: 87299ATE4                                    | 120,000.000      | 0.00            | 0.00          |
| HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE<br>SEDOL: BFN6G34                                          | 215,000.000      | 215,000.00      | 237,712.60    |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING<br>FD 06-01-2024 N/C CUSIP: 452151LF8    | 290,000.000      | 265,671.90      | 312,628.70    |
| ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184%<br>01-01-2034 BEO TAXABLE SEDOL: B4QTD76           | 75,000.000       | 96,347.25       | 99,556.50     |
| ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG<br>CUSIP: 46513EFG2                              | 260,000.000      | 337,445.40      | 355,679.33    |
| JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROFITS REV<br>4.532% 01-01-2035 BEO SEDOL: B9HL525      | 55,000.000       | 61,797.45       | 64,463.30     |
| KITE RLTY GROUP TR COM NEW COM NEW<br>CUSIP: 49803T300                                               | 7,543.000        | 120,008.27      | 147,314.79    |
| LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO<br>TAXABLE SEDOL: B63L7C2                   | 325,000.000      | 451,987.49      | 448,051.50    |
| MACK CALI RLTY CORP COM REIT<br>CUSIP: 554489104                                                     | 4,829.000        | 92,478.76       | 111,694.77    |
| MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE<br>SEDOL: BK4W2R2                                       | 125,000.000      | 125,000.00      | 117,983.75    |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040<br>SEDOL: BKPK1V2                                       | 80,000.000       | 80,000.00       | 79,820.80     |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.652%<br>08-15-2057 BEO TAXABLE CUSIP: 60636APP2    | 200,000.000      | 197,088.00      | 210,172.00    |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE<br>SEDOL: B65K4T3                                | 35,000.000       | 47,688.20       | 47,126.80     |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO<br>TAXABLE SEDOL: B4WN3T4                       | 115,000.000      | 167,670.00      | 175,379.60    |
| NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO<br>TAXABLE SEDOL: B3YD6H4                       | 55,000.000       | 82,628.70       | 86,276.30     |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.75%<br>06-15-2041 BEO TAXABLE CUSIP: 64972FH25 | 800,000.000      | 1,004,528.00    | 1,120,448.00  |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

31 DEC 19

Account Name OWENS CORNING Account number OCDBMT  
 CORNING DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                   |                  |                 |               |
| <b>United States - USD</b>                                                                     |                  |                 |               |
| NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572%<br>11-01-2038 BEO TAXABLE SEDOL: B56SPB8    | 320,000.000      | 403,420.87      | 404,064.00    |
| NEW YORK ST DORM AUTH ST PERS INCOME MUNI 3.11% 02-15-2039<br>SEDOL: BG0RZP2                   | 200,000.000      | 200,000.00      | 200,108.00    |
| NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628%<br>03-15-2039 BEO TAXABLE CUSIP: 64990FMT8  | 145,000.000      | 179,672.40      | 178,376.10    |
| NEW YORK ST TWY AUTH GEN REV 2.9% 01-01-2035 BEO<br>TAXABLE SEDOL: BKMCP42                     | 165,000.000      | 165,003.90      | 164,442.30    |
| NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO<br>TAXABLE SEDOL: B40VJC5                  | 60,000.000       | 71,101.80       | 72,765.00     |
| NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE<br>SEDOL: B3XNKQ2                          | 55,000.000       | 81,815.33       | 86,291.15     |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037<br>SEDOL: B5BC128                       | 110,000.000      | 148,454.90      | 152,616.20    |
| OREGON ST DEPT TRANSN HWY USER TAX REV 5.834% 11-15-2034<br>BEO TAXABLE SEDOL: B5YBV22         | 85,000.000       | 105,238.50      | 113,261.65    |
| PEBBLEBROOK HOTEL TR COM STK<br>CUSIP: 70509V100                                               | 4,677.000        | 155,666.02      | 125,390.37    |
| PHYSICIANS RLTY TR COM<br>CUSIP: 71943U104                                                     | 7,260.000        | 127,929.00      | 137,504.40    |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE<br>SEDOL: B8FPQ52                            | 155,000.000      | 171,217.65      | 189,968.00    |
| RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST<br>CUSIP: 74971D101                           | 10,150.000       | 124,968.36      | 152,656.00    |
| SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO<br>TAXABLE CUSIP: 79467BAR6             | 145,000.000      | 144,973.90      | 142,956.95    |
| SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO<br>TAXABLE SEDOL: BG13YT6               | 130,000.000      | 130,000.00      | 130,933.40    |
| SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42<br>TAXABLE SF02-01-31 SEDOL: B8J90T2 | 30,000.000       | 33,700.50       | 34,775.10     |
| SAN JOSE CALIF REDEV AGY SUCC AGY TX ALLOCATION 3.375<br>08-01-2034 BEO TAXABLE SEDOL: BYVZVK8 | 130,000.000      | 125,448.70      | 133,623.10    |
| TEXAS ST 5.517% 04-01-2039 BEO TAXABLE<br>SEDOL: B78JF35                                       | 115,000.000      | 151,002.04      | 155,241.95    |
| TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO<br>TAXABLE SEDOL: B52BMP4               | 240,000.000      | 287,047.20      | 288,919.20    |

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# 5500 Supplemental Schedules

31 DEC 19

Account Name OWENS CORNING Account number OCDBMT  
DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                     | Shares/Par Value | Historical Cost      | Current Value         |
|-------------------------------------------------------------------------------------|------------------|----------------------|-----------------------|
| <i>Other</i>                                                                        |                  |                      |                       |
| <b>United States - USD</b>                                                          |                  |                      |                       |
| UNIV CALIF REGTS MED CTR POOLED REV<br>BEO TAXABLE SEDOL: B8N3JB5 6.548% 05-15-2048 | 60,000.000       | 81,637.80            | 86,638.20             |
| UNIV CALIF REGTS MED CTR POOLED REV<br>BEO TAXABLE SEDOL: B8C1VQ9 6.583% 05-15-2049 | 45,000.000       | 61,166.70            | 64,791.45             |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE<br>SEDOL: B7MQN72               | 150,000.000      | 155,002.50           | 184,923.00            |
| UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO<br>TAXABLE SEDOL: BJN9P56             | 135,000.000      | 133,122.71           | 159,447.15            |
| 1ST INDL RLTY TR INC COM<br>CUSIP: 32054K103                                        | 5,244.000        | 167,566.42           | 217,678.44            |
| <b>Total United States - USD</b>                                                    |                  | <b>31,957,484.26</b> | <b>74,717,415.74</b>  |
| <b>Uruguay - USD</b>                                                                |                  |                      |                       |
| REPUBLICA ORIENTAL DEL URUGUAY BD 4.975%DUE 04-20-2055 REG<br>SEDOL: BDR8F57        | 315,000.000      | 367,665.57           | 371,164.50            |
| <b>Total Uruguay - USD</b>                                                          |                  | <b>367,665.57</b>    | <b>371,164.50</b>     |
|                                                                                     |                  |                      |                       |
| CAD - Canadian dollar                                                               | 0.000            | 0.00                 | 0.00                  |
| CHF - Swiss franc                                                                   | 0.000            | 0.00                 | 0.00                  |
| DKK - Danish krone                                                                  | 0.000            | 0.00                 | 0.00                  |
| EUR - Euro                                                                          | 0.000            | 0.00                 | 0.00                  |
| GBP - British pound sterling                                                        | 0.000            | 0.00                 | 0.00                  |
| JPY - Japanese yen                                                                  | 0.000            | 0.00                 | 0.00                  |
| USD - United States dollar                                                          | 0.000            | 0.00                 | 0.00                  |
| <b>Total - all currencies</b>                                                       |                  | <b>0.00</b>          | <b>0.00</b>           |
| <b>Total Other</b>                                                                  |                  | <b>57,026,339.50</b> | <b>105,844,123.33</b> |

\*\* All or a portion of this security participates in Securities Lending.

# 5500 Supplemental Schedules

31 DEC 19

Account Name OWENS CORNING Account number OCDBMT  
 CORNING DEFINED BENEFIT

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                  | Shares/Par Value | Historical Cost       | Current Value         |
|--------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Other Liabilities</i>                         |                  |                       |                       |
| Pending foreign exchange sales: Singapore dollar | 0.000            | -14,762.00            | -14,763.48            |
| <b>Total - all currencies</b>                    |                  | <b>-14,762.00</b>     | <b>-14,763.48</b>     |
| Pending trade purchases: United States dollar    | 0.000            | -126,935.16           | -126,935.16           |
| <b>Total - all currencies</b>                    |                  | <b>-126,935.16</b>    | <b>-126,935.16</b>    |
| Pending trade purchases: United States dollar    | 0.000            | -912,058.35           | -912,058.35           |
| <b>Total - all currencies</b>                    |                  | <b>-912,058.35</b>    | <b>-912,058.35</b>    |
| <b>Total Other Liabilities</b>                   |                  | <b>-1,053,755.51</b>  | <b>-1,053,756.99</b>  |
| <b>Total</b>                                     |                  | <b>635,197,227.30</b> | <b>729,518,777.43</b> |

\*\* All or a portion of this security participates in Securities Lending.

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2019

| Attained Age | Attained Years of Credited Service <sup>1,2</sup> |    |   |   |   |     |       |       |       |       |       |       |           |
|--------------|---------------------------------------------------|----|---|---|---|-----|-------|-------|-------|-------|-------|-------|-----------|
|              | 0                                                 | 1  | 2 | 3 | 4 | 5-9 | 10-14 | 15-19 | 20-24 | 25-29 | 30-34 | 35-39 | 40 & Over |
| Under 25     | -                                                 | -  | - | - | - | -   | -     | -     | -     | -     | -     | -     | -         |
| 25-29        | 15                                                | 3  | 3 | - | 1 | -   | -     | -     | -     | -     | -     | -     | -         |
| 30-34        | 17                                                | 10 | 5 | 5 | 7 | 21  | 49    | 1     | -     | -     | -     | -     | -         |
| 35-39        | 21                                                | 12 | 3 | 6 | 7 | 62  | 148   | 48    | 2     | -     | -     | -     | -         |
| 40-44        | 14                                                | 8  | 3 | 3 | 5 | 51  | 159   | 120   | 53    | 3     | -     | -     | -         |
| 45-49        | 8                                                 | 7  | 5 | 4 | 3 | 55  | 146   | 122   | 117   | 46    | 3     | -     | -         |
| 50-54        | 9                                                 | 12 | 3 | 6 | 5 | 50  | 131   | 119   | 151   | 103   | 74    | 10    | -         |
| 55-59        | 12                                                | 8  | 6 | 2 | 2 | 43  | 123   | 119   | 133   | 97    | 151   | 112   | 40        |
| 60-64        | 6                                                 | 6  | 4 | 2 | 2 | 23  | 73    | 82    | 82    | 57    | 91    | 165   | 205       |
| 65-69        | 4                                                 | -  | - | - | 1 | 6   | 22    | 17    | 25    | 12    | 21    | 32    | 54        |
| 70 & over    | -                                                 | -  | - | - | - | -   | 3     | 2     | 10    | 3     | 4     | 3     | 7         |

<sup>1</sup> Does not include 168 participants at Advance Glassfibre and Yarn (AGY) and other non-AGY participants who transferred out of the plan.

<sup>2</sup> Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Owens Corning Merged Retirement Plan  
 EIN / PN: 43-2109021/001  
 Plan Sponsor: Owens Corning  
 Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26

### Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2019

| Attained Age | Years of Credited Service |           |        |           |        |           |          |           |          |           |          |           |          |           |          |           |          |           |           |           |
|--------------|---------------------------|-----------|--------|-----------|--------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|-----------|-----------|
|              | Under 1                   |           | 1 to 4 |           | 5 to 9 |           | 10 to 14 |           | 15 to 19 |           | 20 to 24 |           | 25 to 29 |           | 30 to 34 |           | 35 to 39 |           | 40 & Over |           |
|              | No.                       | Avg. Bal. | No.    | Avg. Bal. | No.    | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.       | Avg. Bal. |
| Under 25     | -                         | -         | -      | -         | -      | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         |
| 25 - 29      | -                         | -         | -      | -         | -      | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         |
| 30 - 34      | -                         | -         | -      | -         | 4      | -         | 37       | 4,374     | 1        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         |
| 35 - 39      | -                         | -         | -      | -         | 17     | -         | 96       | 9,086     | 33       | 17,279    | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         |
| 40 - 44      | -                         | -         | -      | -         | 11     | -         | 91       | 10,743    | 74       | 22,500    | 27       | 20,775    | 3        | -         | -        | -         | -        | -         | -         | -         |
| 45 - 49      | -                         | -         | -      | -         | 9      | -         | 87       | 11,579    | 73       | 25,471    | 65       | 31,859    | 22       | 26,021    | 2        | -         | -        | -         | -         | -         |
| 50 - 54      | -                         | -         | 1      | -         | 9      | -         | 77       | 10,993    | 72       | 26,447    | 67       | 31,771    | 46       | 38,031    | 45       | 42,109    | 8        | -         | -         | -         |
| 55 - 59      | -                         | -         | -      | -         | 8      | -         | 79       | 13,320    | 66       | 27,623    | 80       | 34,976    | 33       | 45,197    | 52       | 56,574    | 50       | 54,190    | 11        | -         |
| 60 - 64      | -                         | -         | -      | -         | 3      | -         | 36       | 12,891    | 45       | 26,940    | 50       | 38,770    | 12       | -         | 24       | 52,984    | 86       | 91,792    | 72        | 108,984   |
| 65 - 69      | 1                         | -         | -      | -         | 1      | -         | 11       | -         | 11       | -         | 15       | -         | 2        | -         | 8        | -         | 19       | -         | 22        | 184,820   |
| 70 & Over    | -                         | -         | -      | -         | -      | -         | 2        | -         | 2        | -         | 6        | -         | -        | -         | -        | -         | 2        | -         | 3         | -         |

Plan Name: Owens Corning Merged Retirement Plan  
 EIN / PN: 43-2109021/001  
 Plan Sponsor: Owens Corning  
 Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Part V Statement of Actuarial Assumptions/Methods

### Economic Assumptions

#### Interest rate basis

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

| Interest rates            | Reflecting<br>Corridors | Not Reflecting<br>Corridors |
|---------------------------|-------------------------|-----------------------------|
| ■ First segment rate      | 3.74%                   | 2.28%                       |
| ■ Second segment rate     | 5.35%                   | 3.81%                       |
| ■ Third segment rate      | 6.11%                   | 4.46%                       |
| ■ Effective interest rate | 5.44%                   | 3.93%                       |

#### Annual rates of increase

|                                        |                                                                    |
|----------------------------------------|--------------------------------------------------------------------|
| ■ Compensation:                        | N/A                                                                |
| ■ Future Social Security wage bases    | N/A                                                                |
| ■ Cash balance interest crediting rate | 2.89% in 2019, increasing 175 basis points over 30 years, linearly |

|                         |             |
|-------------------------|-------------|
| Administrative expenses | \$8,380,000 |
|-------------------------|-------------|

### Demographic Assumptions

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

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
| EIN / PN:      | 43-2109021/001                       |
| Plan Sponsor:  | Owens Corning                        |
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## SCHEDULE SB ATTACHMENTS

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### Mortality

- Healthy      Separate rates for non-annuitants (based on RP-2014 “Employees” table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2017) and annuitants (based on RP-2014 “Healthy Annuitants” table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2017).
  
- Disabled      Alternative disabled life mortality tables as defined under Revenue Ruling 96-7 for Social Security Disabled Participants.

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## SCHEDULE SB ATTACHMENTS

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### Termination

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

#### Representative Termination Rates

| Percentage leaving during the year |          |                                       |                                          |                           |
|------------------------------------|----------|---------------------------------------|------------------------------------------|---------------------------|
| Age                                | Salaried | Primary with retiree medical coverage | Primary without retiree medical coverage | Roofing and Asphalt (R&A) |
| 20                                 | 12.00%   | 25.00%                                | 25.00%                                   | 10.00%                    |
| 25                                 | 11.50%   | 22.00%                                | 24.00%                                   | 10.00%                    |
| 30                                 | 11.10%   | 7.00%                                 | 19.50%                                   | 9.50%                     |
| 35                                 | 9.25%    | 7.00%                                 | 17.50%                                   | 7.00%                     |
| 40                                 | 8.00%    | 4.50%                                 | 17.50%                                   | 6.00%                     |
| 45                                 | 7.50%    | 3.50%                                 | 17.00%                                   | 5.50%                     |
| 50                                 | 6.60%    | 3.00%                                 | 14.00%                                   | 4.00%                     |
| 55                                 | 5.00%    | 2.50%                                 | 9.00%                                    | 4.00%                     |
| 60 & Over                          | 4.00%    | 2.50%                                 | 4.00%                                    | 4.00%                     |

#### Select Withdrawal Rates

| Percentage leaving during the year |        |
|------------------------------------|--------|
|                                    | R&A    |
| 1st year                           | 30.00% |
| 2nd year                           | 20.00% |
| 3rd year                           | 15.00% |

### Disability

100% of the 1987 Commissioners Group Disability Table for Primary and R&A employees.

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### Retirement

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

| Age | Percentage retiring during the year |         |                                        |
|-----|-------------------------------------|---------|----------------------------------------|
|     | Salaried                            | Primary | Roofing and Asphalt (R&A) <sup>1</sup> |
| 55  | 5.00%                               | 6.00%   | 5.00%                                  |
| 56  | 5.00%                               | 5.00%   | 5.00%                                  |
| 57  | 5.00%                               | 7.00%   | 5.00%                                  |
| 58  | 5.00%                               | 7.00%   | 5.00%                                  |
| 59  | 5.00%                               | 7.00%   | 5.00%                                  |
| 60  | 10.00%                              | 15.00%  | 5.00%                                  |
| 61  | 10.00%                              | 15.00%  | 5.00%                                  |
| 62  | 20.00%                              | 30.00%  | 20.00%                                 |
| 63  | 15.00%                              | 30.00%  | 15.00%                                 |
| 64  | 15.00%                              | 20.00%  | 10.00%                                 |
| 65  | 20.00%                              | 25.00%  | 40.00%                                 |
| 66  | 25.00%                              | 40.00%  | 30.00%                                 |
| 67  | 30.00%                              | 30.00%  | 25.00%                                 |
| 68  | 30.00%                              | 30.00%  | 20.00%                                 |
| 69  | 30.00%                              | 30.00%  | 10.00%                                 |
| 70  | 100.00%                             | 100.00% | 100.00%                                |

### Unpredictable Contingent Event Benefit (UCEB) assumptions

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

<sup>1</sup> Roofing and Asphalt participants with frozen benefits are assumed to retire at the same rate as salaried participants.

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## Benefit commencement date:

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

## Form of payment

### *Active participants:*

#### On Retirement:

65% of the participants eligible for unrestricted lump sums are assumed to elect a lump sum form of payment. 60% of those who are eligible for partial lump sums are assumed to elect a lump sum form of payment on the portion of benefits payable as such. For the portion of the benefit payable as an annuity, the normal form is assumed.

#### On Pre-retirement Termination:

Of the participants eligible for unrestricted lump sums, 55% are assumed to elect a lump sum form of payment immediately, 40% are assumed to elect a lump sum at age 60 and 5% are assumed to elect an annuity at age 65. 60% of those who are eligible for partial lump sums are assumed to elect a lump sum form of payment on the portion of benefits payable as such. For the portion of the benefit payable as an annuity, the normal form is assumed.

### *Terminated vested participants:*

90% of the participants eligible for full lump sums are assumed to elect a lump sum form of payment according to the salaried retirement rates. 10% of the participants are assumed to elect an annuity at age 65. Participants not eligible for full lump sums are assumed to commence their benefit at age 65. For existing terminated vested participants over age 65, benefits are actuarially increased with the valuation assumptions.

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|                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Percent married</b>                                                        | For purposes of valuing the pre-retirement surviving spouse's benefit, 60% of eligible participants are assumed to be married.                                                                                                                                                                                                                                                                                                                                                                |
| <b>Spouse age</b>                                                             | Wife three years younger than husband                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| <b>Future increases in Maximum Benefits and Plan Compensation Limitations</b> | Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation is limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.                                                                                                                                                                          |
| <b>Loads</b>                                                                  | None.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| <b>At-risk assumptions</b>                                                    | For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan. |
| <b>Timing of benefit payments</b>                                             | Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.                                                                                                                                                                                                                                                                                                                                                                    |
| <b>Decrement Timing Model</b>                                                 | <p>Rounded Middle of Year – All decrements are assumed to occur at the middle of the year to approximate the pattern of decrements that occur throughout the year</p> <p>In addition, eligibility for benefits, commencement and cessation of benefits, and other commencement factors will reflect the middle of the year timing.</p>                                                                                                                                                        |

|                |                                      |
|----------------|--------------------------------------|
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# SCHEDULE SB ATTACHMENTS

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## Methods

|                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Valuation date</b>            | First day of plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>Funding target</b>            | Present value of accrued benefits as required by regulations under IRC §430.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b>Target normal cost</b>        | Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| <b>Actuarial value of assets</b> | <p>Phasing in to Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2018 plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.</p> |
| <b>Benefits not valued</b>       | All benefits in the Plan Provision section of this report were valued except the special early retirement benefit payable in the event of a permanent plant shutdown. Based on discussions with Owens Corning, such benefits are considered to have a de minimis likelihood of being paid and thus are not required to be valued, and will not be valued, until and unless the triggering event occurs. Willis Towers Watson has reviewed the plan provisions with Owens Corning and, based on that review, is not aware of any significant benefits required to be valued that were not.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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## Assumptions Rationale - Significant Economic Assumptions

|                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|---------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Discount rate</b>                        | The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| <b>Cash balance interest crediting rate</b> | <p>The plan credits interest to cash balance accounts using the average annual yield on five-year US Treasury Securities for the 3 month period ending with the prior October.</p> <p>Assumption setting methodology: 3-month average of 5-year treasury rates for initial assumption linearly increasing over 30 years to the expected long term 5-year treasury rates.</p> <p><i>Rationale:</i> Willis Towers Watson Capital Market Assumption models indicate the long-term normative levels of 5-year treasury rates will rise from current market conditions. This assumption reflects the long term expectation.</p> |
| <b>Lump sum conversion rate</b>             | As required by IRC 430, lump sum benefits are valued using "annuity substitution", so that the interest rates assumed are effectively the same as described above for the discount rate.                                                                                                                                                                                                                                                                                                                                                                                                                                   |

## Assumptions Rationale - Significant Demographic Assumptions

|                           |                                                                                                                                                                                                            |
|---------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Healthy Mortality</b>  | Assumptions used for funding purposes are as prescribed by IRC §430(h).                                                                                                                                    |
| <b>Disabled Mortality</b> | Alternative disabled life mortality as defined under Revenue Ruling 96-7 for Social Security Disabled participants.                                                                                        |
| <b>Termination</b>        | Termination rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. |
| <b>Disability</b>         | Disability rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.  |

|                |                                      |
|----------------|--------------------------------------|
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### Retirement

Retirement rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

### Source of Prescribed Methods

#### Funding methods

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

### Sources of Data and Other Information

Willis Towers Watson used asset data supplied by the trustee. Owens Corning through its third party administrator, furnished participant data as of January 1, 2019. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with Owens Corning, assumptions or estimates were made by the Willis Towers Watson actuaries when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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## Changes in Assumptions and Methods

### Change in assumptions and methods since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC 430.

The mortality table used to calculate the funding target and target normal cost was updated to reflect the new tables, based on RP-2014 and subsequent Society of Actuaries studies, published by the IRS in October 2017 in regulation §1.430(h)(3)-1.

The interest crediting rate was updated from 1.85% in 2018 increasing 250 basis points over 30 years to 2.89% in 2019, increasing 175 basis points over 30 years, linearly.

The decrement timing used in the valuation was changed from beginning of year to rounded middle of year. This change in funding method was made in accordance with a class ruling issued to Willis Towers Watson on March 18, 2019, and the effects of the change fall within the parameters of the class ruling.

Plan Name: Owens Corning Merged Retirement Plan  
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Valuation Date: January 1, 2019

|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan No.</b>   | <b>001</b>                                  |
| <b>Plan Year End</b>    | <b>12/31/2019</b>                           |

The required attachment noted below is included within the Accountant's Opinion attachment to the  
Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's  
Independent Qualified Public Accountant (IQPA).

| <b>Form/Schedule</b> | <b>Line Item</b> | <b>Description</b>                  |
|----------------------|------------------|-------------------------------------|
| 5500 Schedule H      | Line 4j          | Schedule of Reportable Transactions |

**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

**2019****This Form is Open to Public  
Inspection**For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019▶ **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) ▶<br>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 <u>01</u> Day <u>01</u> Year <u>2019</u>                                                                                                                               |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value.....                                                                                                                                                                                      | <b>2a</b>                  | 751,546,216               |                          |
| <b>b</b> Actuarial value.....                                                                                                                                                                                   | <b>2b</b>                  | 819,282,628               |                          |
| <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 .....                                                                                                                                     | 4,159                      | 399,717,757               | 399,717,757              |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | 4,021                      | 112,156,220               | 112,156,220              |
| <b>c</b> For active participants .....                                                                                                                                                                          | 4,094                      | 272,816,759               | 277,685,710              |
| <b>d</b> Total .....                                                                                                                                                                                            | 12,274                     | 784,690,736               | 789,559,687              |
| <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>                   | 5.44%                     |                          |
| <b>6</b> Target normal cost .....                                                                                                                                                                               | <b>6</b>                   | 13,342,643                |                          |

**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>                                          | Margaret E. Smith <i>MES</i> | January 27, 2021                       |
| Signature of actuary                                      |                              | Date                                   |
| Margaret E. Smith                                         |                              | 2008104                                |
| Type or print name of actuary                             |                              | Most recent enrollment number          |
| Willis Towers Watson US LLC                               |                              | 248-936-7700                           |
| Firm name                                                 |                              | Telephone number (including area code) |
| 26555 Evergreen Road<br>Suite 1600<br>Southfield MI 48076 |                              |                                        |
| Address of the firm                                       |                              |                                        |

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

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

Schedule SB (Form 5500) 2019  
v. 190130



**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>3.74 %                                                                                                                       | 2nd segment:<br>5.35 % | 3rd segment:<br>6.11 % | <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> 64                                        |
| <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 checked="" type="checkbox"/> Yes <input 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 checked="" type="checkbox"/> Yes <input 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>          | 13,342,643         |               |
| <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 .....                                                                                                                                | 98,529,955          | 18,508,164         |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       |                     | 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>           | 31,850,807         |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 22,160,396         | 22,160,396    |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 9,690,411          |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 90,403,986         |               |
| <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>          | 80,713,575         |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 22,160,396         |               |
| <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 |

# SCHEDULE SB ATTACHMENTS

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## Schedule SB – Statement by Enrolled Actuary

|                          |                                      |
|--------------------------|--------------------------------------|
| <b>Plan Sponsor</b>      | Owens Corning                        |
| <b>EIN/PN</b>            | 43-2109021/001                       |
| <b>Plan Name</b>         | Owens Corning Merged Retirement Plan |
| <b>Valuation Date</b>    | January 1, 2019                      |
| <b>Enrolled Actuary</b>  | Margaret Smith                       |
| <b>Enrollment Number</b> | 20-08104                             |

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

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

This 2019 plan year Schedule SB has been revised to reflect additional 2019 plan year contributions. The provisions of the Coronavirus Aid, Relief, and Economic Security (CARES) Act that was signed into law in March 2020 allowed plan sponsors to delay contributions with due dates in 2020 to a date later than the filing due date for the 2019 Form 5500. In Notice 2020-61 Q-8 the IRS instructed plan sponsors to complete an amended filing when the delayed contribution(s) for the 2019 plan year were eventually deposited. This amended Schedule SB filing includes the additional contribution(s) and shows no unmet minimum required contribution on line 39.

## SCHEDULE SB ATTACHMENTS

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**Schedule SB, Line 19**  
**Discounted Employer Contributions**  
**as of January 1, 2019**

| Date       | Applicable Plan Year | Contribution | Interest Rate Used to Discount During Timely Contribution Period | Timely Contribution Period | Interest Rate Used to Discount During Deferred Contribution Period | Deferred Contribution Period | Interest Adjusted Contribution |
|------------|----------------------|--------------|------------------------------------------------------------------|----------------------------|--------------------------------------------------------------------|------------------------------|--------------------------------|
| 3/11/2020  | 2019                 | 10,000,000   | 5.44%                                                            | 1.1944444                  | N/A                                                                | N/A                          | 9,386,881                      |
| 12/28/2020 | 2019                 | 90,000,000   | 5.44%                                                            | 1.7055556                  | 5.31%                                                              | 0.286111                     | 81,017,105                     |
| Total      |                      | 100,000,000  |                                                                  |                            |                                                                    |                              | 90,403,986                     |

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

## **SCHEDULE SB ATTACHMENTS**

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**Schedule SB, Line 22**  
**Description of Weighted Average Retirement Age**  
**as of January 1, 2019**

See Schedule SB, Part V - Statement of Actuarial Assumptions/Methods for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
| EIN / PN:      | 43-2109021/001                       |
| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## Schedule SB, Part V Summary of Plan Provisions

### Plan Sponsor

Owens Corning

### EIN/PN

43-2109021/001

### Plan Name

Owens Corning Merged Retirement Plan

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

#### *Plan Name*

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## Effective Date and Most Recent Amendment

The plan was originally effective January 1, 1996, as amended and restated generally effective on January 1, 2017.

## Plan Year

The twelve month period beginning each January 1st.

## Statutory Maximum Benefits

The 2019 Internal Revenue Code §415 Maximum Benefit Limit is \$225,000 payable as a life annuity at Normal Retirement Age.

## Changes in Plan Provisions

None.

## Future Plan Changes

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

## Substantive Commitment

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

## Summary of Plan Provisions – Cash Balance Plan

### Participants Covered

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

| Employee Group                         | Participation Date | Sale/Closed Date (if applicable) |
|----------------------------------------|--------------------|----------------------------------|
| Salaried Employees                     | 1/1/96             |                                  |
| Corporate Hourly                       | 1/1/96             |                                  |
| Delsan                                 | 1/1/97             | 12/31/98                         |
| Fabrication Primary                    | 1/1/96             | 3/31/98                          |
| Huntingdon Primary                     | 1/1/96             | 12/31/99                         |
| Fort Smith, AR Primary                 | 7/1/96             |                                  |
| Falcon Salaried and Primary            | 1/1/97             | 1/31/00                          |
| Fiberlite Salaried                     | 1/1/97             | 12/31/02                         |
| Foamular                               | 1/1/97             |                                  |
| Michigan Molded                        | 1/1/97             | Closed                           |
| New Braunfels, TX                      | 1/1/97             |                                  |
| Salaried and Primary (formerly Knytex) |                    |                                  |
| Soltech Salaried                       | 1/1/97             |                                  |
| Duncan                                 | 1/1/98             |                                  |
| OC HT, Inc. (Partek)                   | 1/1/98             | 4/28/03                          |
| AGY Employees                          | 9/30/98            | 12/31/99                         |
| Fibreboard Corporation                 | 1/1/99             |                                  |
| Salaried and Non-union hourly          |                    |                                  |
| AmeriMark, Inc.                        | 1/1/99             | 8/31/07                          |
| Salaried and Non-union hourly          |                    |                                  |
| Fabwel, Inc.                           | 1/1/99             | 9/15/07                          |
| Salaried and Non-union hourly          |                    |                                  |
| Tucker Primary                         | 2/1/99             | 12/17/01                         |
| Bargaining unit hourly                 |                    |                                  |
| Salt Lake City, UT                     | 1/1/00             |                                  |
| Non-union hourly                       |                    |                                  |
| Eloy, AZ                               | 1/1/00             |                                  |
| Non-union hourly                       |                    |                                  |
| Concord, NC                            | 1/1/00             |                                  |
| Non-union hourly                       |                    |                                  |
| Newark, OH                             | 7/1/00             |                                  |
| IBEW hourly <sup>1</sup>               |                    |                                  |
| Kansas City, MO <sup>2</sup>           | 1/1/01             |                                  |
| Foundry & Steel                        | 1/1/01             |                                  |
| Salaried and Non-union hourly          |                    |                                  |
| Ashville, OH <sup>3</sup>              | 2/1/01             | 5/22/03                          |
| Bellwood Primary <sup>3</sup>          | 9/1/01             | 5/22/03                          |
| Amarillo Plant                         | 7/1/03             |                                  |
| Ladysmith                              | 1/1/05             |                                  |
| SG BTI LLC employees                   | 11/1/07            |                                  |

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

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

<sup>3</sup> Other than employees hired prior to the applicable Participation Date.

Plan Name: Owens Corning Merged Retirement Plan  
 EIN / PN: 43-2109021/001  
 Plan Sponsor: Owens Corning  
 Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Eligibility for Participation

An eligible employee becomes a Participant immediately upon hire.

## Service

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

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

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

## Actuarial Equivalent

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

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

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

## Annual Compensation

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

## Accrued Benefit

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

## Prior Plan

The applicable plan named in Appendix C of the Plan.

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## Minimum Benefit

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

## Grandfathered Benefits

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

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

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

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

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

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

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

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

## Account

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

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

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# SCHEDULE SB ATTACHMENTS

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## Opening Account

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

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

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

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

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

## Pay Credits

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

The following employee groups are eligible to receive Pay Credits:

- Salaried Employees
- Corporate Hourly
- Fibreboard Corporation Salaried and Non-Union Hourly employees
- AmeriMark Salaried and Non-Union Hourly employees
- Fabwel, Inc. Salaried and Non-Union Hourly employees
- Foundry and Steel Salaried and Non-Union Hourly employees
- Amarillo Plant Employees (not attained 40 & 10 as of December 31, 2002)
- Primary Employees at Fort Smith, Arkansas
- New Braunfels, Texas (formerly Knytex) Employees
- Salt Lake city, Utah Non-Union Hourly Employees
- Eloy, Arizona Non-Union Hourly employees
- Concord, North Carolina Non-Union Hourly Employees
- SG BTI LLC Employees

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

|                |                                      |
|----------------|--------------------------------------|
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## Integration Level

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

## Service Credits

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

- Newark, OH IBEW<sup>1</sup> \$80
- Kansas City, MO<sup>1</sup> \$70

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

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

## Transition Credits

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

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

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

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# SCHEDULE SB ATTACHMENTS

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## Interest Credits

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

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

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

## Interest Rate

The Interest Credit for a Plan Year is equal to the average annual yield on five-year United States Treasury securities for the 3-month period ending with October of the prior calendar year.

## Normal Retirement Age

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

## Normal Retirement Benefit

Accrued benefit, earned as of Normal Retirement.

## Standard Benefit Form

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

## Optional Forms of Benefit

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

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

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# SCHEDULE SB ATTACHMENTS

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## Early Retirement Subsidized Benefit

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

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

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

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

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

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

## Late Retirement Benefit

Accrued benefit, as of Late Retirement Date.

|                |                                      |
|----------------|--------------------------------------|
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## Vesting

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

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

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

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

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

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

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

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

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

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

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

|                |                                      |
|----------------|--------------------------------------|
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### **Preretirement Death Benefit**

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

Benefit: If the Participant was married, the spouse shall receive a benefit under the Normal Form equal to the greater of the Actuarial Equivalent of the Account at the Participant's Normal Retirement Date, or the amount the spouse would have received under the 50% joint and survivor annuity had payment commenced on the day before the Participant's death. The spouse can elect payment in the form of a lump sum. The spouse can delay payments until the Participant's age 70  $\frac{1}{2}$ . If the Participant is unmarried, or married with a non-spouse beneficiary, the value of the Participant's Account is paid in a lump sum.

|                |                                      |
|----------------|--------------------------------------|
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## Summary of Plan Provisions – Hourly Plan

### Participants Covered

Primary and hourly employees, excluding the following:

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

### Eligibility for Participation

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

### Vesting Service

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

|                |                                      |
|----------------|--------------------------------------|
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## Credited Service

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

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

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

Credited Service is frozen for the following employee groups:

- Newark Plant IBEW employees who became covered by the cash balance plan on July 1, 2000, effective June 30, 2000.
- Kansas City, MO employees who became covered by the cash balance plan on January 1, 2001, effective December 31, 2000.
- GMP Union participants with less than 5 years of service as of June 30, 2012.
- Aiken employees who are under age 60 as of December 31, 2011.
- Newark IBEW participants who have not met age 55 and 5 years of service as of June 30, 2012.
- GMP Union participants who have not meet the grandfathering criteria will have their credited service frozen as of June 30, 2018. To be grandfathered the participant either has to be 1) at least 46 years of age with 10 years of service, or 2) at least 20 years of service as of June 30, 2018.
- Effective May 31, 2023 for IAM employees.

|                |                                      |
|----------------|--------------------------------------|
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| Valuation Date | January 1, 2019                      |

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## Accrued Benefit

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

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

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

Aiken: January 1, 1991

Amarillo: January 1, 1993

Kansas City: April 16, 1990

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

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

\*IBEW

\*\*IAM

\*\*\* Band level will be frozen at December 31, 2023. No further benefit accruals shall occur for any IAM employee after May 31, 2023

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

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

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

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

## **Normal Retirement Benefit**

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

## **Normal Form of Payment**

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

## **Optional Forms of Payment**

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

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

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

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

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

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

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### Actuarial Equivalent

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

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

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

|                |                                      |
|----------------|--------------------------------------|
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## Early Retirement Benefit

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

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

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

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

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

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

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

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

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

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

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

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

Kansas City: 5/23/2000 – 5/22/2012

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

### Late Retirement Benefit

Accrued benefit as of Late Retirement Date.

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## Disability Benefit

Eligibility: 10 years of Vesting Service.

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

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

## Vested Benefit Upon Termination of Employment

Eligibility: Five years of Vesting Service.

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

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

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

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

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## **In-Service Death Benefit**

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

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

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

## **Qualified Preretirement Survivor Annuity**

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

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

## **Orphan's Benefit**

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

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

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

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Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – RSB Plan

### Type of Plan

Traditional defined benefit plan; flat dollar benefits.

### Participants Covered

Primary employees, at the following business units:

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

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

### Eligibility for Participation

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

### Vesting Service

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

|                |                                      |
|----------------|--------------------------------------|
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### Credited Service

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

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

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

- Credited Service is frozen for the Fort Smith, AR employees effective June 30, 1996.
- Credited Service is frozen as of December 31, 2011 for Non-Union Roofing and Asphalt locations.
- Credited Service is frozen as of December 31, 2011 for Savannah locations.
- Credited Service is frozen as of April 1, 2014 for Jacksonville Roofing and Kearny Roofing locations.
- Credited Service is frozen as of July 1, 2014 for employees at the Kearny Asphalt location.
- Credited Service is frozen as of March 1, 2015 for employees at the Atlanta Roofing and Memphis Roofing locations.

|                |                                      |
|----------------|--------------------------------------|
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## Accrued Benefit

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

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

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

\*\* For service after December 9, 2001 only

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

## Normal Retirement Benefit

Eligibility: Age 65.

Benefit: Accrued Benefit, earned as of Normal Retirement.

## Normal Form of Payment

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

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## Optional Forms of Payment

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

## Actuarial Equivalent

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

## Early Retirement Benefit

Eligibility: Age 55 and 10 years of service.

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

## Late Retirement Benefit

Accrued benefit as of Late Retirement Date.

## Vested Benefit Upon Termination of Employment

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

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

## Qualified Preretirement Survivor Annuity

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

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

## Disability Benefit

Eligibility: 10 years of Vesting Service.

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

|                |                                      |
|----------------|--------------------------------------|
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# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – AmeriMark Nashville Hourly Plan

### Type of Plan

Traditional defined benefit plan; flat dollar benefits.

### Participants Covered

Hourly employees at the Nashville, TN facility.

### Eligibility for Participation

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

### Pension Service

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

### Accrued Benefit

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

### Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

### Normal Form of Payment

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

### Optional Forms of Payment

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

|                |                                      |
|----------------|--------------------------------------|
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## Actuarial Equivalent

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

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

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

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

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

## 60/40 Early Retirement Benefit

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

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

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## **30-Year Early Retirement Benefit**

Eligibility: 120 quarters of service.

Benefit: Unreduced Accrued Benefit.

## **55/40 Early Retirement Benefit**

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

Benefit: Unreduced Accrued Benefit.

## **Special Early Retirement Benefit**

Eligibility: 40 quarters of service plus

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

Benefit: Unreduced Accrued Benefit.

## **Special Retirement Payment**

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

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

## **Disability Benefit**

Eligibility: 40 calendar quarters of Pension Service.

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

## **Vested Benefit Upon Termination of Employment**

Eligibility: 20 calendar quarters of Pension Service.

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

## **In-Service Death Benefit**

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

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
| EIN / PN:      | 43-2109021/001                       |
| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

## SCHEDULE SB ATTACHMENTS

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### **Qualified Preretirement Survivor Annuity**

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

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

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
| EIN / PN:      | 43-2109021/001                       |
| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – Owens Corning Metal Systems Ashville Hourly Plan

### Type of Plan

Traditional defined benefit plan; flat dollar benefits.

### Participants Covered

Hourly employees at the Ashville facility.

### Eligibility for Participation

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

### Pension Service

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

### Accrued Benefit

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

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

## Normal Form of Payment

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

## Optional Forms of Payment

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

## Actuarial Equivalent

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

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

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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

## **60/40 Early Retirement Benefit**

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

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

## **30-Year Early Retirement Benefit**

Eligibility: 120 quarters of service.

Benefit: Unreduced Accrued Benefit.

## **55/40 Early Retirement Benefit**

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

Benefit: Unreduced Accrued Benefit.

## **Special Early Retirement Benefit**

Eligibility: 40 quarters of service plus

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

Benefit: Unreduced Accrued Benefit.

## **Special Retirement Payment**

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

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

## **Disability Benefit**

Eligibility: 40 calendar quarters of Pension Service.

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

## **Vested Benefit Upon Termination of Employment**

Eligibility: 20 calendar quarters of Pension Service.

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

|                |                                      |
|----------------|--------------------------------------|
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| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## **In-Service Death Benefit**

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

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

## **Qualified Preretirement Survivor Annuity**

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

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – Owens Corning Metal Systems Bourbon Plan

### Type of Plan

Traditional defined benefit plan; flat dollar benefits.

### Participants Covered

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

### Eligibility for Participation

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

### Pension Service

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

### Accrued Benefit

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

### Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

### Normal Form of Payment

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

### Optional Forms of Payment

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

## Actuarial Equivalent

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

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

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

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

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

## Early Retirement Benefit

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

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## Disability Benefit

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

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

## Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

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

## In-Service Death Benefit

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

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

## Qualified Preretirement Survivor Annuity

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

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

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
| EIN / PN:      | 43-2109021/001                       |
| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – AmeriMark Illinois Hourly Plan

### Type of Plan

Traditional defined benefit plan; flat dollar benefits.

### Participants Covered

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

### Eligibility for Participation

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

### Pension Service

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

### Accrued Benefit

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

### Normal Retirement Benefit

Eligibility: Age 65 and 5 years of participation.

Benefit: Accrued Benefit, earned as of Normal Retirement.

### Normal Form of Payment

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

### Optional Forms of Payment

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

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## Actuarial Equivalent

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

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

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

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

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

## Early Retirement Benefit

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Disability Benefit

Eligibility: 40 calendar quarters of Pension Service.

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

## Vested Benefit Upon Termination of Employment

Eligibility: 20 calendar quarters of Pension Service.

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

## In-Service Death Benefit

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

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

## Qualified Preretirement Survivor Annuity

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

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – Owens Corning Metal Systems Bellwood Hourly Plan

### Type of Plan

Traditional defined benefit plan; flat dollar benefits.

### Participants Covered

Hourly employees at the Bellwood facility.

### Eligibility for Participation

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

### Pension Service

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

### Accrued Benefit

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

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

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

### Normal or 62/40 Retirement Benefit

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

Benefit: Accrued Benefit, earned as of Normal Retirement.

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

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## Normal Form of Payment

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

## Optional Forms of Payment

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

## Actuarial Equivalent

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

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

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

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## **60/40 Early Retirement Benefit**

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

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

## **30-Year Early Retirement Benefit**

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

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

## **55/40 Early Retirement Benefit**

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

Benefit: Unreduced Accrued Benefit.

## **Special Early Retirement Benefit**

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

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

Benefit: Unreduced Accrued Benefit.

## **Special Retirement Payment**

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

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

## **Disability Benefit**

Eligibility: 40 calendar quarters of Pension Service.

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

## **Vested Benefit Upon Termination of Employment**

Eligibility: 20 calendar quarters of Pension Service.

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

|                |                                      |
|----------------|--------------------------------------|
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| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## **In-Service Death Benefit**

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

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

## **Qualified Preretirement Survivor Annuity**

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

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

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

Plan Name: Owens Corning Merged Retirement Plan  
EIN / PN: 43-2109021/001  
Plan Sponsor: Owens Corning  
Valuation Date: January 1, 2019

# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – Fibreboard Plan (Frozen)

### Type of Plan

Traditional defined benefit plan.

### Participants Covered

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

### Eligibility for Participation

Participation is frozen.

### Vesting

All Participants are vested.

### Accrued Benefit

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

### Normal Retirement Benefit

Eligibility: Age 65.

Benefit: Accrued Benefit, earned as of Normal Retirement.

### Normal Form of Payment

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

### Optional Forms of Payment

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

### Actuarial Equivalent

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

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

|                |                                      |
|----------------|--------------------------------------|
| Plan Name:     | Owens Corning Merged Retirement Plan |
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| Plan Sponsor:  | Owens Corning                        |
| Valuation Date | January 1, 2019                      |

# SCHEDULE SB ATTACHMENTS

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## Early Retirement Benefit

### Eligibility:

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

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

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

## Disability Benefit

### Eligibility:

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

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

## Vested Benefit Upon Termination of Employment

Eligibility: All participants are fully vested.

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

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

- Group A 15 years
- Newark: 10 years

## Qualified Preretirement Survivor Annuity

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

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

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# SCHEDULE SB ATTACHMENTS

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## Supplemental Death Benefit

### Eligibility:

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

### Benefit:

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

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# SCHEDULE SB ATTACHMENTS

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## Summary of Plan Provisions – Norandex Plan (Frozen)

### Type of Plan

Traditional defined benefit plan.

### Participants Covered

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

### Eligibility for Participation

Participation is frozen.

### Vesting Service

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

### Accrued Benefit

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

### Normal Retirement Benefit

Eligibility: Age 65.

Benefit: Accrued Benefit, earned as of Normal Retirement.

### Normal Form of Payment

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

### Optional Forms of Payment

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

### Actuarial Equivalent

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

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

|                |                                      |
|----------------|--------------------------------------|
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# SCHEDULE SB ATTACHMENTS

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## Early Retirement Benefit

Eligibility: Age 55 and 5 years of Vesting Service.

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

## Disability Benefit

Eligibility: 5 years of Vesting Service.

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

## Vested Benefit Upon Termination of Employment

Eligibility: Five years of Vesting Service.

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

## Qualified Preretirement Survivor Annuity

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

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

|                |                                      |
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|                         |                                             |
|-------------------------|---------------------------------------------|
| <b>Plan Name</b>        | <b>Owens Corning Merged Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>43-2109021</b>                           |
| <b>ERISA Plan No.</b>   | <b>001</b>                                  |
| <b>Plan Year End</b>    | <b>12/31/2019</b>                           |

The required attachment noted below is included within the Accountant's Opinion attachment to the  
Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's  
Independent Qualified Public Accountant (IQPA).

| <b>Form/Schedule</b> | <b>Line Item</b> | <b>Description</b>                       |
|----------------------|------------------|------------------------------------------|
| 5500 Schedule H      | Line 4i          | Schedule of Assets (Held at End of Year) |

## SCHEDULE SB ATTACHMENTS

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**Schedule SB, Line 32**  
**Schedule of Amortization Bases**  
**as of January 1, 2019**

| Type of Base | Date Established | Initial Amount | Remaining Amortization Period (Years) | Outstanding Balance | Amortization Payment |
|--------------|------------------|----------------|---------------------------------------|---------------------|----------------------|
| 1. Shortfall | 01/01/2019       | 45,679,970     | 7.00000                               | 45,679,970          | 7,422,436            |
| 2. Shortfall | 01/01/2018       | 10,146,430     | 6.00000                               | 8,982,408           | 1,656,403            |
| 3. Shortfall | 01/01/2017       | 57,421,667     | 5.00000                               | 43,867,577          | 9,429,325            |
| Total        |                  |                |                                       | 98,529,955          | 18,508,164           |

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## SCHEDULE SB ATTACHMENTS

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### Schedule SB, Line 25 Change in Method

The decrement timing used in the valuation was changed from beginning of year to rounded middle of year. This change in funding method was made in accordance with a class ruling issued to Willis Towers Watson on March 18, 2019, and the effects of the change fall within the parameters of the class ruling.

|                |                                      |
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## **SCHEDULE SB ATTACHMENTS**

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### **Schedule SB, Line 24 Change in Actuarial Assumptions**

The cash balance interest crediting rate assumption was updated from 1.85% in 2018 increasing 250 basis points over 30 years to 2.89% in 2019, increasing 175 basis points over 30 years, linearly.

|                |                                      |
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| Valuation Date | January 1, 2019                      |