Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- ☒ a single-employer plan
- ☐ a DFE (specify) ____

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under:
- ☒ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

Part II Basic Plan Information—enter all requested information

1a Name of plan
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/01/1956

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
NORTH CAROLINA BAPTIST HOSPITAL

MEDICAL CENTER BOULEVARD
WINSTON-SALEM, NC 27157-1185

2b Employer Identification Number (EIN) 56-0552787

2c Plan Sponsor's telephone number 336-716-2387

2d Business code (see instructions) 622000

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/07/2022	KRISTIE SHUGART
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 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: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	7048
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	2656
a(2) Total number of active participants at the end of the plan year	**6a(2)**	2431
b Retired or separated participants receiving benefits	**6b**	2377
c Other retired or separated participants entitled to future benefits	**6c**	1935
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	6743
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	209
f Total. Add lines **6d** and **6e**	**6f**	6952
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1I 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	**(1)**	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] 0 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [ ] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

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

A Name of plan
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2021

2 Assets:

a Market value	**2a**	345828356
b Actuarial value	**2b**	345828356

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	2477	164638390	164638390
b For terminated vested participants	1914	48039376	48039376
c For active participants	2656	97572335	100699522
d Total	7047	310250101	313377288

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.61 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	4410000
c Total (line 6a + line 6b)	**6c**	4410000

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

07/28/2022
Date

MITZI M. SILVERSTEIN, F.S.A.
Type or print name of actuary

20-07184
Most recent enrollment number

AON CONSULTING, INC.
Firm name

336-748-1120
Telephone number (including area code)

100 NORTH MAIN STREET, SUITE 2200
WINSTON-SALEM, NC 27101

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	15372548
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	11287586
9	Amount remaining (line 7 minus line 8)	0	4084962
10	Interest on line 9 using prior year's actual return of 15.23 %	0	622140
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.42 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	4707102

Part III Funding Percentages

14	Funding target attainment percentage	14	108.85 %
15	Adjusted funding target attainment percentage	15	110.35 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	95.60 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.75 %	5.36 %	6.11 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	4410000
b Excess assets, if applicable, but not greater than line 31a	**31b**	4410000

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

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

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan	**B** Three-digit plan number (PN) ▶
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL	001

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
NORTH CAROLINA BAPTIST HOSPITAL	56-0552787

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

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)

STATE STREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 50 51 68	NONE	786217	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON CONSULTING

23-2293237

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 15 50	NONE	550455	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HIGHLAND CONSULTING

159 CROCKER PARK BLVD
SUITE 360
CLEVELAND, OH 44145

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	111870	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BUTLER & BURKE LLP

56-1138530

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	12500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(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 (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 (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)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	27964729	3856386
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2037828	2365221
(2) U.S. Government securities	1c(2)	65573293	33808116
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	33168943	33153187
(B) All other	1c(3)(B)	117083767	110977302
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	111000	110450
(B) Common	1c(4)(B)	1215277	911000
(5) Partnership/joint venture interests	1c(5)	24299367	29252874
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	144484858	156903235
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	14613585	14201683

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	430552647	385539454
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	88422532	37593848
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		
k	Total liabilities (add all amounts in lines 1g through1j)	1k	88422532	37593848
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	342130115	347945606

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
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	6833021	
	(B) U.S. Government securities	2b(1)(B)		
	(C) Corporate debt instruments	2b(1)(C)		
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)		
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		6833021
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)		
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	7003009	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		7003009
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-555032	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-555032

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(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)		14275822
c Other income	2c		360134
d Total income. Add all **income** amounts in column (b) and enter total	2d		27916954
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	17057995	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		17057995
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)	674825	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)	4368643	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		5043468
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		22101463
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		5815491
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) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: BUTLER & BURKE LLP **(2)** EIN: 56-1138530

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

			Yes	No	Amount
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.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		10000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**			

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 Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 421607.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under 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).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

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):

EIN(s): 04-3581074

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** 9

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

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

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? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 42.1 % Investment-Grade Debt: 43.1 % High-Yield Debt: 6.0 % Real Estate: 0.0 % Other: 8.8 %

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

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:

☐ Yes.

☐ 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.

☐ 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.

☐ No. Other. Provide explanation _____

PENSION PLAN OF
NORTH CAROLINA BAPTIST HOSPITAL

Financial Statements

December 31, 2021 and 2020

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BUTLER BURKE LLP

CERTIFIED PUBLIC ACCOUNTANTS

To the Pension Committee
Pension Plan of North Carolina Baptist Hospital
Winston Salem, North Carolina

INDEPENDENT AUDITORS' REPORT

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed an audit of the accompanying financial statements of Pension Plan of North Carolina Baptist Hospital, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) [ERISA Section 103(a)(3)(C) audit]. The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, and the related statement of changes in net assets available for benefits for the year then ended, the statement of accumulated plan benefits as of December 31, 2020, and the related statement of changes in accumulated plan benefits for the year then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audit of Pension Plan of North Carolina Baptist Hospital's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained a certification from a qualified institution as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note D to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audit and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the Financial Statements section—

- the amounts and disclosures in the financial statements referred to above, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

- the information in the financial statements, referred to above related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America. Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Pension Plan of North Carolina Baptist Hospital and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management 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, and for 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. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about Pension Plan of North Carolina Baptist Hospital's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments; administering the plan; and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with generally accepted auditing standards will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with generally accepted auditing standards, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of Pension Plan of North Carolina Baptist Hospital's internal control. Accordingly, no such opinion is expressed.

- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.

- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about Pension Plan of North Carolina Baptist Hospital's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year), supplemental schedule of reportable transactions, and supplemental schedule of assets (acquired and disposed within year) as of December 31, 2021 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with generally accepted auditing standards. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion—

- the form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

- the information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Butler & Burke LLP

Winston-Salem, North Carolina
September 28, 2022

BUTLER BURKE LLP

CERTIFIED PUBLIC ACCOUNTANTS

To the Pension Committee
Pension Plan of North Carolina Baptist Hospital
Winston Salem, North Carolina

INDEPENDENT AUDITORS' REPORT

We were engaged to audit the accompanying statement of net assets available for benefits of Pension Plan of North Carolina Baptist Hospital, as of December 31, 2020, and the related statement of changes in net assets available for benefits for the year 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 a financial statement that is free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on the December 31, 2020 financial statements based on conducting the audit 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, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note D, which was certified by State Street Bank and Trust Company, the trustee, of the Plan, 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 investment transactions. The plan administrator has obtained a certification from the trustee as of December 31, 2020, that the information provided to the plan administrator by the trustee 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 on the December 31, 2020 financial statements. Accordingly, we do not express an opinion on the December 31, 2020 financial statements.

Report on Form and Content in Compliance with DOL Rules and Regulations for December 31, 2020 Financial Statements

The form and content of the information included in the December 31, 2020 financial statements, 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 the Employee Retirement Income Security Act of 1974.

Butler & Burke LLP

Winston-Salem, North Carolina
September 28, 2022

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
December 31, 2021 and 2020

	2021	2020
ASSETS		
Investments, at fair value	$ 381,683,068	$ 402,587,918
Receivables		
Due from broker	2,000,150	23,327,220
Accrued income	1,856,236	1,992,616
Cash	-	2,644,893
Total Receivables	3,856,386	27,964,729
Total Assets	385,539,454	430,552,647
LIABILITIES		
Due to broker	29,189,160	84,725,046
Fees payable	8,098,667	3,697,486
Cash	306,021	-
Total Liabilities	37,593,848	88,422,532
TOTAL ASSETS AVAILABLE FOR BENEFITS	$ 347,945,606	$ 342,130,115

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
For the Years Ended December 31, 2021 and 2020

	2021	2020
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
Investment Income		
Net appreciation in fair value of investments	$ 13,720,790	$ 35,020,085
Interest and dividend income	13,836,030	11,054,666
Other income	360,134	190,746
Total Investment Income	27,916,954	46,265,497
Employer contributions	-	9,200,000
TOTAL ADDITIONS	27,916,954	55,465,497
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits paid to participants	17,057,995	16,273,103
Administrative expenses	5,043,468	4,607,013
TOTAL DEDUCTIONS	22,101,463	20,880,116
NET INCREASE IN ASSETS AVAILABLE FOR BENEFITS	5,815,491	34,585,381
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	342,130,115	307,544,734
End of year	$ 347,945,606	$ 342,130,115

See accompanying notes to financial statements.

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
STATEMENT OF ACCUMULATED PLAN BENEFITS
December 31, 2020

ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Vested benefits:	
Participants currently receiving benefits	**$ 178,965,479**
Other participants	**184,168,169**
	363,133,648
Nonvested benefits	**3,071,998**
TOTAL ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS	**$ 366,205,646**

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS
For the Year Ended December 31, 2020

Actuarial present value of accumulated plan benefits, at beginning of year	**$ 369,201,388**
Increase (decrease) during the year attributable to:	
Benefits accumulated	**836,331**
Interest	**15,348,854**
Change in actuarial assumptions	**(2,907,824)**
Benefits paid	**(16,273,103)**
NET DECREASE	**(2,995,742)**
Actuarial present value of accumulated plan benefits, at end of year	**$ 366,205,646**

See accompanying notes to financial statements.

NOTE A: DESCRIPTION OF THE PLAN

The following description of the Pension Plan of North Carolina Baptist Hospital (the "Plan") provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan is a defined benefit pension plan covering employees of North Carolina Baptist Hospital ("Plan Sponsor") who have met the age and service requirements of the Plan. A committee appointed by the Board of Directors of the Plan Sponsor is responsible for the general administration and interpretation of the Plan and for generally carrying out its provisions. State Street Bank and Trust Company ("SSBT") serves as the trustee of the Plan ("trustee"). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA").

During 2011, the Board of Directors of the Plan Sponsor resolved to suspend participation and benefit accruals under the Plan, effective as of the close of business of the Plan on December 31, 2011. Employees hired or rehired by the Plan Sponsor on or after January 1, 2012 are not eligible to participate in the Plan and current participants will no longer accrue additional benefits under the Plan, but will be fully vested in their accrued benefits as of that date.

Pension Benefit

All employees of the Plan Sponsor were eligible to participate in the Plan, except for certain nonresident aliens, leased employees, employees of an affiliated employer not a party to the Plan, employees covered under a collective bargaining agreement, intern residents in training, student nurses, and other students of the Plan Sponsor. The Plan required new entrants to have at least 1,000 hours of service and have attained the age of 21 to participate in the Plan.

The amount of annual benefit, paid in monthly installments for life, based on service to normal retirement date, is: (1) 0.8% of the participant's Final Average Compensation, multiplied by his or her number of years of service up to 30 years; plus (2) 0.65% of the excess, if any, of the participant's Final Average Compensation over his or her Covered Compensation amount, multiplied by his or her number of years of service up to 30 years.

Covered Compensation is the average of the Social Security taxable wage base amounts for the 35 calendar years ending with the calendar year that contains the participant's Social Security normal retirement age.

Final Average Compensation is the average of a participant's annual compensation over the highest five consecutive calendar years of service within the last ten years of service preceding the accrual date. However, compensation shall not exceed the maximum dollar limitation of Internal Revenue Code ("IRC") Section 401 (a)(17) in any calendar year.

NOTE A: DESCRIPTION OF THE PLAN (CONTINUED)

Death Benefit

If a vested active participant dies prior to becoming eligible for early retirement, the surviving spouse, if any, shall receive a benefit that is actuarially equivalent to the benefit that he or she would have received if the participant had separated from service on the date of death, survived to the earliest retirement age, commenced receiving a joint and one-half survivor annuity, and died on the following day. The benefit will be paid in monthly installments for the surviving spouse's remaining lifetime, commencing on the first day of the month following the participant's death. If a vested inactive participant dies prior to becoming eligible for early retirement, his or her spouse, if any, shall receive a death benefit calculated as above except that it will be based on his or her actual date of termination.

In the event of a married participant's death after the attainment of age 55 and the completion of 10 years of service, or after having become eligible for normal retirement, it will be assumed the participant had retired on the first day of the calendar month next preceding his or her death and elected a joint and one-half survivor annuity.

In the event of a disabled participant's death prior to the commencement of the disability retirement benefit, the death benefit shall equal the benefit computed as if payments to the participant had begun on his or her disability retirement date in the form of a joint and one-half survivor annuity.

If the present value of the death benefit is less than $5,000, the payment shall be distributed to the participant's spouse as a lump sum.

Disability Benefit

A participant who becomes totally and permanently disabled before normal retirement age and has 10 or more years of service may retire and receive a disability retirement benefit on the first day of the month next following the establishment of disability. The disability retirement benefit shall equal the participant's accrued benefit on the date of disability reduced 1/15th for each of the first 5 years and 1/30th for each of the next 5 years by which the payment date precedes the normal retirement date and actuarially reduced for each additional year.

If a disabled participant is entitled to receive benefits under an insured long-term disability program of the Employer, payment of disability retirement benefit shall be deferred until the date such long-term disability benefits terminate. The disability retirement benefit shall be reduced as above to the date of benefit commencement. If payments begin after normal retirement age, the participant shall receive the actuarial equivalent of his or her accrued benefit.

Early Retirement Benefit

Upon completion of 10 years of service and the attainment of age 55, a participant may elect to retire. He or she may receive a monthly benefit for life beginning at normal retirement age equal to the benefit accrued at the early retirement date or payments may begin immediately, with the benefit being reduced 1/15th for each of the first 5 years and 1/30th for each of the next 5 years by which the payment date precedes the normal retirement date.

NOTE B: SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Date of Management's Review of Subsequent Events

The Plan has evaluated its subsequent events (events occurring after December 31, 2021) through the date of this report, which represents the date the financial statements were available to be issued and determined that all significant events and disclosures are included in the financial statements.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (GAAP) requires the Plan's 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 revenue and expenses during the reporting period. Actual results could differ from those estimates.

Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis in accordance with GAAP.

Investment Valuation and Income Recognition

The Plan's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note C for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on an accrual basis. Reinvested dividends are recorded on the ex-dividend date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

The Plan's administrative expenses are paid by either the Plan or the Plan Sponsor, as provided by the Plan document. Certain administrative functions are performed by employees of the Plan Sponsor. No such employee receives compensation from the Plan.

NOTE B: SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, which are attributable under the Plan's provisions to service rendered by employees as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is determined by an independent actuary and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The effect of Plan amendments on accumulated plan benefits is recognized during the year in which such amendments become effective.

The significant actuarial assumptions used in the valuations as of December 31, 2020 were:

Actuarial Cost Method	**Standard Unit Credit Cost method**
Mortality Rate	**Amounts – weighted aggregate rates from the Pri-2012 mortality study**
Interest Rate Assumption	**4.25%**
Retirement Age	**The later of attainment of age 65 or the completion of 5 years of service, but in no event later than age 70**

These 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.

Funding Policy

Contributions to provide benefits under the Plan are made solely by the Plan Sponsor. The Plan Sponsor's funding policy is to make contributions to the Plan in the amount as determined by the Plan's actuary. The Plan Sponsor has met the minimum funding requirements of ERISA for the years ended December 31, 2021 and 2020.

NOTE C: FAIR VALUE MEASUREMENTS

The fair value measurement accounting literature establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. This hierarchy consists of three broad levels: Level 1 inputs consist of unadjusted quoted prices in active markets for identical assets and have the highest priority. Level 2 inputs consist of observable inputs other than quoted prices for identical assets (Level 1). Level 3 inputs are unobservable and have the lowest priority. The Plan uses appropriate valuation techniques based on the available inputs to measure the fair value of its investments. When available, the Plan measures fair value using Level 1 inputs because they generally provide the most reliable evidence of fair value. Level 2 inputs are used for investments for which Level 1 inputs were not available. Level 3 inputs would only be used if Level 1 or Level 2 inputs were not available. There are no Plan assets requiring the use of Level 3 inputs for the periods presented.

Level 1 Fair Value Measurements

The fair value of mutual funds categorized within Level 1 is based on quoted net asset values of the shares as reported by the fund. The mutual funds held by the Plan are open-end mutual funds registered with the U.S. Securities and Exchange Commission. The funds must publish their daily net asset value and transact at that price. The mutual funds held by the Plan are considered to be actively traded. Level 1 fair value measurements also include short-term investments comprised of STIF-type instruments and other equity securities.

Level 2 Fair Value Measurements

Level 2 investment securities include underlying assets held in a separately managed account (government securities, municipals, corporate debt, equity securities, mortgage-backed securities, mutual funds and derivative contracts) and other short term investments for which quoted prices are not available in active markets for identical instruments. The Plan utilizes a third party pricing service to determine the fair value of investment securities held in the separately managed account. Because quoted prices in active markets for identical assets are not available, these prices are determined using observable market information such as quotes from less active markets and/or quoted prices of securities with similar characteristics.

NOTE C: FAIR VALUE MEASUREMENTS (CONTINUED)

The following tables set forth, by level within the fair value hierarchy, the Plan's investments at fair value as of December 31, 2021 and 2020:

		Fair Value Measurements at the End of the Reporting Period Using:		
	Fair Value	Quoted Prices in Active Markets for Identical Assets (Level 1)	Other Observable Inputs (Level 2)	Net Asset Value (NAV)
2021				
Short-term investments	$ 2,365,221	$ 2,365,221	$ -	$ -
Equities				
Mutual funds	156,903,235	155,220,600	1,682,635	-
Stocks	1,021,450	1,021,450	-	-
Limited partnership units	29,252,874	-	-	29,252,874
Fixed income securities	191,687,811	-	191,687,811	-
Derivatives (See Note I)	452,477	-	452,477	-
Total assets at fair value	$ 381,683,068	$ 158,607,271	$ 193,822,923	$ 29,252,874
2020				
Short-term investments	$ 2,037,828	$ 2,037,828	$ -	$ -
Equities				
Mutual funds	144,484,858	142,953,026	1,531,832	-
Stocks	1,326,277	1,326,277	-	-
Limited partnership units	24,299,367	-	-	24,299,367
Fixed income securities	230,799,289	-	230,799,289	-
Derivatives (See Note I)	(359,701)	-	(359,701)	-
Total assets at fair value	$ 402,587,918	$ 146,317,131	$ 231,971,420	$ 24,299,367

NOTE C: FAIR VALUE MEASUREMENTS (CONTINUED)

Investments Measured at Fair Value Using the Practical Expedient

Investments measured at fair value using the net asset value per share (or its equivalent) (NAV) practical expedient are not categorized in the fair value hierarchy. Fair value amounts presented in the preceding table are intended to permit reconciliation of the fair value hierarchy to amounts presented in the accompanying statements of net assets available for benefits.

Limited partnership units include investments in hedge funds and hedge fund-of-funds that invest both long and short on a global basis primarily in a wide range of securities and other instruments, including equity securities (common stocks), credit securities (both investment grade and non-investment grade), commodities, currencies, futures contracts, options, and other derivative instruments. Investment objectives include producing attractive long-term risk-adjusted returns with low correlation to traditional asset classes or capital appreciation over the long-term.

NOTE D: INFORMATION PREPARED AND CERTIFIED BY THE PLAN'S TRUSTEE

The following information included in the accompanying financial statements and supplemental schedules was obtained from data that has been prepared and certified to as complete and accurate by the trustee, State Street Bank and Trust Company, as of December 31, 2021 and 2020, and for the years then ended. All investments are certified at fair value.

	2021	2020
Investments, at fair value	**$ 381,683,068**	**$ 402,587,918**
Cash	**(306,021)**	**2,644,893**
Due from broker	**2,000,150**	**23,327,220**
Accrued income	**1,856,236**	**1,992,616**
Due to broker	**(29,189,160)**	**(84,725,046)**
Net appreciation in fair value of investments	**13,720,790**	**35,020,085**
Interest and dividend income	**13,836,030**	**11,054,666**

NOTE E: PLAN TERMINATION

Although it has not expressed any intention to do so, the Plan Sponsor has the right under the Plan to terminate the Plan subject to the provisions set forth in ERISA. In the event the Plan is terminated, the net assets of the Plan will be allocated for payment of plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation ("PBGC") if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's 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 in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty while other benefits may not be provided for at all.

NOTE F: TAX STATUS

The Internal Revenue Service (“IRS”) issued a favorable determination letter dated July 23, 2013, which stated that the Plan is qualified and its underlying trust is tax-exempt under the applicable requirements of the Internal Revenue Code (“IRC”).

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by taxing authorities. The Plan is subject to routine audits by taxing jurisdictions. Currently, the Department of Labor is conducting an audit of the Plan. As of the date of this report, management does not believe any of the Plan’s tax positions will change as a result of the audit. The Plan’s tax filings are generally subject to examination for three years after they are filed.

NOTE G: RISKS AND UNCERTAINTIES

The Plan’s investments include funds which invest in various types of investment securities and in various companies within various markets. Investment securities are exposed to several risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the Plan’s financial statements.

NOTE G: RISKS AND UNCERTAINTIES (CONTINUED)

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumption process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

NOTE H: PARTY-IN-INTEREST TRANSACTIONS

Certain plan investments are managed by an affiliate of State Street Bank and Trust Company. State Street Bank and Trust Company is the trustee as defined by the Plan and, therefore, these transactions qualify as exempt party-in-interest transactions. Fees paid to State Street Bank and Trust Company by the Plan for investment management and administration amounted to $422,575 and $423,878 for the years ended December 31, 2021 and 2020, respectively. Also, actuarial and consulting expenses incurred by the Plan amounted to $838,450 and $934,678 for the years ended December 31, 2021 and 2020, respectively.

NOTE I: DERIVATIVE POLICY

The Plan's investment policy allows use of derivatives for investment portfolio strategies that include managing interest rate or currency risk through hedging, reducing transaction costs by substituting stock or bond index futures or options for assets in the underlying cash market, enhancing returns, and facilitating shifts in asset allocation. The policy states that derivatives may not be used in a speculative manner or to leverage the investment portfolio. Derivative financial instruments used by the Plan during the years ended December 31, 2021 and 2020 included options, credit default swaps, and interest rate swaps.

Options

An option contract is a contract in which the writer of the option grants the buyer of the option the right to purchase from ("call option"), or sell to ("put option"), the writer a designated instrument at a specified price within a specified period of time. Both written and purchased options have been used in the Plan. When the Plan purchases or writes an option, an amount equal to the premium paid or received by the Plan is recorded as an asset or a liability and is subsequently adjusted to the current market value of the option purchased or written. Gain or loss is recognized when the option contract expires or is closed. At December 31, 2021 and 2020, the Plan held both call options and put options.

NOTE I: DERIVATIVE POLICY (CONTINUED)

Credit Default Swaps

A credit default swap is a contract that involves the payment or receipt of an annual default premium for a specific issuer of corporate bonds, and requires the party receiving the premium to pay the par value of the corporate bonds if the issuer defaults. Swap contracts are entered into directly between the parties and consequently involve counterparties whose credit rating is A2/A or better.

Interest Rate Swaps

Interest rate swaps are an exchange of interest payments on a specific principal amount. This is a counterparty agreement, and so can be standardized to the requirements of the parties involved. An interest rate swap usually involves just two parties, but occasionally involves more. Often, an interest rate swap involves exchanging a fixed amount per payment period for a payment that is not fixed (the floating side of the swap would usually be linked to another interest rate, often the LIBOR). In an interest rate swap, the principal amount is never exchanged; it is just a notional principal amount. Also, on a payment date, it is normally the case that only the difference between the two payment amounts is turned over to the party that is entitled to it, as opposed to exchanging the full interest amounts. Thus, an interest rate swap usually involves very little cash outlay.

At December 31, 2021, the Plan's investments in derivatives included gross unrealized gains of $206,242 and gross unrealized losses of $89,300. At December 31, 2020, the Plan's investments in derivatives included gross unrealized gains of $517,336 and gross unrealized losses of $1,008,323.

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
SUPPLEMENTAL SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2021

EIN: 56-0552787
Plan Number: 001

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	Description of investments including maturity date, rate of interest, collateral, par or maturity value	Cost	Current value
	Please see appendix A		$ 308,869,439	$ 381,683,068

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
SUPPLEMENTAL SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2021

EIN: 56-0552787
Plan Number: 001

(a)	(b)	(c)	(d)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset (including interest rate and maturity in case of a loan)	Purchase price	Selling price	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
Category (i) - Single transactions in excess of 5% of Plan assets							
Category (iii) - Series of transactions in excess of 5% of Plan assets							
Please see appendix B							
Column (e) omitted as not applicable. There were no Category (ii) or (iv) transactions during the year ended December 31, 2021.							

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
SUPPLEMENTAL SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED WITHIN YEAR)
December 31, 2021

EIN: 56-0552787
Plan Number: 001

(a) Identity of issue, borrower, lessor or similar party	(b) Description of investments including maturity date, rate of interest, collateral, par or maturity value	(c) Costs of Acquisitions	(d) Proceeds of Dispositions
FORWARDS TD BANK COCOC	Swap Cash Collateral	$ 3,840,000	$ 3,840,000
CCCSNDUS0	Forward Cash Collateral	2,960,000	2,960,000
CCSALHUS5 CITI GROUP CCPC	CCSALHUS5 CITI GROUP CCPC	57,000	57,000
CCBPSDUS2 FWCC BNP	CCBPSDUS2 FWCC BNP	1,040,000	1,040,000

APPENDIX A

COMPOSITE

PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

THIS IS A COMPOSITE REPORT FOR:

NCO0	N C BAPTIST HOSPITAL PENSION
NCO1	N C BAPTIST HOSPITAL PENSION
NCO2	N C BAPTIST HOSPITAL PENSION
NCO4	N C BAPTIST HOSPITAL PENSION

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
INTEREST BEARING CASH							
	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND	2,365,220.69	1.000	12/31/2030	2,365,220.69	2,365,220.69
NCO0	8611249M9		2,260,821.46			2,260,821.46	2,260,821.46
NCO4	8611249M9		104,399.23			104,399.23	104,399.23
			2,365,220.69			2,365,220.69	2,365,220.69

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
U.S. GOVERNMENT SECURITIES						
	FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	2.000	07/25/2051		
		0.00			0.00	0.00
NCO4	01F020612	0.00			0.00	0.00
	FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	2.000	02/14/2052		
		100,000.00			99,515.63	99,469.00
NCO4	01F020620	100,000.00			99,515.63	99,469.00
	FNMA TBA 30 YR 2.5	SINGLE FAMILY MORTGAGE	2.500	02/11/2051		
		-200,000.00			-203,597.66	-203,540.00
NCO4	01F022626	-200,000.00			-203,597.66	-203,540.00
	FNMA TBA 30 YR 3.5	SINGLE FAMILY MORTGAGE	3.500	03/14/2052		
		180,000.00			188,803.13	188,956.80
NCO4	01F032633	180,000.00			188,803.13	188,956.80
	GNMA II TBA 30 YR 2.5	JUMBOS	2.500	02/22/2052		
		700,000.00			716,707.03	715,288.00
NCO4	21H022622	700,000.00			716,707.03	715,288.00
	FNMA POOL 844000	FN 11/35 FLOATING VAR	1.000	11/01/2035		
		985.98			983.46	989.63
NCO4	31407XUZ2	985.98			983.46	989.63
	STRIP PRINC	05/45 0.00000	0.010	05/15/2045		
		25,000.00			11,915.33	15,718.25
NCO4	912803EN9	25,000.00			11,915.33	15,718.25
	US TREASURY N/B	02/46 2.5	2.500	02/15/2046		
		4,754,000.00			5,287,585.87	5,251,506.10
NCO4	912810RQ3	4,754,000.00			5,287,585.87	5,251,506.10
	US TREASURY N/B	05/46 2.5	2.500	05/15/2046		
		7,454,000.00			8,402,922.93	8,238,160.80
NCO4	912810RS9	7,454,000.00			8,402,922.93	8,238,160.80
	US TREASURY N/B	08/46 2.25	2.250	08/15/2046		
		2,088,000.00			2,234,101.56	2,207,725.92
NCO4	912810RT7	2,088,000.00			2,234,101.56	2,207,725.92
	US TREASURY N/B	11/46 2.875	2.875	11/15/2046		
		347,000.00			352,479.79	410,421.19
NCO4	912810RU4	347,000.00			352,479.79	410,421.19

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
	US TREASURY N/B	02/48 3	3.000 02/15/2048	
		1,269,000.00	1,562,456.14	1,548,877.95
NCO4	912810SA7	1,269,000.00	1,562,456.14	1,548,877.95
	US TREASURY N/B	05/48 3.125	3.125 05/15/2048	
		868,000.00	1,109,174.01	1,084,800.36
NCO4	912810SC3	868,000.00	1,109,174.01	1,084,800.36
	US TREASURY N/B	11/40 1.375	1.375 11/15/2040	
		440,000.00	434,504.13	400,985.20
NCO4	912810ST6	440,000.00	434,504.13	400,985.20
	US TREASURY N/B	02/41 1.875	1.875 02/15/2041	
		4,739,500.00	4,735,490.82	4,691,204.50
NCO4	912810SW9	7,878,500.00	7,816,615.51	7,798,218.09
NCO4	912810SW9	-3,139,000.00	-3,081,124.69	-3,107,013.59
	US TREASURY N/B	05/51 2.375	2.375 05/15/2051	
		5,607,000.00	6,301,551.71	6,193,099.71
NCO4	912810SX7	5,607,000.00	6,301,551.71	6,193,099.71
	US TREASURY N/B	05/41 2.25	2.250 05/15/2041	
		500,000.00	518,855.64	525,155.00
NCO4	912810SY5	500,000.00	518,855.64	525,155.00
	US TREASURY N/B	08/51 2	2.000 08/15/2051	
		2,357,000.00	2,413,249.55	2,402,678.66
NCO4	912810SZ2	2,357,000.00	2,413,249.55	2,402,678.66
	US TREASURY N/B	02/26 1.625	1.625 02/15/2026	
		36,000.00	36,741.65	36,618.84
NCO4	912828P46	36,000.00	36,741.65	36,618.84
		31,265,485.98	34,203,440.72	33,808,115.91

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - PREFERRED					
	KAISA GROUP HOLDINGS LTD	SR SECURED REGS 09/23 9.75	9.750	09/28/2023	
		200,000.00		200,000.00	53,510.00
NCO4	ACI1NWXF8	200,000.00		200,000.00	53,510.00
	LLOYDS BANK PLC	SR UNSECURED REGS 04/32 VAR	1.000	04/02/2032	
		200,000.00		153,000.00	152,212.40
NCO4	ACI14DZD4	200,000.00		153,000.00	152,212.40
	CODELCO INC	SR UNSECURED REGS 10/43 5.625	5.625	10/18/2043	
		300,000.00		293,619.00	389,562.00
NCO4	P3143NAS3	300,000.00		293,619.00	389,562.00
	NAKILAT INC	SR SECURED REGS 12/33 6.067	6.067	12/31/2033	
		284,255.81		265,068.54	348,213.37
NCO4	Y62014AA6	284,255.81		265,068.54	348,213.37
	AEP TEXAS INC	SR UNSECURED 02/33 6.65	6.650	02/15/2033	
		500,000.00		541,645.00	665,415.00
NCO4	0010EPAF5	500,000.00		541,645.00	665,415.00
	AEP TRANSMISSION CO LLC	SR UNSECURED 08/51 2.75	2.750	08/15/2051	
		200,000.00		199,228.00	190,260.00
NCO4	00115AAN9	200,000.00		199,228.00	190,260.00
	ACTIVISION BLIZZARD	SR UNSECURED 09/50 2.5	2.500	09/15/2050	
		300,000.00		299,175.00	262,737.00
NCO4	00507VAQ2	300,000.00		299,175.00	262,737.00
	ALABAMA POWER CO	SR UNSECURED 07/48 4.3	4.300	07/15/2048	
		200,000.00		198,494.00	241,750.00
NCO4	010392FS2	200,000.00		198,494.00	241,750.00
	ALABAMA POWER CO	SR UNSECURED 10/49 3.45	3.450	10/01/2049	
		300,000.00		298,995.00	317,868.00
NCO4	010392FT0	300,000.00		298,995.00	317,868.00
	ALIBABA GROUP HOLDING	SR UNSECURED 12/57 4.4	4.400	12/06/2057	
		200,000.00		239,000.00	227,134.00
NCO4	01609WAW2	200,000.00		239,000.00	227,134.00
	AMAZON.COM INC	SR UNSECURED 08/57 4.25	4.250	08/22/2057	
		200,000.00		198,364.00	256,080.00
NCO4	023135BM7	200,000.00		198,364.00	256,080.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	AMAZON.COM INC	SR UNSECURED 05/41 2.875	2.875	05/12/2041	
		500,000.00		498,115.00	519,225.00
NCO4	023135CA2	500,000.00		498,115.00	519,225.00
	AMERICAN WATER CAPITAL C	SR UNSECURED 09/47 3.75	3.750	09/01/2047	
		200,000.00		199,386.00	223,034.00
NCO4	03040WAR6	200,000.00		199,386.00	223,034.00
	AMGEN INC	SR UNSECURED 01/52 3	3.000	01/15/2052	
		100,000.00		97,954.00	97,030.00
NCO4	031162DC1	100,000.00		97,954.00	97,030.00
	ANTHEM INC	SR UNSECURED 12/47 4.375	4.375	12/01/2047	
		300,000.00		296,040.00	365,478.00
NCO4	036752AD5	300,000.00		296,040.00	365,478.00
	APPLE INC	SR UNSECURED 02/47 4.25	4.250	02/09/2047	
		100,000.00		105,810.00	124,884.00
NCO4	037833CH1	100,000.00		105,810.00	124,884.00
	APPLE INC	SR UNSECURED 02/61 2.8	2.800	02/08/2061	
		200,000.00		199,426.00	198,586.00
NCO4	037833EG1	200,000.00		199,426.00	198,586.00
	ARCH CAPITAL FINANCE LLC	COMPANY GUAR 12/46 5.031	5.031	12/15/2046	
		100,000.00		106,679.00	129,315.00
NCO4	03939CAB9	100,000.00		106,679.00	129,315.00
	ASSURED GUARANTY US HLDG	COMPANY GUAR 09/51 3.6	3.600	09/15/2051	
		200,000.00		199,630.00	207,974.00
NCO4	04621WAE0	200,000.00		199,630.00	207,974.00
	AVALONBAY COMMUNITIES	SR UNSECURED 07/47 4.15	4.150	07/01/2047	
		100,000.00		99,999.00	122,588.00
NCO4	05348EBB4	100,000.00		99,999.00	122,588.00
	BANK OF AMERICA CORP	SR UNSECURED 04/38 VAR	1.000	04/24/2038	
		300,000.00		300,000.00	352,002.00
NCO4	06051GGM5	300,000.00		300,000.00	352,002.00
	BANK OF AMERICA CORP	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		1,000,000.00		1,000,000.00	1,051,020.00
NCO4	06051GJW0	1,000,000.00		1,000,000.00	1,051,020.00
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 02/45 4.5	4.500	02/01/2045	
		275,000.00		272,637.75	333,000.25
NCO4	084659AF8	275,000.00		272,637.75	333,000.25

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 07/48 3.8	3.800	07/15/2048		
		300,000.00			297,531.00	335,649.00
NCO4	084659AP6	300,000.00			297,531.00	335,649.00
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/51 2.85	2.850	05/15/2051		
		600,000.00			599,262.00	577,446.00
NCO4	084659BC4	600,000.00			599,262.00	577,446.00
	BIOGEN INC	SR UNSECURED 144A 02/51 3.25	3.250	02/15/2051		
		112,000.00			110,316.98	109,898.88
NCO4	09062XAJ2	112,000.00			110,316.98	109,898.88
	BNP PARIBAS	SR UNSECURED 144A 01/31 VAR	1.000	01/13/2031		
		500,000.00			500,000.00	514,345.00
NCO4	09659W2K9	500,000.00			500,000.00	514,345.00
	BP CAP MARKETS AMERICA	COMPANY GUAR 02/50 3	3.000	02/24/2050		
		300,000.00			295,032.00	295,326.00
NCO4	10373QBG4	300,000.00			295,032.00	295,326.00
	BRISTOL MYERS SQUIBB CO	SR UNSECURED 08/45 5	5.000	08/15/2045		
		76,000.00			96,952.03	100,959.16
NCO4	110122DJ4	76,000.00			96,952.03	100,959.16
	BROOKFIELD FINANCE INC	COMPANY GUAR 09/47 4.7	4.700	09/20/2047		
		200,000.00			201,182.00	245,602.00
NCO4	11271LAB8	200,000.00			201,182.00	245,602.00
	BROOKFIELD FINANCE INC	COMPANY GUAR 03/51 3.5	3.500	03/30/2051		
		300,000.00			297,939.00	314,382.00
NCO4	11271LAF9	300,000.00			297,939.00	314,382.00
	CAMERON LNG LLC	SR SECURED 144A 01/39 3.701	3.701	01/15/2039		
		200,000.00			202,231.00	215,410.00
NCO4	133434AD2	200,000.00			202,231.00	215,410.00
	CARLYLE FINANCE LLC	COMPANY GUAR 144A 09/48 5.65	5.650	09/15/2048		
		200,000.00			199,828.00	270,652.00
NCO4	14314CAA3	200,000.00			199,828.00	270,652.00
	COMCAST CORP	COMPANY GUAR 07/46 3.4	3.400	07/15/2046		
		200,000.00			180,616.00	211,832.00
NCO4	20030NBU4	200,000.00			180,616.00	211,832.00
	COMCAST CORP	COMPANY GUAR 08/47 4	4.000	08/15/2047		
		300,000.00			299,335.00	345,057.00
NCO4	20030NBZ3	300,000.00			299,335.00	345,057.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT VALUE
	COMCAST CORP	COMPANY GUAR 02/50 3.45	3.450	02/01/2050	
		600,000.00		598,566.00	640,692.00
NCO4	20030NCZ2	600,000.00		598,566.00	640,692.00
	COMCAST CORP	COMPANY GUAR 01/51 2.8	2.800	01/15/2051	
		150,000.00		148,963.50	144,510.00
NCO4	20030NDL2	150,000.00		148,963.50	144,510.00
	COMCAST CORP	COMPANY GUAR 144A 11/51 2.887	2.887	11/01/2051	
		534,000.00		522,089.68	516,906.66
NCO4	20030NDR9	534,000.00		522,089.68	516,906.66
	COMMONSPIRIT HEALTH	SR SECURED 10/49 4.187	4.187	10/01/2049	
		100,000.00		100,000.00	116,352.00
NCO4	20268JAC7	100,000.00		100,000.00	116,352.00
	CONNECTICUT LIGHT + PWR	1ST REF MORT 04/48 4	4.000	04/01/2048	
		100,000.00		99,757.00	119,624.00
NCO4	207597EL5	100,000.00		99,757.00	119,624.00
	CON EDISON CO OF NY INC	SR UNSECURED 06/46 3.85	3.850	06/15/2046	
		500,000.00		499,295.00	542,560.00
NCO4	209111FH1	500,000.00		499,295.00	542,560.00
	CON EDISON CO OF NY INC	SR UNSECURED 11/57 4	4.000	11/15/2057	
		100,000.00		100,694.00	112,925.00
NCO4	209111FN8	100,000.00		100,694.00	112,925.00
	CON EDISON CO OF NY INC	SR UNSECURED 11/59 3.7	3.700	11/15/2059	
		100,000.00		99,111.00	106,725.00
NCO4	209111FW8	100,000.00		99,111.00	106,725.00
	CONSUMERS ENERGY CO	1ST MORTGAGE 05/48 4.05	4.050	05/15/2048	
		100,000.00		98,971.00	119,274.00
NCO4	210518DB9	100,000.00		98,971.00	119,274.00
	DTE ELECTRIC CO	GENL REF MOR 05/48 4.05	4.050	05/15/2048	
		100,000.00		99,551.00	118,943.00
NCO4	23338VAH9	100,000.00		99,551.00	118,943.00
	DUKE ENERGY CAROLINAS	1ST REF MORT 06/45 3.75	3.750	06/01/2045	
		300,000.00		317,502.00	331,692.00
NCO4	26442CAP9	300,000.00		317,502.00	331,692.00
	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 10/46 3.7	3.700	10/15/2046	
		200,000.00		199,490.00	222,842.00
NCO4	26442UAC8	200,000.00		199,490.00	222,842.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT VALUE
	ERAC USA FINANCE LLC	COMPANY GUAR 144A 10/37 7	7.000	10/15/2037	
		100,000.00		127,210.00	147,321.00
NCO4	26882PBE1	100,000.00		127,210.00	147,321.00
	ERP OPERATING LP	SR UNSECURED 06/45 4.5	4.500	06/01/2045	
		100,000.00		99,622.00	125,627.00
NCO4	26884ABE2	100,000.00		99,622.00	125,627.00
	ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/51 2.9	2.900	03/15/2051	
		200,000.00		208,826.00	195,898.00
NCO4	29364WBD9	200,000.00		208,826.00	195,898.00
	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 06/51 3.5	3.500	06/01/2051	
		300,000.00		304,131.00	322,194.00
NCO4	29366WAB2	300,000.00		304,131.00	322,194.00
	FMR LLC	SR UNSECURED 144A 11/39 6.45	6.450	11/15/2039	
		250,000.00		322,385.00	362,017.50
NCO4	30251BAB4	250,000.00		322,385.00	362,017.50
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 10/49 3.15	3.150	10/01/2049	
		100,000.00		99,363.00	106,164.00
NCO4	341081FX0	100,000.00		99,363.00	106,164.00
	GUARDIAN LIFE INSURANCE	SUBORDINATED 144A 01/70 3.7	3.700	01/22/2070	
		100,000.00		97,177.00	109,207.00
NCO4	401378AD6	100,000.00		97,177.00	109,207.00
	HSBC HOLDINGS PLC	SR UNSECURED 05/30 VAR	1.000	05/22/2030	
		900,000.00		957,226.00	976,275.00
NCO4	404280CC1	900,000.00		957,226.00	976,275.00
	INDIANA MICHIGAN POWER	SR UNSECURED 05/51 3.25	3.250	05/01/2051	
		300,000.00		297,666.00	307,950.00
NCO4	454889AU0	300,000.00		297,666.00	307,950.00
	INTEGRIS BAPTIST MEDICAL	SR SECURED 08/50 3.875	3.875	08/15/2050	
		100,000.00		100,000.00	114,185.00
NCO4	45834QAA7	100,000.00		100,000.00	114,185.00
	INTERCONTINENTALEXCHANGE	SR UNSECURED 09/48 4.25	4.250	09/21/2048	
		100,000.00		99,288.00	123,905.28
NCO4	45866FAH7	100,000.00		99,288.00	123,905.28
	JPMORGAN CHASE + CO	SR UNSECURED 10/40 5.5	5.500	10/15/2040	
		100,000.00		99,087.00	136,030.00
NCO4	46625HHV5	100,000.00		99,087.00	136,030.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	JPMORGAN CHASE + CO	SR UNSECURED 07/41 5.6	5.600	07/15/2041	
		100,000.00		109,882.00	138,471.00
NCO4	46625HJB7	100,000.00		109,882.00	138,471.00
	JPMORGAN CHASE + CO	SR UNSECURED 04/52 VAR	1.000	04/22/2052	
		200,000.00		200,000.00	214,004.00
NCO4	46647PCE4	200,000.00		200,000.00	214,004.00
	KKR GROUP FIN CO X LLC	COMPANY GUAR 144A 12/51 3.25	3.250	12/15/2051	
		590,000.00		588,846.10	587,952.70
NCO4	48255BAA4	590,000.00		588,846.10	587,952.70
	EVERGY METRO	GENL REF MOR 04/49 4.125	4.125	04/01/2049	
		100,000.00		120,125.00	118,529.00
NCO4	485134BS8	100,000.00		120,125.00	118,529.00
	LEGG MASON INC	COMPANY GUAR 01/44 5.625	5.625	01/15/2044	
		100,000.00		102,558.00	137,114.00
NCO4	524901AR6	100,000.00		102,558.00	137,114.00
	MARSH + MCLENNAN COS INC	SR UNSECURED 01/47 4.35	4.350	01/30/2047	
		100,000.00		99,366.00	123,309.00
NCO4	571748BC5	100,000.00		99,366.00	123,309.00
	MARSH + MCLENNAN COS INC	SR UNSECURED 03/48 4.2	4.200	03/01/2048	
		200,000.00		223,214.00	242,746.00
NCO4	571748BD3	200,000.00		223,214.00	242,746.00
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 10/70 3.729	3.729	10/15/2070	
		98,000.00		92,273.86	108,450.72
NCO4	575767AN8	98,000.00		92,273.86	108,450.72
	MIDWEST CONNECTOR CAPIT	COMPANY GUAR 144A 04/29 4.625	4.625	04/01/2029	
		100,000.00		99,853.00	107,635.00
NCO4	59833CAC6	100,000.00		99,853.00	107,635.00
	NATIONWIDE MUTUAL INSURA	SUBORDINATED 144A 08/39 9.375	9.375	08/15/2039	
		200,000.00		327,308.00	345,320.00
NCO4	638671AK3	200,000.00		327,308.00	345,320.00
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 05/69 4.45	4.450	05/15/2069	
		200,000.00		200,167.00	254,346.00
NCO4	64952GAQ1	200,000.00		200,167.00	254,346.00
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 05/50 3.75	3.750	05/15/2050	
		200,000.00		239,510.00	227,616.00
NCO4	64952GAT5	200,000.00		239,510.00	227,616.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	NORTHWELL HEALTHCARE INC	SECURED 11/49 3.809	3.809	11/01/2049	
		100,000.00		100,000.00	110,884.00
NCO4	667274AD6	100,000.00		100,000.00	110,884.00
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 09/59 3.625	3.625	09/30/2059	
		200,000.00		198,950.00	220,240.00
NCO4	668138AC4	200,000.00		198,950.00	220,240.00
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03/51 3.45	3.450	03/30/2051	
		300,000.00		298,956.00	320,583.00
NCO4	668138AE0	300,000.00		298,956.00	320,583.00
	PECO ENERGY CO	1ST MORTGAGE 09/51 2.85	2.850	09/15/2051	
		350,000.00		349,650.00	346,587.50
NCO4	693304BC0	350,000.00		349,650.00	346,587.50
	PACIFIC LIFE INSURANCE C	SUBORDINATED 144A 06/39 9.25	9.250	06/15/2039	
		200,000.00		259,190.00	343,504.00
NCO4	694475AA2	200,000.00		259,190.00	343,504.00
	PACIFIC LIFE INSURANCE C	SUBORDINATED 144A 10/67 VAR	1.000	10/24/2067	
		400,000.00		396,340.80	458,720.00
NCO4	69448FAA9	400,000.00		396,340.80	458,720.00
	PHILIP MORRIS INTL INC	SR UNSECURED 03/43 4.125	4.125	03/04/2043	
		400,000.00		378,016.00	442,256.00
NCO4	718172AW9	400,000.00		378,016.00	442,256.00
	PROLOGIS LP	SR UNSECURED 04/50 3	3.000	04/15/2050	
		100,000.00		95,342.00	103,002.00
NCO4	74340XBP5	100,000.00		95,342.00	103,002.00
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/47 3.8	3.800	06/15/2047	
		200,000.00		199,184.00	225,342.00
NCO4	744448CN9	200,000.00		199,184.00	225,342.00
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 12/47 3.6	3.600	12/01/2047	
		100,000.00		99,927.00	112,075.00
NCO4	74456QBT2	100,000.00		99,927.00	112,075.00
	PUGET SOUND ENERGY INC	1ST MORTGAGE 06/48 4.223	4.223	06/15/2048	
		100,000.00		100,000.00	118,223.00
NCO4	745332CH7	100,000.00		100,000.00	118,223.00
	RAS LAFFAN LNG 3	SR SECURED 144A 09/27 5.838	5.838	09/30/2027	
		256,816.00		250,359.64	287,633.92
NCO4	75405UAA4	256,816.00		250,359.64	287,633.92

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	RAYTHEON TECH CORP	SR UNSECURED 04/47 4.35	4.350	04/15/2047	
		100,000.00		128,947.00	121,508.00
NCO4	75513ECK5	100,000.00		128,947.00	121,508.00
	S+P GLOBAL INC	COMPANY GUAR 12/49 3.25	3.250	12/01/2049	
		100,000.00		99,240.00	108,395.00
NCO4	78409VAQ7	100,000.00		99,240.00	108,395.00
	SAN DIEGO G + E	1ST MORTGAGE 04/42 4.3	4.300	04/01/2042	
		500,000.00		495,380.00	578,425.00
NCO4	797440BQ6	500,000.00		495,380.00	578,425.00
	SAN DIEGO G + E	1ST MORTGAGE 05/48 4.15	4.150	05/15/2048	
		100,000.00		99,558.00	118,943.00
NCO4	797440BW3	100,000.00		99,558.00	118,943.00
	SAUDI ELECTRICITY GLOBAL	SR UNSECURED 144A 04/43 5.06	5.060	04/08/2043	
		200,000.00		200,000.00	244,950.00
NCO4	804133AB2	200,000.00		200,000.00	244,950.00
	SAUDI ARABIAN OIL CO	SR UNSECURED 144A 11/50 3.25	3.250	11/24/2050	
		200,000.00		198,104.00	194,556.00
NCO4	80414L2L8	200,000.00		198,104.00	194,556.00
	7 ELEVEN INC	SR UNSECURED 144A 02/41 2.5	2.500	02/10/2041	
		100,000.00		98,911.00	92,266.00
NCO4	817826AF7	100,000.00		98,911.00	92,266.00
	SOUTHERN CAL EDISON	1ST REF MORT 04/35 5.75	5.750	04/01/2035	
		100,000.00		100,118.00	128,256.00
NCO4	842400EV1	100,000.00		100,118.00	128,256.00
	SOUTHERN CAL EDISON	1ST REF MORT 03/39 6.05	6.050	03/15/2039	
		100,000.00		131,132.00	131,132.00
NCO4	842400FL2	100,000.00		131,132.00	131,132.00
	SOUTHERN CAL EDISON	1ST REF MORT 09/40 4.5	4.500	09/01/2040	
		100,000.00		107,509.00	112,830.00
NCO4	842400FQ1	100,000.00		107,509.00	112,830.00
	SOUTHERN CAL EDISON	1ST REF MORT 03/43 3.9	3.900	03/15/2043	
		200,000.00		183,878.00	213,026.00
NCO4	842400FW8	200,000.00		183,878.00	213,026.00
	SOUTHERN CAL EDISON	1ST REF MORT 10/43 4.65	4.650	10/01/2043	
		200,000.00		229,096.00	233,580.00
NCO4	842400FZ1	200,000.00		229,096.00	233,580.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SOUTHERN CAL EDISON	1ST REF MORT 04/47 4	4.000	04/01/2047	
		600,000.00		623,928.00	661,566.00
NCO4	842400GG2	600,000.00		623,928.00	661,566.00
	SOUTHERN CAL EDISON	1ST REF MORT 03/48 4.125	4.125	03/01/2048	
		200,000.00		192,973.00	224,348.00
NCO4	842400GK3	200,000.00		192,973.00	224,348.00
	SOUTHERN CAL EDISON	1ST MORTGAGE 06/51 3.65	3.650	06/01/2051	
		100,000.00		99,766.00	108,345.00
NCO4	842400HF3	100,000.00		99,766.00	108,345.00
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 01/49 4.3	4.300	01/15/2049	
		100,000.00		137,329.00	124,063.00
NCO4	842434CS9	100,000.00		137,329.00	124,063.00
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 02/50 3.95	3.950	02/15/2050	
		200,000.00		199,514.00	236,586.00
NCO4	842434CT7	200,000.00		199,514.00	236,586.00
	SUMITOMO MITSUI FINL GRP	SR UNSECURED 09/31 2.222	2.222	09/17/2031	
		400,000.00		400,000.00	392,340.00
NCO4	86562MCJ7	400,000.00		400,000.00	392,340.00
	SUTTER HEALTH	UNSECURED 08/40 3.161	3.161	08/15/2040	
		100,000.00		101,965.00	102,860.00
NCO4	86944BAH6	100,000.00		101,965.00	102,860.00
	SUTTER HEALTH	UNSECURED 08/50 3.361	3.361	08/15/2050	
		50,000.00		50,988.00	52,392.50
NCO4	86944BAJ2	50,000.00		50,988.00	52,392.50
	TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 12/39 6.85	6.850	12/16/2039	
		44,000.00		44,920.57	65,642.72
NCO4	878091BC0	44,000.00		44,920.57	65,642.72
	TENCENT HOLDINGS LTD	SR UNSECURED 144A 06/50 3.24	3.240	06/03/2050	
		200,000.00		200,780.00	188,598.00
NCO4	88032WAV8	200,000.00		200,780.00	188,598.00
	TENCENT HOLDINGS LTD	SR UNSECURED 144A 04/51 3.84	3.840	04/22/2051	
		300,000.00		299,895.00	315,015.00
NCO4	88032WBC9	300,000.00		299,895.00	315,015.00
	TIME WARNER CABLE LLC	SR SECURED 06/39 6.75	6.750	06/15/2039	
		150,000.00		182,284.28	204,366.00
NCO4	88732JAU2	150,000.00		182,284.28	204,366.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TOTALENERGIES CAP INTL	COMPANY GUAR 06/60 3.386	3.386	06/29/2060	
		200,000.00		200,000.00	212,104.00
NCO4	89153VAW9	200,000.00		200,000.00	212,104.00
	TRANSCANADA PIPELINES	SR UNSECURED 10/37 6.2	6.200	10/15/2037	
		700,000.00		606,088.64	951,867.00
NCO4	89352HAD1	700,000.00		606,088.64	951,867.00
	TRANSCONT GAS PIPE LINE	SR UNSECURED 03/48 4.6	4.600	03/15/2048	
		200,000.00		198,552.00	241,744.00
NCO4	893574AM5	200,000.00		198,552.00	241,744.00
	US BANCORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	216,074.00
NCO4	902973AZ9	200,000.00		200,000.00	216,074.00
	UNION PACIFIC CORP	SR UNSECURED 09/67 4.1	4.100	09/15/2067	
		350,000.00		354,662.70	425,047.00
NCO4	907818ER5	350,000.00		354,662.70	425,047.00
	UNITEDHEALTH GROUP INC	SR UNSECURED 08/49 3.7	3.700	08/15/2049	
		200,000.00		199,312.00	230,140.00
NCO4	91324PDU3	200,000.00		199,312.00	230,140.00
	VALE OVERSEAS LIMITED	COMPANY GUAR 11/36 6.875	6.875	11/21/2036	
		100,000.00		106,250.00	132,876.00
NCO4	91911TAH6	100,000.00		106,250.00	132,876.00
	VERIZON COMMUNICATIONS	SR UNSECURED 11/50 2.875	2.875	11/20/2050	
		300,000.00		299,220.00	284,667.00
NCO4	92343VFU3	300,000.00		299,220.00	284,667.00
	VERIZON COMMUNICATIONS	SR UNSECURED 10/56 2.987	2.987	10/30/2056	
		350,000.00		347,578.00	331,306.50
NCO4	92343VFW9	350,000.00		347,578.00	331,306.50
	VERIZON COMMUNICATIONS	SR UNSECURED 03/41 3.4	3.400	03/22/2041	
		400,000.00		399,768.00	418,776.00
NCO4	92343VGK4	400,000.00		399,768.00	418,776.00
	VERIZON COMMUNICATIONS	SR UNSECURED 09/41 2.85	2.850	09/03/2041	
		150,000.00		149,840.00	147,979.50
NCO4	92343VGL2	150,000.00		149,840.00	147,979.50
	VIRGINIA ELEC + POWER CO	SR UNSECURED 11/38 8.875	8.875	11/15/2038	
		500,000.00		636,311.00	881,725.00
NCO4	927804FG4	500,000.00		636,311.00	881,725.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VODAFONE GROUP PLC	SR UNSECURED 05/48 5.25	5.250	05/30/2048	
		200,000.00		198,416.00	260,500.00
NCO4	92857WBM1	200,000.00		198,416.00	260,500.00
	VODAFONE GROUP PLC	SR UNSECURED 06/59 5.125	5.125	06/19/2059	
		300,000.00		295,581.00	393,984.00
NCO4	92857WBT6	300,000.00		295,581.00	393,984.00
	WASHINGTON GAS LIGHT CO	SR UNSECURED 09/49 3.65	3.650	09/15/2049	
		400,000.00		398,572.00	447,088.00
NCO4	93884PDY3	400,000.00		398,572.00	447,088.00
	ANTHEM INC	SR UNSECURED 01/44 5.1	5.100	01/15/2044	
		100,000.00		101,444.00	132,017.00
NCO4	94973VBF3	100,000.00		101,444.00	132,017.00
	WELLS FARGO + COMPANY	SR UNSECURED 04/41 VAR	1.000	04/30/2041	
		200,000.00		200,000.00	205,106.00
NCO4	95000U2Q5	200,000.00		200,000.00	205,106.00
	WISCONSIN PUBLIC SERVICE	SR UNSECURED 09/49 3.3	3.300	09/01/2049	
		100,000.00		99,885.00	106,396.00
NCO4	976843BM3	100,000.00		99,885.00	106,396.00
		29,370,071.81		29,965,176.07	33,153,186.56

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - ALL OTHER							
		TIMES CHINA HLDG LTD	SR SECURED REGS 03/23 6.6	6.600	03/02/2023		
			200,000.00			202,000.00	151,774.00
NCO4	ACI0Z3T90		200,000.00			202,000.00	151,774.00
		DEUTSCHE BANK AG	JR SUBORDINA REGS 05/49 VAR	1.000	05/29/2049		
			200,000.00			190,750.00	198,500.00
NCO4	ACI08HJS8		200,000.00			190,750.00	198,500.00
		KAISA GROUP HOLDINGS LTD	SR SECURED REGS 04/25 11.25	11.250	04/16/2025		
			200,000.00			199,500.00	53,276.00
NCO4	ACI1NWXD3		200,000.00			199,500.00	53,276.00
		GAZPROM (GAZ CAPITAL SA)	SR UNSECURED REGS 02/26 5.15	5.150	02/11/2026		
			700,000.00			720,200.00	751,653.00
NCO4	ACI184R72		700,000.00			720,200.00	751,653.00
		KAISA GROUP HOLDINGS LTD	SR SECURED REGS 11/23 11.95	11.950	11/12/2023		
			300,000.00			310,512.00	80,181.00
NCO4	BK5281II7		300,000.00			310,512.00	80,181.00
		UBS AG	SUBORDINATED REGS 05/24 5.125	5.125	05/15/2024		
			500,000.00			499,375.00	535,000.00
NCO4	BMJ6SQII2		500,000.00			499,375.00	535,000.00
		JAZZ FINANCING LUX SARL	USD TERM LOAN	1.000	05/05/2028		
			99,500.00			99,002.50	99,991.53
NCO4	G5080AAF9		99,500.00			99,002.50	99,991.53
		ODEBRECHT DRILL VIII/IX	SR SECURED REGS 12/26 7.35	7.350	12/01/2026		
			99,144.00			42,954.83	54,653.13
NCO4	G67106AC1		99,144.00			42,954.83	54,653.13
		ODEBRECHT OIL + FINANCE	COMPANY GUAR REGS 12/99 0.000	0.010	12/31/2099		
			46,000.00			13,937.88	299.00
NCO4	G6712EAB4		46,000.00			13,937.88	299.00
		SETANTA AIRCRAFT LEASING DAC	TERM LOAN B	1.000	11/05/2028		
			200,000.00			199,500.00	200,125.00
NCO4	G8057JAB2		200,000.00			199,500.00	200,125.00
		INTELSAT JACKSON HOLDINGS SA	2021 DIP TERM LOAN	1.000	10/13/2022		
			67,385.17			66,631.02	67,490.63
NCO4	L5137LAM7		67,385.17			66,631.02	67,490.63

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CARNIVAL CORPORATION	USD TERM LOAN B	1.000	06/30/2025	
		98,750.00		94,800.00	98,132.81
NCO4	P2121YAN8	98,750.00		94,800.00	98,132.81
	CARNIVAL CORPORATION	2021 INCREMENTAL TERM LOAN B	1.000	10/18/2028	
		200,000.00		199,000.00	198,667.00
NCO4	P2121YAS7	200,000.00		199,000.00	198,667.00
	AMC NETWORKS INC	COMPANY GUAR 02/29 4.25	4.250	02/15/2029	
		100,000.00		100,000.00	99,375.00
NCO4	00164VAF0	100,000.00		100,000.00	99,375.00
	AT+T INC	SR UNSECURED 09/55 3.55	3.550	09/15/2055	
		472,000.00		470,462.84	473,713.36
NCO4	00206RLJ9	472,000.00		470,462.84	473,713.36
	AT+T INC	SR UNSECURED 09/59 3.65	3.650	09/15/2059	
		3,426,000.00		3,459,365.42	3,459,883.14
NCO4	00206RLV2	3,426,000.00		3,459,365.42	3,459,883.14
	ABBVIE INC	SR UNSECURED 05/35 4.5	4.500	05/14/2035	
		300,000.00		297,927.00	358,866.00
NCO4	00287YAR0	300,000.00		297,927.00	358,866.00
	ABBVIE INC	SR UNSECURED 05/45 4.7	4.700	05/14/2045	
		300,000.00		303,254.00	372,189.00
NCO4	00287YAS8	300,000.00		303,254.00	372,189.00
	ABBVIE INC	SR UNSECURED 05/36 4.3	4.300	05/14/2036	
		100,000.00		99,455.00	117,882.00
NCO4	00287YAV1	100,000.00		99,455.00	117,882.00
	ABBVIE INC	SR UNSECURED 05/46 4.45	4.450	05/14/2046	
		400,000.00		398,406.00	483,732.00
NCO4	00287YAW9	400,000.00		398,406.00	483,732.00
	ACPRODUCTS INC	2021 TERM LOAN B	1.000	05/17/2028	
		199,000.00		197,010.00	196,512.50
NCO4	00488YAB2	199,000.00		197,010.00	196,512.50
	ADVANTAGE SALES + MARKETING	2021 TERM LOAN	1.000	10/28/2027	
		396,000.00		388,080.00	396,940.50
NCO4	00769EAZ3	396,000.00		388,080.00	396,940.50
	ALEXANDRIA REAL ESTATE E	COMPANY GUAR 04/49 4.85	4.850	04/15/2049	
		100,000.00		99,949.00	129,233.00
NCO4	015271AQ2	100,000.00		99,949.00	129,233.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ALEXANDRIA REAL ESTATE E	COMPANY GUAR 05/51 3	3.000	05/18/2051	
		200,000.00		199,176.00	197,530.00
NCO4	015271AX7	200,000.00		199,176.00	197,530.00
	ALLSTATE CORP	JR SUBORDINA 05/67 VAR	1.000	05/15/2067	
		500,000.00		421,250.00	656,250.00
NCO4	020002AU5	500,000.00		421,250.00	656,250.00
	ALTRIA GROUP INC	COMPANY GUAR 02/39 5.8	5.800	02/14/2039	
		300,000.00		299,295.00	360,594.00
NCO4	02209SBE2	300,000.00		299,295.00	360,594.00
	HESS CORP	SR UNSECURED 08/31 7.3	7.300	08/15/2031	
		65,000.00		79,131.00	86,544.25
NCO4	023551AJ3	65,000.00		79,131.00	86,544.25
	AADVANTAGE LOYALTY IP LTD	2021 TERM LOAN	1.000	04/20/2028	
		700,000.00		709,125.00	726,561.50
NCO4	02376CBJ3	700,000.00		709,125.00	726,561.50
	AMERICAN ASSETS TRUST LP	COMPANY GUAR 02/31 3.375	3.375	02/01/2031	
		300,000.00		296,805.00	306,240.00
NCO4	02401LAA2	300,000.00		296,805.00	306,240.00
	AMERICAN EXPRESS CO	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		400,000.00		400,000.00	400,700.00
NCO4	025816CH0	400,000.00		400,000.00	400,700.00
	AMERICAN FINANCIAL GROUP	SR UNSECURED 06/47 4.5	4.500	06/15/2047	
		300,000.00		304,208.00	355,836.00
NCO4	025932AL8	300,000.00		304,208.00	355,836.00
	AMERICAN INTL GROUP	SR UNSECURED 07/45 4.8	4.800	07/10/2045	
		600,000.00		595,566.00	768,798.00
NCO4	026874DF1	600,000.00		595,566.00	768,798.00
	AMERICAN INTL GROUP	SR UNSECURED 04/48 4.75	4.750	04/01/2048	
		100,000.00		99,413.00	127,369.00
NCO4	026874DL8	100,000.00		99,413.00	127,369.00
	AMERICAN TOWER CORP	SR UNSECURED 10/49 3.7	3.700	10/15/2049	
		100,000.00		106,294.00	106,574.00
NCO4	03027XAY6	100,000.00		106,294.00	106,574.00
	AMERICAN TOWER CORP	SR UNSECURED 01/51 2.95	2.950	01/15/2051	
		500,000.00		494,650.00	473,605.00
NCO4	03027XBK5	500,000.00		494,650.00	473,605.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/39 5.45	5.450	01/23/2039	
		600,000.00		598,332.00	785,256.00
NCO4	03523TBU1	600,000.00		598,332.00	785,256.00
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/49 5.55	5.550	01/23/2049	
		100,000.00		111,993.00	138,346.00
NCO4	03523TBV9	100,000.00		111,993.00	138,346.00
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 04/58 4.75	4.750	04/15/2058	
		300,000.00		298,131.00	370,911.00
NCO4	035240AP5	300,000.00		298,131.00	370,911.00
	APTIV PLC	COMPANY GUAR 03/49 5.4	5.400	03/15/2049	
		100,000.00		99,558.00	132,451.00
NCO4	03835VAH9	100,000.00		99,558.00	132,451.00
	ARIZONA PUBLIC SERVICE	SR UNSECURED 05/50 3.35	3.350	05/15/2050	
		150,000.00		149,475.00	152,709.00
NCO4	040555DB7	150,000.00		149,475.00	152,709.00
	ARROW ELECTRONICS INC	SR UNSECURED 02/32 2.95	2.950	02/15/2032	
		100,000.00		99,758.00	100,984.00
NCO4	04273WAC5	100,000.00		99,758.00	100,984.00
	AVIATION CAPITAL GROUP	SR UNSECURED 144A 12/24 5.5	5.500	12/15/2024	
		100,000.00		99,039.00	109,409.00
NCO4	05369AAH4	100,000.00		99,039.00	109,409.00
	AVOLON HOLDINGS FNDG LTD	COMPANY GUAR 144A 02/25 2.875	2.875	02/15/2025	
		100,000.00		99,881.00	102,151.00
NCO4	05401AAH4	100,000.00		99,881.00	102,151.00
	AVOLON HOLDINGS FNDG LTD	SR UNSECURED 144A 01/26 5.5	5.500	01/15/2026	
		300,000.00		299,769.00	331,536.00
NCO4	05401AAK7	300,000.00		299,769.00	331,536.00
	EQUITABLE HOLDINGS INC	SR UNSECURED 04/48 5	5.000	04/20/2048	
		200,000.00		194,209.00	249,794.00
NCO4	054561AM7	200,000.00		194,209.00	249,794.00
	BGC PARTNERS INC	SR UNSECURED 07/23 5.375	5.375	07/24/2023	
		300,000.00		298,548.00	316,587.00
NCO4	05541TAK7	300,000.00		298,548.00	316,587.00
	BANK OF AMERICA CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		900,000.00		1,006,650.00	1,001,250.00
NCO4	060505FL3	900,000.00		1,006,650.00	1,001,250.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BACARDI LTD	COMPANY GUAR 144A 05/48 5.3	5.300	05/15/2048	
		400,000.00		394,510.00	521,800.00
NCO4	067316AH2	400,000.00		394,510.00	521,800.00
	BARCLAYS PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		700,000.00		721,331.43	751,184.00
NCO4	06738EBA2	700,000.00		721,331.43	751,184.00
	BARCLAYS PLC	SR UNSECURED 05/29 VAR	1.000	05/16/2029	
		200,000.00		223,538.00	228,124.00
NCO4	06738EBD6	200,000.00		223,538.00	228,124.00
	BAXALTA INC	COMPANY GUAR 06/45 5.25	5.250	06/23/2045	
		30,000.00		29,802.60	39,841.20
NCO4	07177MAN3	30,000.00		29,802.60	39,841.20
	BAYER US FINANCE II LLC	COMPANY GUAR 144A 06/48 4.875	4.875	06/25/2048	
		200,000.00		199,312.00	245,800.00
NCO4	07274NAQ6	200,000.00		199,312.00	245,800.00
	BEACON ROOFING SUPPLY IN	COMPANY GUAR 144A 05/29 4.125	4.125	05/15/2029	
		250,000.00		250,625.00	249,867.50
NCO4	073685AH2	250,000.00		250,625.00	249,867.50
	BLACK KNIGHT INFOSERV LL	COMPANY GUAR 144A 09/28 3.625	3.625	09/01/2028	
		200,000.00		200,000.00	199,738.00
NCO4	092174AA9	200,000.00		200,000.00	199,738.00
	BLACKSTONE SECURED LEND	SR UNSECURED 09/26 2.75	2.750	09/16/2026	
		200,000.00		197,582.00	199,968.00
NCO4	09261XAB8	200,000.00		197,582.00	199,968.00
	BLOCK FINANCIAL	COMPANY GUAR 07/28 2.5	2.500	07/15/2028	
		300,000.00		298,624.40	300,333.00
NCO4	093662AJ3	300,000.00		298,624.40	300,333.00
	BOEING CO	SR UNSECURED 02/50 3.75	3.750	02/01/2050	
		100,000.00		99,155.00	103,934.00
NCO4	097023CQ6	100,000.00		99,155.00	103,934.00
	BOEING CO	SR UNSECURED 05/27 5.04	5.040	05/01/2027	
		800,000.00		800,000.00	900,800.00
NCO4	097023CU7	800,000.00		800,000.00	900,800.00
	BOEING CO	SR UNSECURED 05/50 5.805	5.805	05/01/2050	
		300,000.00		350,140.00	406,239.00
NCO4	097023CW3	300,000.00		350,140.00	406,239.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BOEING CO	SR UNSECURED 05/60 5.93	5.930	05/01/2060	
		100,000.00		116,619.00	138,768.00
NCO4	097023CX1	100,000.00		116,619.00	138,768.00
	BOEING CO	SR UNSECURED 02/31 3.625	3.625	02/01/2031	
		400,000.00		399,744.00	426,556.00
NCO4	097023DC6	400,000.00		399,744.00	426,556.00
	BOSTON SCIENTIFIC CORP	SR UNSECURED 01/40 7.375	7.375	01/15/2040	
		400,000.00		403,447.50	622,000.00
NCO4	101137AL1	400,000.00		403,447.50	622,000.00
	BRIGHTHOUSE FINANCIAL IN	SR UNSECURED 06/47 4.7	4.700	06/22/2047	
		66,000.00		65,051.91	72,431.70
NCO4	10922NAF0	66,000.00		65,051.91	72,431.70
	BRIGHTHOUSE FINANCIAL IN	SR UNSECURED 12/51 3.85	3.850	12/22/2051	
		100,000.00		99,926.00	98,631.00
NCO4	10922NAH6	100,000.00		99,926.00	98,631.00
	BRITISH TELECOMMUNICATIO	SR UNSECURED 12/30 9.625	9.625	12/15/2030	
		300,000.00		414,591.00	439,311.00
NCO4	111021AE1	300,000.00		414,591.00	439,311.00
	BROADSTONE NET LEASE LLC	COMPANY GUAR 09/31 2.6	2.600	09/15/2031	
		200,000.00		199,632.00	194,092.00
NCO4	11135EAA2	200,000.00		199,632.00	194,092.00
	BROADCOM INC	COMPANY GUAR 11/30 4.15	4.150	11/15/2030	
		95,000.00		94,894.55	105,360.70
NCO4	11135FAQ4	95,000.00		94,894.55	105,360.70
	BROADCOM INC	COMPANY GUAR 11/32 4.3	4.300	11/15/2032	
		100,000.00		99,874.00	112,378.00
NCO4	11135FAS0	100,000.00		99,874.00	112,378.00
	BROADCOM INC	COMPANY GUAR 144A 02/33 2.6	2.600	02/15/2033	
		100,000.00		94,163.00	97,490.00
NCO4	11135FBF7	100,000.00		94,163.00	97,490.00
	BROADCOM INC	COMPANY GUAR 144A 02/41 3.5	3.500	02/15/2041	
		200,000.00		199,308.00	205,204.00
NCO4	11135FBJ9	200,000.00		199,308.00	205,204.00
	BROADCOM INC	SR UNSECURED 144A 04/33 3.419	3.419	04/15/2033	
		300,000.00		307,903.00	314,490.00
NCO4	11135FBK6	300,000.00		307,903.00	314,490.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BROADCOM INC	SR UNSECURED 144A 04/34 3.469	3.469	04/15/2034	
		466,000.00		473,886.55	487,748.22
NCO4	11135FBL4	466,000.00		473,886.55	487,748.22
	BROADCOM INC	SR UNSECURED 144A 11/36 3.187	3.187	11/15/2036	
		105,000.00		104,878.68	104,817.30
NCO4	11135FBQ3	105,000.00		104,878.68	104,817.30
	BROOKFIELD PPTY REIT INC	SR SECURED 144A 05/26 5.75	5.750	05/15/2026	
		100,000.00		100,000.00	103,500.00
NCO4	11284DAA3	100,000.00		100,000.00	103,500.00
	BUCKEYE PARTNERS LP	SR UNSECURED 10/44 5.6	5.600	10/15/2044	
		100,000.00		97,669.00	97,370.00
NCO4	118230AP6	100,000.00		97,669.00	97,370.00
	BUILDERS FIRSTSOURCE INC	COMPANY GUAR 144A 02/32 4.25	4.250	02/01/2032	
		100,000.00		100,000.00	103,520.00
NCO4	12008RAP2	100,000.00		100,000.00	103,520.00
	PARAMOUNT GLOBAL	SR UNSECURED 08/44 4.9	4.900	08/15/2044	
		250,000.00		246,597.50	304,187.50
NCO4	124857AK9	250,000.00		246,597.50	304,187.50
	CDW LLC/CDW FINANCE	COMPANY GUAR 12/31 3.569	3.569	12/01/2031	
		100,000.00		100,000.00	104,039.00
NCO4	12513GBJ7	100,000.00		100,000.00	104,039.00
	CF INDUSTRIES INC	COMPANY GUAR 03/44 5.375	5.375	03/15/2044	
		400,000.00		498,000.00	504,440.00
NCO4	12527GAE3	400,000.00		498,000.00	504,440.00
	CSN RESOURCES SA	COMPANY GUAR 144A 06/31 4.625	4.625	06/10/2031	
		200,000.00		200,000.00	190,252.00
NCO4	12644VAD0	200,000.00		200,000.00	190,252.00
	CVS PASS THROUGH TRUST	PASS THRU CE 144A 01/33 5.773	5.773	01/10/2033	
		459,062.90		459,072.52	534,688.92
NCO4	126650BV1	459,062.90		459,072.52	534,688.92
	CVS HEALTH CORP	SR UNSECURED 03/48 5.05	5.050	03/25/2048	
		400,000.00		400,169.14	522,976.00
NCO4	126650CZ1	400,000.00		400,169.14	522,976.00
	CABLEVISION LIGHTPATH LLC	TERM LOAN B	1.000	11/30/2027	
		99,000.00		98,505.00	98,987.63
NCO4	12687HAB3	99,000.00		98,505.00	98,987.63

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CAESARS RESORT COLLECTION LLC	TERM B LOANS	1.000	12/23/2024	
		1,087,848.83		1,079,782.03	1,083,600.78
NCO4	12769LAB5	1,087,848.83		1,079,782.03	1,083,600.78
	CAMPBELL SOUP CO	SR UNSECURED 03/48 4.8	4.800	03/15/2048	
		100,000.00		94,331.00	124,590.00
NCO4	134429BH1	100,000.00		94,331.00	124,590.00
	CANTOR FITZGERALD LP	UNSECURED 144A 06/22 6.5	6.500	06/17/2022	
		200,000.00		200,000.00	204,948.00
NCO4	138616AC1	200,000.00		200,000.00	204,948.00
	CARNIVAL CORP	SR SECURED 144A 08/28 4	4.000	08/01/2028	
		200,000.00		200,000.00	198,500.00
NCO4	143658BQ4	200,000.00		200,000.00	198,500.00
	CARRIER GLOBAL CORP	SR UNSECURED 04/50 3.577	3.577	04/05/2050	
		200,000.00		199,992.00	212,646.00
NCO4	14448CAS3	200,000.00		199,992.00	212,646.00
	CENTENE CORP	SR UNSECURED 12/29 4.625	4.625	12/15/2029	
		100,000.00		100,000.00	107,846.00
NCO4	15135BAT8	100,000.00		100,000.00	107,846.00
	CENTENE CORP	SR UNSECURED 07/28 2.45	2.450	07/15/2028	
		100,000.00		100,000.00	98,500.00
NCO4	15135BAY7	100,000.00		100,000.00	98,500.00
	CENTERPOINT ENERGY INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,000.00	104,000.00
NCO4	15189TAS6	100,000.00		100,000.00	104,000.00
	CENTERPOINT ENERGY RES	SR UNSECURED 09/47 4.1	4.100	09/01/2047	
		100,000.00		99,417.00	114,300.00
NCO4	15189WAJ9	100,000.00		99,417.00	114,300.00
	CHARTER COMMUNICATIONS OPERATI	2019 TERM LOAN B2	1.000	02/01/2027	
		283,796.37		283,086.84	281,445.12
NCO4	16117LBX6	283,796.37		283,086.84	281,445.12
	CHARTER COMM OPT LLC/CAP	SR SECURED 10/35 6.384	6.384	10/23/2035	
		300,000.00		320,850.00	387,525.00
NCO4	161175AZ7	300,000.00		320,850.00	387,525.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 10/55 6.834	6.834	10/23/2055	
		300,000.00		300,000.00	429,039.00
NCO4	161175BC7	300,000.00		300,000.00	429,039.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CHARTER COMM OPT LLC/CAP	SR SECURED 05/47 5.375	5.375	05/01/2047	
		400,000.00		391,340.00	477,444.00
NCO4	161175BL7	400,000.00		391,340.00	477,444.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 03/29 5.05	5.050	03/30/2029	
		100,000.00		109,764.00	114,480.00
NCO4	161175BR4	100,000.00		109,764.00	114,480.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 03/50 4.8	4.800	03/01/2050	
		200,000.00		201,400.00	223,926.00
NCO4	161175BT0	200,000.00		201,400.00	223,926.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 06/41 3.5	3.500	06/01/2041	
		600,000.00		597,264.00	584,988.00
NCO4	161175BZ6	600,000.00		597,264.00	584,988.00
	CHENIERE ENERGY PARTNERS	COMPANY GUAR 03/31 4	4.000	03/01/2031	
		800,000.00		800,000.00	839,160.00
NCO4	16411QAK7	800,000.00		800,000.00	839,160.00
	CHENIERE CORP CHRISTI HD	SR SECURED 06/27 5.125	5.125	06/30/2027	
		100,000.00		100,000.00	112,832.00
NCO4	16412XAG0	100,000.00		100,000.00	112,832.00
	CITIGROUP INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		300,000.00		300,000.00	300,000.00
NCO4	172967MV0	300,000.00		300,000.00	300,000.00
	CITIZENS FINANCIAL GROUP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		99,875.00	109,375.00
NCO4	174610AU9	100,000.00		99,875.00	109,375.00
	CITIZENS FINANCIAL GROUP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		600,000.00		600,000.00	600,000.00
NCO4	174610BD6	600,000.00		600,000.00	600,000.00
	CLECO POWER LLC	SR UNSECURED 12/40 6	6.000	12/01/2040	
		100,000.00		98,898.00	136,203.00
NCO4	185508AG3	100,000.00		98,898.00	136,203.00
	COMMSCOPE INC	TERM LOAN B	1.000	04/06/2026	
		97,750.00		97,383.46	96,670.84
NCO4	20337EAQ4	97,750.00		97,383.46	96,670.84
	CIA DE MINAS BUENAVENTUR	COMPANY GUAR 144A 07/26 5.5	5.500	07/23/2026	
		100,000.00		99,140.00	97,600.00
NCO4	204448AA2	100,000.00		99,140.00	97,600.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CONAGRA BRANDS INC	SR UNSECURED 11/38 5.3	5.300	11/01/2038	
		400,000.00		398,332.00	505,436.00
NCO4	205887CD2	400,000.00		398,332.00	505,436.00
	CONSTELLATION BRANDS INC	COMPANY GUAR 05/47 4.5	4.500	05/09/2047	
		100,000.00		105,954.00	119,451.00
NCO4	21036PAT5	100,000.00		105,954.00	119,451.00
	CONSTELLATION BRANDS INC	COMPANY GUAR 11/48 5.25	5.250	11/15/2048	
		100,000.00		99,592.00	131,060.00
NCO4	21036PBD9	100,000.00		99,592.00	131,060.00
	CONTINENTAL RESOURCES	COMPANY GUAR 144A 01/31 5.75	5.750	01/15/2031	
		100,000.00		116,588.50	117,762.00
NCO4	212015AT8	100,000.00		116,588.50	117,762.00
	COSTAR GROUP INC	COMPANY GUAR 144A 07/30 2.8	2.800	07/15/2030	
		100,000.00		99,921.00	100,024.00
NCO4	22160NAA7	100,000.00		99,921.00	100,024.00
	COTY INC	SR SECURED 144A 04/26 5	5.000	04/15/2026	
		300,000.00		300,000.00	309,009.00
NCO4	222070AE4	300,000.00		300,000.00	309,009.00
	COX COMMUNICATIONS INC	SR UNSECURED 144A 06/43 4.5	4.500	06/30/2043	
		400,000.00		360,748.00	465,020.00
NCO4	224044CC9	400,000.00		360,748.00	465,020.00
	COX COMMUNICATIONS INC	SR UNSECURED 144A 02/35 4.8	4.800	02/01/2035	
		300,000.00		299,892.00	353,007.00
NCO4	224044CF2	300,000.00		299,892.00	353,007.00
	CREDIT SUISSE GROUP AG	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		600,000.00		655,250.00	634,500.00
NCO4	225401AJ7	600,000.00		655,250.00	634,500.00
	CREDIT SUISSE GROUP AG	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		1,200,000.00		1,197,000.00	1,318,656.00
NCO4	225401AK4	1,200,000.00		1,197,000.00	1,318,656.00
	CROWN CASTLE INTL CORP	SR UNSECURED 05/47 4.75	4.750	05/15/2047	
		200,000.00		217,474.00	245,222.00
NCO4	22822VAF8	200,000.00		217,474.00	245,222.00
	CROWN CASTLE INTL CORP	SR UNSECURED 11/29 3.1	3.100	11/15/2029	
		100,000.00		99,811.00	104,412.00
NCO4	22822VAN1	100,000.00		99,811.00	104,412.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CROWN CASTLE INTL CORP	SR UNSECURED 11/49 4	4.000	11/15/2049	
		200,000.00		206,994.00	219,958.00
NCO4	22822VAP6	200,000.00		206,994.00	219,958.00
	CROWN CASTLE INTL CORP	SR UNSECURED 01/31 2.25	2.250	01/15/2031	
		100,000.00		99,830.00	97,425.00
NCO4	22822VAT8	100,000.00		99,830.00	97,425.00
	CROWN CASTLE INTL CORP	SR UNSECURED 01/51 3.25	3.250	01/15/2051	
		100,000.00		100,112.00	98,262.00
NCO4	22822VAU5	100,000.00		100,112.00	98,262.00
	CUBESMART LP	COMPANY GUAR 02/32 2.5	2.500	02/15/2032	
		100,000.00		99,219.00	99,557.00
NCO4	22966RAJ5	100,000.00		99,219.00	99,557.00
	DT MIDSTREAM INC	TERM LOAN B	1.000	06/26/2028	
		199,000.00		198,005.00	199,637.80
NCO4	23345NAB1	199,000.00		198,005.00	199,637.80
	DAVITA INC	COMPANY GUAR 144A 06/30 4.625	4.625	06/01/2030	
		300,000.00		305,250.00	307,125.00
NCO4	23918KAS7	300,000.00		305,250.00	307,125.00
	DELL INT LLC / EMC CORP	COMPANY GUAR 144A 12/51 3.45	3.450	12/15/2051	
		300,000.00		299,889.00	288,030.00
NCO4	24703DBG5	300,000.00		299,889.00	288,030.00
	DELL INT LLC / EMC CORP	SR UNSECURED 07/46 8.35	8.350	07/15/2046	
		99,000.00		114,651.16	164,588.49
NCO4	24703TAK2	99,000.00		114,651.16	164,588.49
	DELTA AIR LINES INC	SR UNSECURED 10/29 3.75	3.750	10/28/2029	
		200,000.00		199,250.00	204,968.00
NCO4	247361ZT8	200,000.00		199,250.00	204,968.00
	DELTA AIR LINES INC	SR UNSECURED 10/24 2.9	2.900	10/28/2024	
		100,000.00		98,500.00	101,964.00
NCO4	247361ZU5	100,000.00		98,500.00	101,964.00
	DELTA AIR LINES INC	SR SECURED 144A 05/25 7	7.000	05/01/2025	
		59,000.00		59,000.00	67,461.19
NCO4	247361ZX9	59,000.00		59,000.00	67,461.19
	DELTA AIR LINES INC	SR UNSECURED 01/26 7.375	7.375	01/15/2026	
		276,000.00		320,712.00	324,934.80
NCO4	247361ZZ4	276,000.00		320,712.00	324,934.80

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DEUTSCHE BANK NY	SR UNSECURED 05/32 VAR	1.000	05/28/2032	
		600,000.00		616,566.00	604,584.00
NCO4	251526CK3	600,000.00		616,566.00	604,584.00
	DEUTSCHE TELEKOM INT FIN	COMPANY GUAR 06/30 8.75	8.750	06/15/2030	
		500,000.00		590,136.54	726,730.00
NCO4	25156PAC7	500,000.00		590,136.54	726,730.00
	DIAMOND SPORTS GROUP LLC	TERM LOAN	1.000	08/24/2026	
		195,500.00		194,522.50	91,830.26
NCO4	25277BAB4	195,500.00		194,522.50	91,830.26
	DIAMOND SPORTS GR/DIAMON	SR SECURED 144A 08/26 5.375	5.375	08/15/2026	
		100,000.00		100,000.00	50,000.00
NCO4	25277LAA4	100,000.00		100,000.00	50,000.00
	DIRECTV FIN LLC/COINC	SR SECURED 144A 08/27 5.875	5.875	08/15/2027	
		100,000.00		100,000.00	102,371.00
NCO4	25461LAA0	100,000.00		100,000.00	102,371.00
	TWDC ENTERPRISES 18 CORP	COMPANY GUAR 07/46 3	3.000	07/30/2046	
		100,000.00		96,212.00	102,634.00
NCO4	25468PDN3	100,000.00		96,212.00	102,634.00
	WALT DISNEY COMPANY/THE	COMPANY GUAR 09/49 2.75	2.750	09/01/2049	
		200,000.00		193,550.00	193,510.00
NCO4	254687FM3	200,000.00		193,550.00	193,510.00
	WALT DISNEY COMPANY/THE	COMPANY GUAR 01/51 3.6	3.600	01/13/2051	
		100,000.00		99,864.00	113,087.00
NCO4	254687FZ4	100,000.00		99,864.00	113,087.00
	WALT DISNEY COMPANY/THE	COMPANY GUAR 05/60 3.8	3.800	05/13/2060	
		100,000.00		115,974.00	115,846.00
NCO4	254687GA8	100,000.00		115,974.00	115,846.00
	DISCOVERY COMMUNICATIONS	COMPANY GUAR 09/55 4	4.000	09/15/2055	
		243,000.00		244,004.00	256,722.21
NCO4	25470DBL2	243,000.00		244,004.00	256,722.21
	DISH DBS CORP	SR SECURED 144A 12/28 5.75	5.750	12/01/2028	
		100,000.00		100,000.00	101,000.00
NCO4	25470XBF1	100,000.00		100,000.00	101,000.00
	DISCOVER FINANCIAL SVS	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	220,500.00
NCO4	254709AQ1	200,000.00		200,000.00	220,500.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DOMINION ENERGY INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	208,500.00
NCO4	25746UDD8	200,000.00		200,000.00	208,500.00
	DUKE ENERGY CORP	SR UNSECURED 12/45 4.8	4.800	12/15/2045	
		600,000.00		597,984.00	736,578.00
NCO4	26441CAP0	600,000.00		597,984.00	736,578.00
	DUKE ENERGY CORP	SR UNSECURED 09/46 3.75	3.750	09/01/2046	
		285,000.00		275,816.25	304,066.50
NCO4	26441CAT2	285,000.00		275,816.25	304,066.50
	DUKE ENERGY CORP	SR UNSECURED 08/47 3.95	3.950	08/15/2047	
		300,000.00		274,554.00	331,182.00
NCO4	26441CAY1	300,000.00		274,554.00	331,182.00
	DUKE REALTY LP	SR UNSECURED 03/50 3.05	3.050	03/01/2050	
		100,000.00		97,345.00	98,093.00
NCO4	26441YBD8	100,000.00		97,345.00	98,093.00
	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 01/39 6.95	6.950	01/26/2039	
		100,000.00		99,242.00	146,013.00
NCO4	268317AC8	100,000.00		99,242.00	146,013.00
	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 01/44 4.875	4.875	01/22/2044	
		50,000.00		48,363.00	62,125.00
NCO4	268317AK0	50,000.00		48,363.00	62,125.00
	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 10/45 4.95	4.950	10/13/2045	
		300,000.00		299,256.00	376,470.00
NCO4	268317AQ7	300,000.00		299,256.00	376,470.00
	E.ON INTL FINANCE BV	COMPANY GUAR 144A 04/38 6.65	6.650	04/30/2038	
		100,000.00		116,892.00	141,530.00
NCO4	268789AB0	100,000.00		116,892.00	141,530.00
	EPR PROPERTIES	COMPANY GUAR 12/26 4.75	4.750	12/15/2026	
		100,000.00		98,429.00	106,866.00
NCO4	26884UAC3	100,000.00		98,429.00	106,866.00
	EQM MIDSTREAM PARTNERS L	SR UNSECURED 12/26 4.125	4.125	12/01/2026	
		200,000.00		198,382.00	205,000.00
NCO4	26885BAB6	200,000.00		198,382.00	205,000.00
	EDISON INTERNATIONAL	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,000.00	102,180.00
NCO4	281020AT4	100,000.00		100,000.00	102,180.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	EL PASO NATURAL GAS	COMPANY GUAR 06/32 8.375	8.375	06/15/2032	
		650,000.00		644,493.06	930,215.00
NCO4	283695BK9	650,000.00		644,493.06	930,215.00
	EMERA US FINANCE LP	COMPANY GUAR 06/46 4.75	4.750	06/15/2046	
		200,000.00		204,485.00	235,608.00
NCO4	29103DAM8	200,000.00		204,485.00	235,608.00
	ENERGY TRANSFER LP	COMPANY GUAR 05/44 5	5.000	05/15/2044	
		90,000.00		87,795.90	96,696.90
NCO4	292480AJ9	90,000.00		87,795.90	96,696.90
	ENERGY TRANSFER LP	SR UNSECURED 03/27 4.4	4.400	03/15/2027	
		200,000.00		199,230.00	215,810.00
NCO4	292480AK6	200,000.00		199,230.00	215,810.00
	OVINTIV INC	COMPANY GUAR 08/37 6.625	6.625	08/15/2037	
		100,000.00		126,378.00	130,910.00
NCO4	292505AE4	100,000.00		126,378.00	130,910.00
	ENDEAVOR ENERGY RESOURCE	SR UNSECURED 144A 01/28 5.75	5.750	01/30/2028	
		50,000.00		52,000.00	53,294.50
NCO4	29260FAE0	50,000.00		52,000.00	53,294.50
	ENERGY TRANSFER LP	SR UNSECURED 07/38 7.5	7.500	07/01/2038	
		600,000.00		693,690.00	826,950.00
NCO4	29273RAJ8	600,000.00		693,690.00	826,950.00
	ENERGY TRANSFER LP	SR UNSECURED 02/42 6.5	6.500	02/01/2042	
		400,000.00		384,362.00	515,332.00
NCO4	29273RAR0	400,000.00		384,362.00	515,332.00
	ENERGY TRANSFER LP	SR UNSECURED 02/43 5.15	5.150	02/01/2043	
		200,000.00		167,208.00	220,544.00
NCO4	29273RAT6	200,000.00		167,208.00	220,544.00
	ENLINK MIDSTREAM PARTNER	SR UNSECURED 06/47 5.45	5.450	06/01/2047	
		100,000.00		99,981.00	100,890.00
NCO4	29336UAG2	100,000.00		99,981.00	100,890.00
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/41 5.95	5.950	02/01/2041	
		100,000.00		115,191.00	132,735.00
NCO4	29379VAT0	100,000.00		115,191.00	132,735.00
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/45 5.1	5.100	02/15/2045	
		600,000.00		626,776.00	739,866.00
NCO4	29379VBC6	600,000.00		626,776.00	739,866.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/54 4.95	4.950	10/15/2054	
		100,000.00		99,552.00	126,156.00
NCO4	29379VBF9	100,000.00		99,552.00	126,156.00
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 08/77 VAR	1.000	08/16/2077	
		100,000.00		95,875.00	93,745.00
NCO4	29379VBM4	100,000.00		95,875.00	93,745.00
	EXELON CORP	SR UNSECURED 04/46 4.45	4.450	04/15/2046	
		400,000.00		399,251.50	477,776.00
NCO4	30161NAV3	400,000.00		399,251.50	477,776.00
	EXPEDIA GROUP INC	COMPANY GUAR 02/30 3.25	3.250	02/15/2030	
		200,000.00		204,666.00	204,100.00
NCO4	30212PAR6	200,000.00		204,666.00	204,100.00
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 04/30 4.625	4.625	04/29/2030	
		200,000.00		200,000.00	223,998.00
NCO4	303901BF8	200,000.00		200,000.00	223,998.00
	FARMERS INS EXCH	SUBORDINATED 144A 11/57 VAR	1.000	11/01/2057	
		200,000.00		198,739.00	230,400.00
NCO4	309601AE2	200,000.00		198,739.00	230,400.00
	FEDEX CORP	COMPANY GUAR 11/45 4.75	4.750	11/15/2045	
		300,000.00		297,237.00	365,559.00
NCO4	31428XBE5	300,000.00		297,237.00	365,559.00
	GIP II BLUE HOLDING L P	TERM LOAN B	1.000	09/29/2028	
		500,000.00		492,500.00	499,687.50
NCO4	31575AAB3	500,000.00		492,500.00	499,687.50
	FIDELITY NATL FINANCIAL	SR UNSECURED 09/51 3.2	3.200	09/17/2051	
		300,000.00		299,310.00	286,674.00
NCO4	31620RAL9	300,000.00		299,310.00	286,674.00
	FIRST AMERICAN FINANCIAL	SR UNSECURED 08/31 2.4	2.400	08/15/2031	
		200,000.00		199,326.00	195,670.00
NCO4	31847RAH5	200,000.00		199,326.00	195,670.00
	FLEX LTD	SR UNSECURED 06/29 4.875	4.875	06/15/2029	
		100,000.00		107,289.00	113,439.00
NCO4	33938XAA3	100,000.00		107,289.00	113,439.00
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/23 3.37	3.370	11/17/2023	
		600,000.00		599,928.00	618,822.00
NCO4	345397A78	600,000.00		599,928.00	618,822.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 05/23 3.096	3.096	05/04/2023	
		200,000.00		198,310.00	203,750.00
NCO4	345397XZ1	200,000.00		198,310.00	203,750.00
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 10/22 3.55	3.550	10/07/2022	
		200,000.00		199,838.00	203,026.00
NCO4	34540XAB9	200,000.00		199,838.00	203,026.00
	FORTRESS TRANS + INFRAST	SR UNSECURED 144A 05/28 5.5	5.500	05/01/2028	
		200,000.00		201,000.00	203,820.00
NCO4	34960PAD3	200,000.00		201,000.00	203,820.00
	FOX CORP	SR UNSECURED 01/39 5.476	5.476	01/25/2039	
		100,000.00		100,000.00	128,966.00
NCO4	35137LAJ4	100,000.00		100,000.00	128,966.00
	FREEDOM MORTGAGE CORP	SR UNSECURED 144A 11/24 8.125	8.125	11/15/2024	
		100,000.00		92,750.00	101,250.00
NCO4	35640YAA5	100,000.00		92,750.00	101,250.00
	FREEDOM MORTGAGE CORP	SR UNSECURED 144A 01/27 6.625	6.625	01/15/2027	
		400,000.00		400,000.00	391,000.00
NCO4	35640YAG2	400,000.00		400,000.00	391,000.00
	GATX CORP	SR UNSECURED 03/45 4.5	4.500	03/30/2045	
		100,000.00		103,621.00	114,844.00
NCO4	361448AX1	100,000.00		103,621.00	114,844.00
	GE CAPITAL INTL FUNDING	COMPANY GUAR 11/35 4.418	4.418	11/15/2035	
		318,000.00		311,852.54	379,488.48
NCO4	36164QNA2	318,000.00		311,852.54	379,488.48
	GLP CAPITAL LP / FIN II	COMPANY GUAR 01/29 5.3	5.300	01/15/2029	
		200,000.00		199,970.00	227,040.00
NCO4	361841AL3	200,000.00		199,970.00	227,040.00
	ALLY FINANCIAL INC	COMPANY GUAR 11/31 8	8.000	11/01/2031	
		250,000.00		329,002.50	353,892.50
NCO4	36186CBY8	250,000.00		329,002.50	353,892.50
	GENERAL ELECTRIC CO	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		900,000.00		879,350.00	891,000.00
NCO4	369604BQ5	900,000.00		879,350.00	891,000.00
	GENERAL ELECTRIC CO	SR UNSECURED 03/32 6.75	6.750	03/15/2032	
		140,000.00		161,728.00	190,925.00
NCO4	36962GXZ2	140,000.00		161,728.00	190,925.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	GENERAL MOTORS CO	SR UNSECURED 04/48 5.4	5.400	04/01/2048	
		300,000.00		299,781.00	382,731.00
NCO4	37045VAQ3	300,000.00		299,781.00	382,731.00
	GILEAD SCIENCES INC	SR UNSECURED 03/46 4.75	4.750	03/01/2046	
		100,000.00		99,587.00	126,712.00
NCO4	375558BD4	100,000.00		99,587.00	126,712.00
	GILEAD SCIENCES INC	SR UNSECURED 03/47 4.15	4.150	03/01/2047	
		100,000.00		101,908.50	117,737.00
NCO4	375558BK8	100,000.00		101,908.50	117,737.00
	GLOBAL PAYMENTS INC	SR UNSECURED 05/30 2.9	2.900	05/15/2030	
		100,000.00		99,673.00	101,815.00
NCO4	37940XAD4	100,000.00		99,673.00	101,815.00
	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/39 VAR	1.000	04/23/2039	
		500,000.00		500,000.00	597,275.00
NCO4	38141GXA7	500,000.00		500,000.00	597,275.00
	GOLDMAN SACHS GROUP INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,000.00	99,000.00
NCO4	38144GAG6	100,000.00		100,000.00	99,000.00
	GOODMAN US FIN THREE	COMPANY GUAR 144A 03/28 3.7	3.700	03/15/2028	
		200,000.00		199,262.00	215,762.00
NCO4	38239JAA9	200,000.00		199,262.00	215,762.00
	GOODMAN US FIN FOUR	COMPANY GUAR 144A 10/37 4.5	4.500	10/15/2037	
		100,000.00		99,840.00	116,034.00
NCO4	38239KAA6	100,000.00		99,840.00	116,034.00
	GREENKO DUTCH BV	SR SECURED 144A 03/26 3.85	3.850	03/29/2026	
		295,500.00		295,500.00	298,100.40
NCO4	39530LAD2	295,500.00		295,500.00	298,100.40
	GRINDING MEDIA INC	2021 TERM LOAN B	1.000	10/12/2028	
		199,500.00		198,502.50	199,624.69
NCO4	39854KAB6	199,500.00		198,502.50	199,624.69
	GUARA NORTE SARL	SR SECURED 144A 06/34 5.198	5.198	06/15/2034	
		383,816.00		383,796.81	377,103.06
NCO4	400666AA1	383,816.00		383,796.81	377,103.06
	HCA INC	SR SECURED 06/49 5.25	5.250	06/15/2049	
		200,000.00		197,056.00	256,864.00
NCO4	404119BZ1	200,000.00		197,056.00	256,864.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	HCA INC	SR SECURED 07/51 3.5	3.500	07/15/2051	
		200,000.00		199,002.00	203,894.00
NCO4	404119CB3	200,000.00		199,002.00	203,894.00
	HEALTHPEAK PROPERTIES	SR UNSECURED 02/41 6.75	6.750	02/01/2041	
		300,000.00		296,835.00	447,693.00
NCO4	40414LAE9	300,000.00		296,835.00	447,693.00
	HSBC HOLDINGS PLC	SUBORDINATED 11/32 7.35	7.350	11/27/2032	
		100,000.00		105,645.00	133,442.00
NCO4	404280AE9	100,000.00		105,645.00	133,442.00
	HSBC HOLDINGS PLC	SUBORDINATED 09/37 6.5	6.500	09/15/2037	
		100,000.00		136,453.00	138,355.00
NCO4	404280AH2	100,000.00		136,453.00	138,355.00
	HSBC HOLDINGS PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		600,000.00		623,500.00	660,888.00
NCO4	404280BP3	600,000.00		623,500.00	660,888.00
	L3HARRIS TECH INC	SR UNSECURED 04/45 5.054	5.054	04/27/2045	
		100,000.00		100,000.00	131,075.00
NCO4	413875AT2	100,000.00		100,000.00	131,075.00
	HEINEKEN NV	SR UNSECURED 144A 10/42 4	4.000	10/01/2042	
		100,000.00		98,251.00	117,101.00
NCO4	423012AE3	100,000.00		98,251.00	117,101.00
	KRAFT HEINZ FOODS CO	COMPANY GUAR 144A 08/39 7.125	7.125	08/01/2039	
		500,000.00		607,372.00	760,885.00
NCO4	42307TAH1	500,000.00		607,372.00	760,885.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 01/30 4.875	4.875	01/15/2030	
		100,000.00		105,250.00	106,875.00
NCO4	432833AF8	100,000.00		105,250.00	106,875.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 144A 05/29 3.75	3.750	05/01/2029	
		200,000.00		200,000.00	201,500.00
NCO4	432833AJ0	200,000.00		200,000.00	201,500.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 144A 05/31 4	4.000	05/01/2031	
		200,000.00		200,000.00	204,508.00
NCO4	432833AL5	200,000.00		200,000.00	204,508.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 144A 02/32 3.625	3.625	02/15/2032	
		200,000.00		200,000.00	198,948.00
NCO4	432833AN1	200,000.00		200,000.00	198,948.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	HOLCIM CAPITAL CORP	COMPANY GUAR 144A 09/43 6.5	6.500	09/12/2043	
		200,000.00		212,830.00	292,922.00
NCO4	43475DAA5	200,000.00		212,830.00	292,922.00
	SERVICE PROPERTIES TRUST	SR UNSECURED 10/26 4.75	4.750	10/01/2026	
		150,000.00		149,766.00	145,876.50
NCO4	44106MBA9	150,000.00		149,766.00	145,876.50
	HOST HOTELS + RESORTS LP	SR UNSECURED 12/29 3.375	3.375	12/15/2029	
		100,000.00		99,218.00	101,922.00
NCO4	44107TAY2	100,000.00		99,218.00	101,922.00
	HUMANA INC	SR UNSECURED 08/49 3.95	3.950	08/15/2049	
		100,000.00		100,417.00	113,839.00
NCO4	444859BL5	100,000.00		100,417.00	113,839.00
	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/29 3.875	3.875	07/26/2029	
		200,000.00		198,266.00	211,824.00
NCO4	45262BAC7	200,000.00		198,266.00	211,824.00
	MH SUB I LLC	AMENDMENT NO. 2 INITIAL TERM	1.000	09/13/2024	
		191,500.00		191,021.25	190,818.26
NCO4	45567YAJ4	191,500.00		191,021.25	190,818.26
	INNOPHOS INC	2020 TERM LOAN B	1.000	02/05/2027	
		98,250.00		97,758.75	98,229.37
NCO4	45778EAG9	98,250.00		97,758.75	98,229.37
	INTL FLAVOR + FRAGRANCES	COMPANY GUAR 144A 12/50 3.468	3.468	12/01/2050	
		125,000.00		124,988.75	130,952.50
NCO4	459506AS0	125,000.00		124,988.75	130,952.50
	INTERNATIONAL PAPER CO	SR UNSECURED 08/48 4.35	4.350	08/15/2048	
		54,000.00		53,944.92	66,142.98
NCO4	460146CS0	54,000.00		53,944.92	66,142.98
	INTESA SANPAOLO SPA	SR UNSECURED 144A 09/29 4	4.000	09/23/2029	
		200,000.00		213,710.00	214,488.00
NCO4	46115HBL0	200,000.00		213,710.00	214,488.00
	INTESA SANPAOLO SPA	SUBORDINATED 144A 06/42 VAR	1.000	06/01/2042	
		200,000.00		203,060.00	205,480.00
NCO4	46115HBS5	200,000.00		203,060.00	205,480.00
	JPMORGAN CHASE + CO	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		196,000.00		190,548.75	196,980.00
NCO4	46625HHA1	196,000.00		190,548.75	196,980.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
	JPMORGAN CHASE + CO	JR SUBORDINA 12/49 VAR	1.000	12/31/2049		
		400,000.00			406,000.00	417,000.00
NCO4	48126HAA8	400,000.00			406,000.00	417,000.00
	JPMORGAN CHASE + CO	JR SUBORDINA 10/49 VAR	1.000	10/29/2049		
		1,300,000.00			1,333,975.00	1,371,500.00
NCO4	48126HAC4	1,300,000.00			1,333,975.00	1,371,500.00
	JPMORGAN CHASE + CO	JR SUBORDINA 12/99 VAR	1.000	12/31/2099		
		200,000.00			205,200.00	205,250.00
NCO4	48128BAG6	200,000.00			205,200.00	205,250.00
	JPMORGAN CHASE + CO	JR SUBORDINA 12/99 VAR	1.000	12/31/2099		
		200,000.00			200,000.00	199,500.00
NCO4	48128BAN1	200,000.00			200,000.00	199,500.00
	JUNIPER NETWORKS INC	SR UNSECURED 03/41 5.95	5.950	03/15/2041		
		200,000.00			199,910.00	264,618.00
NCO4	48203RAD6	200,000.00			199,910.00	264,618.00
	KANSAS CITY SOUTHERN	COMPANY GUAR 05/43 4.3	4.300	05/15/2043		
		200,000.00			220,994.00	232,710.00
NCO4	485170AQ7	200,000.00			220,994.00	232,710.00
	KANSAS CITY SOUTHERN	COMPANY GUAR 08/45 4.95	4.950	08/15/2045		
		200,000.00			225,120.00	254,002.00
NCO4	485170AS3	200,000.00			225,120.00	254,002.00
	KILROY REALTY LP	COMPANY GUAR 11/32 2.5	2.500	11/15/2032		
		100,000.00			99,364.00	96,716.00
NCO4	49427RAQ5	100,000.00			99,364.00	96,716.00
	KILROY REALTY LP	COMPANY GUAR 11/33 2.65	2.650	11/15/2033		
		100,000.00			99,957.00	97,199.00
NCO4	49427RAR3	100,000.00			99,957.00	97,199.00
	KINDER MORGAN ENER PART	COMPANY GUAR 03/31 7.4	7.400	03/15/2031		
		100,000.00			87,746.00	133,510.00
NCO4	494550AJ5	100,000.00			87,746.00	133,510.00
	KINDER MORGAN ENER PART	COMPANY GUAR 02/37 6.5	6.500	02/01/2037		
		200,000.00			199,606.00	264,170.00
NCO4	494550AV8	200,000.00			199,606.00	264,170.00
	KRAFT HEINZ FOODS CO	COMPANY GUAR 02/40 6.5	6.500	02/09/2040		
		200,000.00			272,870.66	284,450.00
NCO4	50076QAN6	200,000.00			272,870.66	284,450.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	LBM ACQUISITION LLCV	TERM LOAN B	1.000	12/17/2027	
		418,221.49		414,148.02	415,118.29
NCO4	50179JAB4	418,221.49		414,148.02	415,118.29
	LBM ACQUISITION LLC	2021 INCREMENTAL TERM LOAN B2	1.000	12/17/2027	
		0.03		0.03	0.03
NCO4	50179JAF5	0.03		0.03	0.03
	LBM ACQUISITION LLC	2021 INCREMENTAL DDTL B2	1.000	12/17/2027	
		130,000.00		128,733.80	129,035.40
NCO4	50179JAG3	130,000.00		128,733.80	129,035.40
	LAS VEGAS SANDS CORP	SR UNSECURED 08/29 3.9	3.900	08/08/2029	
		250,000.00		266,587.50	251,742.50
NCO4	517834AF4	250,000.00		266,587.50	251,742.50
	LAS VEGAS SANDS CORP	SR UNSECURED 06/25 2.9	2.900	06/25/2025	
		100,000.00		99,875.00	99,726.00
NCO4	517834AH0	100,000.00		99,875.00	99,726.00
	LEVEL 3 FINANCING INC	2019 TERM LOAN B	1.000	03/01/2027	
		337,327.84		337,327.84	333,532.90
NCO4	52729KAP1	337,327.84		337,327.84	333,532.90
	LIVE NATION ENTERTAINMEN	SR SECURED 144A 01/28 3.75	3.750	01/15/2028	
		200,000.00		200,000.00	198,500.00
NCO4	538034AX7	200,000.00		200,000.00	198,500.00
	LLOYDS BANKING GROUP PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	226,042.00
NCO4	539439AU3	200,000.00		200,000.00	226,042.00
	LLOYDS BANKING GROUP PLC	SUBORDINATED 01/48 4.344	4.344	01/09/2048	
		300,000.00		300,000.00	349,677.00
NCO4	53944YAE3	300,000.00		300,000.00	349,677.00
	MDC HOLDINGS INC	COMPANY GUAR 08/61 3.966	3.966	08/06/2061	
		100,000.00		100,000.00	95,620.00
NCO4	552676AV0	100,000.00		100,000.00	95,620.00
	MASTR ASSET BACKED SECURITIES	MABS 2007 WMC1 A2	1.000	01/25/2037	
		45,482.49		45,469.24	16,931.57
NCO4	55275TAB4	45,482.49		45,469.24	16,931.57
	MGM RESORTS INTL	COMPANY GUAR 06/25 5.75	5.750	06/15/2025	
		132,000.00		132,000.00	142,065.00
NCO4	552953CE9	132,000.00		132,000.00	142,065.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MGM CHINA HOLDINGS LTD	SR UNSECURED 144A 02/27 4.75	4.750	02/01/2027	
		400,000.00		409,360.00	396,208.00
NCO4	55300RAG6	400,000.00		409,360.00	396,208.00
	MGM GROWTH/MGM FINANCE	COMPANY GUAR 144A 02/29 3.875	3.875	02/15/2029	
		200,000.00		200,000.00	210,000.00
NCO4	55303XAL9	200,000.00		200,000.00	210,000.00
	GENESEE + WYOMING INC NEW	TERM LOAN	1.000	12/30/2026	
		98,500.00		98,007.50	98,007.50
NCO4	55316HAB1	98,500.00		98,007.50	98,007.50
	MPLX LP	SR UNSECURED 04/58 4.9	4.900	04/15/2058	
		100,000.00		99,289.00	115,075.00
NCO4	55336VAP5	100,000.00		99,289.00	115,075.00
	MPLX LP	SR UNSECURED 12/47 5.2	5.200	12/01/2047	
		150,000.00		150,522.50	182,137.50
NCO4	55336VBP4	150,000.00		150,522.50	182,137.50
	MARATHON OIL CORP	SR UNSECURED 10/37 6.6	6.600	10/01/2037	
		100,000.00		119,454.00	130,658.00
NCO4	565849AE6	100,000.00		119,454.00	130,658.00
	MARATHON PETROLEUM CORP	SR UNSECURED 03/41 6.5	6.500	03/01/2041	
		100,000.00		129,621.00	137,488.00
NCO4	56585AAF9	100,000.00		129,621.00	137,488.00
	MARRIOTT OWNERSHIP RESOR	COMPANY GUAR 144A 06/29 4.5	4.500	06/15/2029	
		100,000.00		101,125.00	100,652.00
NCO4	57164PAH9	100,000.00		101,125.00	100,652.00
	MARRIOTT INTERNATIONAL	SR UNSECURED 06/30 4.625	4.625	06/15/2030	
		100,000.00		107,226.00	112,495.00
NCO4	571903BE2	100,000.00		107,226.00	112,495.00
	MARRIOTT INTERNATIONAL	SR UNSECURED 10/32 3.5	3.500	10/15/2032	
		100,000.00		99,278.00	104,725.00
NCO4	571903BF9	100,000.00		99,278.00	104,725.00
	MARVELL TECHNOLOGY INC	COMPANY GUAR 04/31 2.95	2.950	04/15/2031	
		50,000.00		49,986.50	50,947.00
NCO4	573874AJ3	50,000.00		49,986.50	50,947.00
	MASCO CORP	SR UNSECURED 08/29 7.75	7.750	08/01/2029	
		70,000.00		77,350.00	93,499.00
NCO4	574599AT3	70,000.00		77,350.00	93,499.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MCDONALD S CORP	SR UNSECURED 09/49 3.625	3.625	09/01/2049	
		100,000.00		98,075.00	110,573.00
NCO4	58013MFK5	100,000.00		98,075.00	110,573.00
	MELCO RESORTS FINANCE	SR UNSECURED 144A 07/27 5.625	5.625	07/17/2027	
		500,000.00		507,750.00	493,465.00
NCO4	58547DAC3	500,000.00		507,750.00	493,465.00
	METLIFE CAPITAL TRUST IV	JR SUBORDINA 144A 12/67 7.875	7.875	12/15/2067	
		200,000.00		264,500.00	273,000.00
NCO4	591560AA5	200,000.00		264,500.00	273,000.00
	MICRON TECHNOLOGY INC	SR UNSECURED 11/41 3.366	3.366	11/01/2041	
		300,000.00		300,000.00	308,061.00
NCO4	595112BT9	300,000.00		300,000.00	308,061.00
	MID AMERICA APARTMENTS	SR UNSECURED 09/51 2.875	2.875	09/15/2051	
		100,000.00		98,588.00	98,451.00
NCO4	59523UAU1	100,000.00		98,588.00	98,451.00
	MIDCAP FINANCIAL	SR UNSECURED 144A 01/30 5.625	5.625	01/15/2030	
		200,000.00		200,000.00	200,520.00
NCO4	59590AAA7	200,000.00		200,000.00	200,520.00
	MILEAGE PLUS HLDINGS LLC	SR SECURED 144A 06/27 6.5	6.500	06/20/2027	
		200,000.00		216,000.00	213,500.00
NCO4	599191AA1	200,000.00		216,000.00	213,500.00
	MOODY S CORPORATION	SR UNSECURED 07/44 5.25	5.250	07/15/2044	
		200,000.00		203,326.00	271,728.00
NCO4	615369AE5	200,000.00		203,326.00	271,728.00
	MORGAN STANLEY	JR SUBORDINA VAR	1.000	12/31/2099	
		200,000.00		192,800.00	207,500.00
NCO4	61745VAB9	200,000.00		192,800.00	207,500.00
	MORGAN STANLEY	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		600,000.00		600,000.00	628,590.00
NCO4	61772BAC7	600,000.00		600,000.00	628,590.00
	MOTOROLA SOLUTIONS INC	SR UNSECURED 09/44 5.5	5.500	09/01/2044	
		100,000.00		99,881.00	130,167.00
NCO4	620076BE8	100,000.00		99,881.00	130,167.00
	NXP BV/NXP FUNDING LLC	COMPANY GUAR 144A 12/28 5.55	5.550	12/01/2028	
		100,000.00		99,759.00	119,763.00
NCO4	62947QAY4	100,000.00		99,759.00	119,763.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	NXP BV/NXP FDG/NXP USA	COMPANY GUAR 144A 06/29 4.3	4.300	06/18/2029	
		100,000.00		99,654.00	112,033.00
NCO4	62954HAB4	100,000.00		99,654.00	112,033.00
	NATIONAL HEALTH INVESTOR	COMPANY GUAR 02/31 3	3.000	02/01/2031	
		100,000.00		99,196.00	96,415.00
NCO4	63633DAF1	100,000.00		99,196.00	96,415.00
	NATIONWIDE BLDG SOCIETY	SR UNSECURED 144A 07/30 VAR	1.000	07/18/2030	
		300,000.00		300,000.00	329,592.00
NCO4	63861VAE7	300,000.00		300,000.00	329,592.00
	NATWEST GROUP PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	196,000.00
NCO4	639057AD0	200,000.00		200,000.00	196,000.00
	NETFLIX INC	SR UNSECURED 144A 06/30 4.875	4.875	06/15/2030	
		200,000.00		221,000.00	233,250.00
NCO4	64110LAV8	200,000.00		221,000.00	233,250.00
	NEUBERGER BERMAN GRP/FIN	SR UNSECURED 144A 04/45 4.875	4.875	04/15/2045	
		200,000.00		185,764.32	236,578.00
NCO4	64128XAE0	200,000.00		185,764.32	236,578.00
	NEWCREST FINANCE PTY LTD	COMPANY GUAR 144A 11/41 5.75	5.750	11/15/2041	
		200,000.00		200,497.00	261,702.00
NCO4	65120FAB0	200,000.00		200,497.00	261,702.00
	NEWMONT CORP	COMPANY GUAR 10/39 6.25	6.250	10/01/2039	
		200,000.00		197,616.00	278,892.00
NCO4	651639AM8	200,000.00		197,616.00	278,892.00
	NEWMONT CORP	COMPANY GUAR 06/44 5.45	5.450	06/09/2044	
		200,000.00		229,872.00	265,864.00
NCO4	651639AV8	200,000.00		229,872.00	265,864.00
	NISOURCE INC	SR UNSECURED 05/47 4.375	4.375	05/15/2047	
		100,000.00		99,918.00	117,746.00
NCO4	65473QBF9	100,000.00		99,918.00	117,746.00
	NISOURCE INC	SR UNSECURED 03/48 3.95	3.950	03/30/2048	
		100,000.00		99,892.00	112,316.00
NCO4	65473QBG7	100,000.00		99,892.00	112,316.00
	NISSAN MOTOR CO	SR UNSECURED 144A 09/27 4.345	4.345	09/17/2027	
		200,000.00		221,700.00	215,910.00
NCO4	654744AC5	200,000.00		221,700.00	215,910.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT VALUE
		SHARES/PAR		(D) COST	
	NISSAN MOTOR CO	SR UNSECURED 144A 09/30 4.81	4.810	09/17/2030	
		400,000.00		447,758.00	447,344.00
NCO4	654744AD3	400,000.00		447,758.00	447,344.00
	NOMURA HOLDINGS INC	SR UNSECURED 01/30 3.103	3.103	01/16/2030	
		200,000.00		200,000.00	206,160.00
NCO4	65535HAQ2	200,000.00		200,000.00	206,160.00
	NORFOLK SOUTHERN CORP	SR UNSECURED 08/52 4.05	4.050	08/15/2052	
		300,000.00		299,382.00	360,555.00
NCO4	655844BV9	300,000.00		299,382.00	360,555.00
	NORTHROP GRUMMAN CORP	SR UNSECURED 10/47 4.03	4.030	10/15/2047	
		100,000.00		99,844.00	117,922.00
NCO4	666807BP6	100,000.00		99,844.00	117,922.00
	OCCIDENTAL PETROLEUM COR	SR UNSECURED 04/46 4.4	4.400	04/15/2046	
		300,000.00		297,672.00	307,500.00
NCO4	674599CJ2	300,000.00		297,672.00	307,500.00
	OCCIDENTAL PETROLEUM COR	SR UNSECURED 08/39 4.3	4.300	08/15/2039	
		400,000.00		402,368.00	398,908.00
NCO4	674599CX1	400,000.00		402,368.00	398,908.00
	OHIO NAT FINANCIAL SRVS	SR UNSECURED 144A 01/30 5.8	5.800	01/24/2030	
		200,000.00		199,864.00	226,464.00
NCO4	67740QAH9	200,000.00		199,864.00	226,464.00
	OMEGA HLTHCARE INVESTORS	COMPANY GUAR 01/28 4.75	4.750	01/15/2028	
		200,000.00		198,742.00	220,660.00
NCO4	681936BK5	200,000.00		198,742.00	220,660.00
	ONEOK PARTNERS LP	COMPANY GUAR 10/37 6.85	6.850	10/15/2037	
		300,000.00		299,073.00	402,042.00
NCO4	68268NAD5	300,000.00		299,073.00	402,042.00
	ONEOK PARTNERS LP	COMPANY GUAR 02/41 6.125	6.125	02/01/2041	
		200,000.00		215,640.00	251,974.00
NCO4	68268NAG8	200,000.00		215,640.00	251,974.00
	ONEOK PARTNERS LP	COMPANY GUAR 09/43 6.2	6.200	09/15/2043	
		100,000.00		99,567.00	129,074.00
NCO4	68268NAM5	100,000.00		99,567.00	129,074.00
	ONEOK INC	COMPANY GUAR 07/48 5.2	5.200	07/15/2048	
		300,000.00		297,603.00	362,547.00
NCO4	682680AV5	300,000.00		297,603.00	362,547.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ORACLE CORP	SR UNSECURED 07/46 4	4.000	07/15/2046	
		400,000.00		399,928.00	415,168.00
NCO4	68389XBJ3	400,000.00		399,928.00	415,168.00
	ORACLE CORP	SR UNSECURED 04/50 3.6	3.600	04/01/2050	
		600,000.00		637,482.00	587,484.00
NCO4	68389XBX2	600,000.00		637,482.00	587,484.00
	ORACLE CORP	SR UNSECURED 03/41 3.65	3.650	03/25/2041	
		1,000,000.00		993,260.00	1,011,130.00
NCO4	68389XBZ7	1,000,000.00		993,260.00	1,011,130.00
	OWL ROCK CAPITAL CORP	SR UNSECURED 06/28 2.875	2.875	06/11/2028	
		100,000.00		99,899.00	98,158.00
NCO4	69121KAG9	100,000.00		99,899.00	98,158.00
	PNC FINANCIAL SERVICES	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,025.00	98,424.00
NCO4	693475BC8	100,000.00		100,025.00	98,424.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 08/42 3.75	3.750	08/15/2042	
		100,000.00		102,084.00	93,055.00
NCO4	694308HA8	100,000.00		102,084.00	93,055.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 02/44 4.75	4.750	02/15/2044	
		400,000.00		465,980.00	414,808.00
NCO4	694308HH3	400,000.00		465,980.00	414,808.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 03/45 4.3	4.300	03/15/2045	
		100,000.00		101,336.00	101,101.00
NCO4	694308HL4	100,000.00		101,336.00	101,101.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 03/46 4.25	4.250	03/15/2046	
		200,000.00		213,060.00	199,570.00
NCO4	694308HN0	200,000.00		213,060.00	199,570.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 12/27 3.3	3.300	12/01/2027	
		100,000.00		104,284.00	101,641.00
NCO4	694308HW0	100,000.00		104,284.00	101,641.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 02/31 2.5	2.500	02/01/2031	
		100,000.00		97,995.00	95,256.00
NCO4	694308JG3	100,000.00		97,995.00	95,256.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 08/50 3.5	3.500	08/01/2050	
		200,000.00		197,662.00	185,272.00
NCO4	694308JJ7	200,000.00		197,662.00	185,272.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/30 4.55	4.550	07/01/2030	
		300,000.00		339,367.00	324,360.00
NCO4	694308JM0	300,000.00		339,367.00	324,360.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/40 4.5	4.500	07/01/2040	
		300,000.00		303,927.00	312,420.00
NCO4	694308JQ1	300,000.00		303,927.00	312,420.00
	PENNSYLVANIA ELECTRIC CO	SR UNSECURED 10/38 6.15	6.150	10/01/2038	
		750,000.00		748,387.50	1,012,972.50
NCO4	708696BV0	750,000.00		748,387.50	1,012,972.50
	PERUSAHAAN LISTRIK NEGAR	SR UNSECURED 144A 06/50 4	4.000	06/30/2050	
		200,000.00		196,566.00	194,130.00
NCO4	71568PAP4	200,000.00		196,566.00	194,130.00
	PETROLEOS MEXICANOS	COMPANY GUAR 144A 02/32 6.7	6.700	02/16/2032	
		298,000.00		299,560.03	300,980.00
NCO4	71643VAA3	298,000.00		299,560.03	300,980.00
	PETROBRAS GLOBAL FINANCE	COMPANY GUAR 01/30 5.093	5.093	01/15/2030	
		321,000.00		334,055.07	333,862.47
NCO4	71647NBE8	321,000.00		334,055.07	333,862.47
	PETROBRAS GLOBAL FINANCE	COMPANY GUAR 06/50 6.75	6.750	06/03/2050	
		300,000.00		360,000.00	313,875.00
NCO4	71647NBG3	300,000.00		360,000.00	313,875.00
	PHYSICIANS REALTY LP	COMPANY GUAR 01/28 3.95	3.950	01/15/2028	
		100,000.00		94,936.00	109,213.00
NCO4	71951QAB8	100,000.00		94,936.00	109,213.00
	PROSUS NV	SR UNSECURED 144A 02/51 3.832	3.832	02/08/2051	
		200,000.00		199,984.00	186,532.00
NCO4	74365PAE8	200,000.00		199,984.00	186,532.00
	PUG LLC	USD TERM LOAN	1.000	02/12/2027	
		198,984.78		196,994.94	195,253.82
NCO4	74530DAC9	198,984.78		196,994.94	195,253.82
	RPI INTERMEDIATE FIN PRTNRSHP	2020 TERM LOAN B1	1.000	02/11/2027	
		78,451.02		78,254.88	78,312.16
NCO4	74968YAC4	78,451.02		78,254.88	78,312.16
	REGENCY CENTERS LP	COMPANY GUAR 02/47 4.4	4.400	02/01/2047	
		100,000.00		99,110.00	117,529.00
NCO4	75884RAW3	100,000.00		99,110.00	117,529.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	REYNOLDS AMERICAN INC	COMPANY GUAR 08/45 5.85	5.850	08/15/2045	
		300,000.00		308,292.00	364,512.00
NCO4	761713BB1	300,000.00		308,292.00	364,512.00
	RIO OIL FINANCE TRUST	SR SECURED 144A 01/27 9.75	9.750	01/06/2027	
		136,623.44		136,623.44	156,433.84
NCO4	76716XAB8	136,623.44		136,623.44	156,433.84
	ROCKIES EXPRESS PIPELINE	SR UNSECURED 144A 04/40 6.875	6.875	04/15/2040	
		150,000.00		146,253.00	169,501.50
NCO4	77340RAM9	150,000.00		146,253.00	169,501.50
	ROCKIES EXPRESS PIPELINE	SR UNSECURED 144A 07/29 4.95	4.950	07/15/2029	
		200,000.00		199,808.00	212,956.00
NCO4	77340RAR8	200,000.00		199,808.00	212,956.00
	ROGERS COMMUNICATIONS IN	COMPANY GUAR 11/49 3.7	3.700	11/15/2049	
		100,000.00		98,926.00	104,961.00
NCO4	775109BP5	100,000.00		98,926.00	104,961.00
	ROLLS ROYCE PLC	COMPANY GUAR 144A 10/25 3.625	3.625	10/14/2025	
		200,000.00		200,500.00	203,000.00
NCO4	77578JAB4	200,000.00		200,500.00	203,000.00
	ROLLS ROYCE PLC	COMPANY GUAR 144A 10/27 5.75	5.750	10/15/2027	
		200,000.00		215,500.00	221,180.00
NCO4	77578JAC2	200,000.00		215,500.00	221,180.00
	NATWEST GROUP PLC	SR UNSECURED 01/30 VAR	1.000	01/27/2030	
		200,000.00		200,000.00	231,958.00
NCO4	78009PEH0	200,000.00		200,000.00	231,958.00
	NATWEST GROUP PLC	SR UNSECURED 05/29 VAR	1.000	05/18/2029	
		200,000.00		200,000.00	228,746.00
NCO4	780097BG5	200,000.00		200,000.00	228,746.00
	NATWEST GROUP PLC	SR UNSECURED 05/30 VAR	1.000	05/08/2030	
		300,000.00		300,000.00	336,951.00
NCO4	780097BL4	300,000.00		300,000.00	336,951.00
	ROYALTY PHARMA PLC	COMPANY GUAR 09/40 3.3	3.300	09/02/2040	
		200,000.00		191,112.00	199,424.00
NCO4	78081BAL7	200,000.00		191,112.00	199,424.00
	SLM CORP	SR UNSECURED 10/25 4.2	4.200	10/29/2025	
		100,000.00		100,000.00	104,500.00
NCO4	78442PGD2	100,000.00		100,000.00	104,500.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SABRA HEALTH CARE LP	COMPANY GUAR 12/31 3.2	3.200	12/01/2031	
		100,000.00		98,940.00	97,724.00
NCO4	78574MAA1	100,000.00		98,940.00	97,724.00
	SAMMONS FINANCIAL GROUP	SR UNSECURED 144A 04/31 3.35	3.350	04/16/2031	
		300,000.00		299,316.00	302,286.00
NCO4	79588TAD2	300,000.00		299,316.00	302,286.00
	SANDS CHINA LTD	SR UNSECURED 08/28 5.4	5.400	08/08/2028	
		500,000.00		574,315.00	538,210.00
NCO4	80007RAE5	500,000.00		574,315.00	538,210.00
	SANDS CHINA LTD	SR UNSECURED 08/25 5.125	5.125	08/08/2025	
		200,000.00		217,154.00	209,812.00
NCO4	80007RAF2	200,000.00		217,154.00	209,812.00
	SANTANDER UK GROUP HLDGS	SR UNSECURED 03/32 VAR	1.000	03/15/2032	
		500,000.00		503,295.00	504,930.00
NCO4	80281LAP0	500,000.00		503,295.00	504,930.00
	SANTOS FINANCE LTD	COMPANY GUAR 144A 04/31 3.649	3.649	04/29/2031	
		200,000.00		200,690.00	203,638.00
NCO4	803014AA7	200,000.00		200,690.00	203,638.00
	CHARLES SCHWAB CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		99,000.00	103,594.00
NCO4	808513AR6	100,000.00		99,000.00	103,594.00
	CHARLES SCHWAB CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		400,000.00		400,000.00	404,000.00
NCO4	808513BJ3	400,000.00		400,000.00	404,000.00
	CHARLES SCHWAB CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		300,000.00		300,000.00	306,000.00
NCO4	808513BK0	300,000.00		300,000.00	306,000.00
	SECURITIZED ASSET BACKED RECEI	SABR 2007 BR5 A2A	1.000	05/25/2037	
		20,421.98		20,434.90	17,927.41
NCO4	81379EAA0	20,421.98		20,434.90	17,927.41
	SEMPRA ENERGY	SR UNSECURED 10/39 6	6.000	10/15/2039	
		100,000.00		126,247.00	138,019.00
NCO4	816851AP4	100,000.00		126,247.00	138,019.00
	SITKA HOLDINGS L	SR SECURED 144A 07/26 VAR	1.000	07/06/2026	
		400,000.00		396,000.00	409,416.00
NCO4	82987VAA4	400,000.00		396,000.00	409,416.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SOCIETE GENERALE	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	214,500.00
NCO4	83367TBV0	200,000.00		200,000.00	214,500.00
	SOUNDVIEW HOME EQUITY LOAN TRU	SVHE 2007 OPT1 2A1	1.000	06/25/2037	
		9,431.03		9,431.03	7,924.86
NCO4	83612TAB8	9,431.03		9,431.03	7,924.86
	SOUTHERN CO	JR SUBORDINA 09/51 VAR	1.000	09/15/2051	
		200,000.00		200,000.00	200,000.00
NCO4	842587DJ3	200,000.00		200,000.00	200,000.00
	SOUTHERN CO GAS CAPITAL	COMPANY GUAR 05/47 4.4	4.400	05/30/2047	
		300,000.00		299,295.00	348,321.00
NCO4	8426EPAC2	300,000.00		299,295.00	348,321.00
	SPECTRA ENERGY PARTNERS	COMPANY GUAR 03/45 4.5	4.500	03/15/2045	
		300,000.00		297,702.00	346,782.00
NCO4	84756NAG4	300,000.00		297,702.00	346,782.00
	SPIRIT AEROSYSTEMS INC	SECURED 144A 04/25 7.5	7.500	04/15/2025	
		500,000.00		538,750.00	524,375.00
NCO4	85205TAL4	500,000.00		538,750.00	524,375.00
	SPRINT CORP	COMPANY GUAR 06/24 7.125	7.125	06/15/2024	
		200,000.00		213,125.00	224,532.00
NCO4	85207UAH8	200,000.00		213,125.00	224,532.00
	STANDARD CHARTERED PLC	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	198,500.00
NCO4	853254BX7	200,000.00		200,000.00	198,500.00
	STANDARD INDUSTRIES INC	SR UNSECURED 144A 01/28 4.75	4.750	01/15/2028	
		100,000.00		99,625.00	103,250.00
NCO4	853496AD9	100,000.00		99,625.00	103,250.00
	STANDARD INDUSTRIES INC	SR UNSECURED 144A 07/30 4.375	4.375	07/15/2030	
		100,000.00		103,250.00	102,051.00
NCO4	853496AG2	100,000.00		103,250.00	102,051.00
	STANDARD INDUSTRIES INC.	2021 TERM LOAN B	1.000	09/22/2028	
		64,025.00		63,384.75	64,158.49
NCO4	85350EAB2	64,025.00		63,384.75	64,158.49
	STARWOOD PROPERTY TRUST	SR UNSECURED 144A 07/26 3.625	3.625	07/15/2026	
		100,000.00		100,000.00	99,500.00
NCO4	85571BAU9	100,000.00		100,000.00	99,500.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	STATION CASINOS LLC	COMPANY GUAR 144A 12/31 4.625	4.625	12/01/2031	
		100,000.00		100,000.00	100,820.00
NCO4	857691AH2	100,000.00		100,000.00	100,820.00
	STRYKER CORP	SR UNSECURED 03/46 4.625	4.625	03/15/2046	
		200,000.00		201,366.12	256,110.00
NCO4	863667AJ0	200,000.00		201,366.12	256,110.00
	STUDIO CITY FINANCE LTD	COMPANY GUAR 144A 07/25 6	6.000	07/15/2025	
		200,000.00		200,000.00	194,500.00
NCO4	86389QAE2	200,000.00		200,000.00	194,500.00
	STUDIO CITY FINANCE LTD	COMPANY GUAR 144A 01/29 5	5.000	01/15/2029	
		300,000.00		300,000.00	268,500.00
NCO4	86389QAG7	300,000.00		300,000.00	268,500.00
	SUZANO AUSTRIA GMBH	COMPANY GUAR 144A 03/47 7	7.000	03/16/2047	
		200,000.00		201,500.00	253,352.00
NCO4	86964WAB8	200,000.00		201,500.00	253,352.00
	TD SYNNEX CORP	SR UNSECURED 144A 08/28 2.375	2.375	08/09/2028	
		100,000.00		100,000.00	97,070.00
NCO4	87162WAG5	100,000.00		100,000.00	97,070.00
	T MOBILE USA INC	SR SECURED 04/30 3.875	3.875	04/15/2030	
		100,000.00		109,525.00	109,375.00
NCO4	87264ABF1	100,000.00		109,525.00	109,375.00
	T MOBILE USA INC	SR SECURED 02/41 3	3.000	02/15/2041	
		200,000.00		198,918.00	195,262.00
NCO4	87264ABL8	200,000.00		198,918.00	195,262.00
	T MOBILE USA INC	SR SECURED 02/51 3.3	3.300	02/15/2051	
		600,000.00		581,856.00	585,990.00
NCO4	87264ABN4	600,000.00		581,856.00	585,990.00
	T MOBILE USA INC	COMPANY GUAR 144A 04/29 3.375	3.375	04/15/2029	
		400,000.00		404,000.00	407,576.00
NCO4	87264ACD5	400,000.00		404,000.00	407,576.00
	TEGNA INC	COMPANY GUAR 03/28 4.625	4.625	03/15/2028	
		100,000.00		100,000.00	101,079.00
NCO4	87901JAJ4	100,000.00		100,000.00	101,079.00
	TELEFONICA EMISIONES SAU	COMPANY GUAR 03/47 5.213	5.213	03/08/2047	
		300,000.00		303,026.00	372,456.00
NCO4	87938WAU7	300,000.00		303,026.00	372,456.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TELEFONICA EMISIONES SAU	COMPANY GUAR 03/38 4.665	4.665	03/06/2038	
		200,000.00		194,638.00	230,084.00
NCO4	87938WAV5	200,000.00		194,638.00	230,084.00
	TEMPO ACQUISITION LLC	2021 TERM LOAN B	1.000	08/31/2028	
		199,500.00		199,001.25	200,414.71
NCO4	88023HAE0	199,500.00		199,001.25	200,414.71
	TENNESSEE GAS PIPELINE	COMPANY GUAR 144A 03/30 2.9	2.900	03/01/2030	
		200,000.00		199,602.00	203,150.00
NCO4	880451AZ2	200,000.00		199,602.00	203,150.00
	TIME WARNER CABLE LLC	SR SECURED 05/37 6.55	6.550	05/01/2037	
		500,000.00		473,345.00	654,135.00
NCO4	88732JAJ7	500,000.00		473,345.00	654,135.00
	TIME WARNER CABLE LLC	SR SECURED 09/41 5.5	5.500	09/01/2041	
		200,000.00		210,672.00	242,482.00
NCO4	88732JBB3	200,000.00		210,672.00	242,482.00
	TRANSOCEAN POSEIDON LTD	SR SECURED 144A 02/27 6.875	6.875	02/01/2027	
		100,000.00		99,250.00	96,625.00
NCO4	89383JAA6	100,000.00		99,250.00	96,625.00
	TRUIST FINANCIAL CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		107,500.00	111,750.00
NCO4	89832QAF6	100,000.00		107,500.00	111,750.00
	TRUST F/1401	SR UNSECURED 144A 01/44 6.95	6.950	01/30/2044	
		200,000.00		195,250.00	244,500.00
NCO4	898324AB4	200,000.00		195,250.00	244,500.00
	UDR INC	COMPANY GUAR 08/31 3	3.000	08/15/2031	
		400,000.00		425,552.00	416,568.00
NCO4	90265EAR1	400,000.00		425,552.00	416,568.00
	US FOODS INC	2021 TERM LOAN B	1.000	11/22/2028	
		100,000.00		99,875.00	100,075.00
NCO4	90351HAE8	100,000.00		99,875.00	100,075.00
	UNITED AIRLINES, INC.	2021 TERM LOAN B	1.000	04/21/2028	
		496,996.24		500,854.30	499,903.67
NCO4	90932RAJ3	496,996.24		500,854.30	499,903.67
	UNIVISION COMMUNICATIONS	2017 REPLACEMENT REPRICED NEW	1.000	03/15/2024	
		173,628.49		169,721.85	173,899.35
NCO4	914908AX6	173,628.49		169,721.85	173,899.35

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VALE OVERSEAS LIMITED	COMPANY GUAR 11/39 6.875	6.875	11/10/2039	
		300,000.00		352,775.00	402,753.00
NCO4	91911TAK9	300,000.00		352,775.00	402,753.00
	VALE OVERSEAS LIMITED	COMPANY GUAR 08/26 6.25	6.250	08/10/2026	
		100,000.00		104,700.00	115,751.00
NCO4	91911TAP8	100,000.00		104,700.00	115,751.00
	VERISIGN INC	SR UNSECURED 06/31 2.7	2.700	06/15/2031	
		200,000.00		202,348.00	201,000.00
NCO4	92343EAM4	200,000.00		202,348.00	201,000.00
	VERIZON COMMUNICATIONS	SR UNSECURED 03/39 4.812	4.812	03/15/2039	
		9,000.00		8,994.18	11,284.02
NCO4	92343VDR2	9,000.00		8,994.18	11,284.02
	VIAD CORP	INITIAL TERM LOAN	1.000	07/30/2028	
		299,250.00		293,265.00	299,064.47
NCO4	92553BAL7	299,250.00		293,265.00	299,064.47
	VIKING CRUISES LTD	SR SECURED 144A 05/25 13	13.000	05/15/2025	
		100,000.00		115,750.00	113,212.00
NCO4	92676XAE7	100,000.00		115,750.00	113,212.00
	VIKING OCEAN CRUISES SHI	SR SECURED 144A 02/29 5.625	5.625	02/15/2029	
		200,000.00		204,000.00	199,750.00
NCO4	92682RAA0	200,000.00		204,000.00	199,750.00
	VMWARE INC	SR UNSECURED 05/30 4.7	4.700	05/15/2030	
		200,000.00		238,348.00	232,772.00
NCO4	928563AF2	200,000.00		238,348.00	232,772.00
	VMWARE INC	SR UNSECURED 08/31 2.2	2.200	08/15/2031	
		100,000.00		99,803.00	98,220.00
NCO4	928563AL9	100,000.00		99,803.00	98,220.00
	VODAFONE GROUP PLC	JR SUBORDINA 04/79 VAR	1.000	04/04/2079	
		100,000.00		100,000.00	120,948.00
NCO4	92857WBQ2	100,000.00		100,000.00	120,948.00
	VMED O2 UK FINAN	SR SECURED 144A 01/31 4.25	4.250	01/31/2031	
		200,000.00		200,000.00	196,000.00
NCO4	92858RAA8	200,000.00		200,000.00	196,000.00
	WEA FINANCE LLC/WESTFIEL	COMPANY GUAR 144A 09/44 4.75	4.750	09/17/2044	
		200,000.00		199,366.00	215,374.00
NCO4	92890HAD4	200,000.00		199,366.00	215,374.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VOYA FINANCIAL INC	COMPANY GUAR 01/48 VAR	1.000	01/23/2048	
		100,000.00		100,000.00	100,439.00
NCO4	929089AF7	100,000.00		100,000.00	100,439.00
	RACKSPACE TECHNOLOGY GLOBAL	2021 TERM LOAN	1.000	02/15/2028	
		198,500.00		197,507.50	197,278.23
NCO4	936RLKII5	198,500.00		197,507.50	197,278.23
	PETCO HEALTH AND WELLNESS CO.	2021 TERM LOAN B	1.000	03/03/2028	
		99,250.00		99,001.88	99,257.44
NCO4	942JDZII1	99,250.00		99,001.88	99,257.44
	WEIR GROUP PLC (THE)	SR UNSECURED 144A 05/26 2.2	2.200	05/13/2026	
		200,000.00		199,548.00	197,208.00
NCO4	94876QAA4	200,000.00		199,548.00	197,208.00
	WELLS FARGO + COMPANY	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		100,000.00		104,500.00	105,514.00
NCO4	949746RG8	100,000.00		104,500.00	105,514.00
	WELLTOWER INC	SR UNSECURED 09/48 4.95	4.950	09/01/2048	
		200,000.00		199,158.00	261,106.00
NCO4	95040QAF1	200,000.00		199,158.00	261,106.00
	WEST FRASER TIMBER CO	SR UNSECURED 144A 10/24 4.35	4.350	10/15/2024	
		100,000.00		100,000.00	106,878.00
NCO4	952845AE5	100,000.00		100,000.00	106,878.00
	WEYERHAEUSER CO	SR UNSECURED 03/25 7.95	7.950	03/15/2025	
		100,000.00		112,021.00	118,916.00
NCO4	962166AU8	100,000.00		112,021.00	118,916.00
	WEYERHAEUSER CO	SR UNSECURED 10/27 6.95	6.950	10/01/2027	
		250,000.00		310,455.00	315,945.00
NCO4	962166AW4	250,000.00		310,455.00	315,945.00
	WEYERHAEUSER CO	SR UNSECURED 03/32 7.375	7.375	03/15/2032	
		700,000.00		723,302.22	984,795.00
NCO4	962166BR4	700,000.00		723,302.22	984,795.00
	WHIRLPOOL CORP	SR UNSECURED 03/43 5.15	5.150	03/01/2043	
		100,000.00		99,636.00	123,954.00
NCO4	96332HCG2	100,000.00		99,636.00	123,954.00
	TRAVEL + LEISURE CO	SR SECURED 144A 03/30 4.625	4.625	03/01/2030	
		200,000.00		204,625.00	201,000.00
NCO4	98310WAQ1	200,000.00		204,625.00	201,000.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TRAVEL + LEISURE CO	SR SECURED 144A 07/26 6.625	6.625	07/31/2026	
		100,000.00		114,625.00	110,884.00
NCO4	98310WAS7	100,000.00		114,625.00	110,884.00
	WYNN MACAU LTD	SR UNSECURED 144A 10/24 4.875	4.875	10/01/2024	
		300,000.00		304,125.00	282,000.00
NCO4	98313RAC0	300,000.00		304,125.00	282,000.00
	WYNN MACAU LTD	SR UNSECURED 144A 08/28 5.625	5.625	08/26/2028	
		1,000,000.00		1,027,750.00	925,990.00
NCO4	98313RAH9	1,000,000.00		1,027,750.00	925,990.00
	WYNN RESORTS FINANCE LLC	COMPANY GUAR 144A 10/29 5.125	5.125	10/01/2029	
		300,000.00		308,562.50	304,500.00
NCO4	983133AA7	300,000.00		308,562.50	304,500.00
	XLIT LTD	COMPANY GUAR 03/45 5.5	5.500	03/31/2045	
		200,000.00		194,715.00	273,726.00
NCO4	98420EAD7	200,000.00		194,715.00	273,726.00
	YARA INTERNATIONAL ASA	SR UNSECURED 144A 06/30 3.148	3.148	06/04/2030	
		100,000.00		100,000.00	103,164.00
NCO4	984851AG0	100,000.00		100,000.00	103,164.00
	ZAYO GROUP HOLDINGS INC	SR SECURED 144A 03/27 4	4.000	03/01/2027	
		200,000.00		200,000.00	197,154.00
NCO4	98919VAA3	200,000.00		200,000.00	197,154.00
	ALLSPRING BUYER LLC	TERM LOAN B	1.000	11/01/2028	
		177,419.35		176,419.34	178,084.67
NCO4	98922AAC0	177,419.35		176,419.34	178,084.67
	ZIMMER BIOMET HOLDINGS	SR UNSECURED 08/35 4.25	4.250	08/15/2035	
		23,000.00		22,620.04	25,632.12
NCO4	98956PAG7	23,000.00		22,620.04	25,632.12
	ZIMMER BIOMET HOLDINGS	SR UNSECURED 08/45 4.45	4.450	08/15/2045	
		100,000.00		106,995.00	118,600.00
NCO4	98956PAH5	100,000.00		106,995.00	118,600.00
	ZOETIS INC	SR UNSECURED 09/47 3.95	3.950	09/12/2047	
		100,000.00		99,408.00	117,410.00
NCO4	98978VAM5	100,000.00		99,408.00	117,410.00
		100,941,316.45		102,918,188.91	110,977,302.07

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORPORATE STOCKS - PREFERRED					
	COBANK ACB	PREFERRED STOCK 12/49 VAR			
		1,000.000		100,000.00	110,450.00
NCO4	19075Q862	1,000.000		100,000.00	110,450.00
		1,000.000		100,000.00	110,450.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORPORATE STOCKS - COMMON					
	MORGAN STANLEY/CASH COLL	DOMESTIC MASTER FORWARD			
		320,000.000		320,000.00	320,000.00
NCO4	03499G916	320,000.000		320,000.00	320,000.00
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL			
		397,000.000		397,000.00	397,000.00
NCO4	922LSZ903	397,000.000		397,000.00	397,000.00
	CCCSNDUS0 FWCC CSNY	FORWARDS CASH COLLATERAL USD			
		40,000.000		40,000.00	40,000.00
NCO4	962UKY905	40,000.000		40,000.00	40,000.00
	CITIBANK CASH COLL CCP	CCSALCUS6 CCP CASH COLL			
		129,000.000		129,000.00	129,000.00
NCO4	971KKQ903	129,000.000		129,000.00	129,000.00
	FUTURES USD CITI COC	CASH COLLATERAL			
		25,000.000		25,000.00	25,000.00
NCO4	980BEZ909	25,000.000		25,000.00	25,000.00
		911,000.000		911,000.00	911,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
PARTN./JOINT VENTURE INTERESTS					
	THIRD POINT OFFSHORE FUND LTD	N 1.50 SERIES 2			
		111,652.140		11,250,000.00	17,144,580.01
NCO1	942KZN900	111,652.140		11,250,000.00	17,144,580.01
	WEISS MULTI STRT CAYMAN LTD	STRATEGY PARTNERS CAYMAN LTD			
		11,250.000		11,250,000.00	12,108,293.69
NCO1	964XQZ908	11,250.000		11,250,000.00	12,108,293.69
		122,902.140		22,500,000.00	29,252,873.70

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
LOANS SECURED BY MTGES-RESID.					
	BEAR STEARNS ADJUSTABLE RATE M	BSARM 2004 2 21A	1.000	05/25/2034	
		148.88		147.84	136.74
NCO4	07384MM82	148.88		147.84	136.74
	COUNTRYWIDE HOME LOANS	CWHL 2005 1 1A1	1.000	03/25/2035	
		77,171.34		23,272.00	70,567.39
NCO4	12669GRM5	77,171.34		23,272.00	70,567.39
	CREDIT SUISSE FIRST BOSTON MOR	CSFB 2003 AR18 2A3	1.000	07/25/2033	
		582.58		574.20	605.13
NCO4	22541QFC1	582.58		574.20	605.13
	FANNIE MAE	FNR 2005 57 KZ	6.000	07/25/2035	
		1,063,103.17		1,060,303.16	1,327,519.04
NCO4	31394ERF7	1,063,103.17		1,060,303.16	1,327,519.04
	FREDDIE MAC	FHR 2748 ZT	5.500	02/15/2024	
		61,081.09		60,228.05	62,783.60
NCO4	31394PUB7	61,081.09		60,228.05	62,783.60
	FANNIE MAE	FNR 2007 39 NZ	4.250	05/25/2037	
		194,977.38		169,212.21	206,706.75
NCO4	31396VSR0	194,977.38		169,212.21	206,706.75
	GSR MORTGAGE LOAN TRUST	GSR 2004 12 3A6	1.000	12/25/2034	
		4,867.98		4,791.91	4,926.41
NCO4	36242DLF8	4,867.98		4,791.91	4,926.41
	JP MORGAN MORTGAGE TRUST	JPMMT 2007 A1 3A3	1.000	07/25/2035	
		16,198.15		16,105.84	16,459.69
NCO4	46630GAJ4	16,198.15		16,105.84	16,459.69
	MERRILL LYNCH MORTGAGE INVESTO	MLMI 2003 A4 3A	1.000	05/25/2033	
		1,288.32		1,252.96	1,285.36
NCO4	589929W87	1,288.32		1,252.96	1,285.36
	MERRILL LYNCH MORTGAGE INVESTO	MLMI 2004 A1 2A2	1.000	02/25/2034	
		1,736.82		1,702.10	1,790.03
NCO4	59020UAC9	1,736.82		1,702.10	1,790.03
	RESIDENTIAL ACCREDIT LOANS, IN	RALI 2006 QS7 A1	6.000	06/25/2036	
		16,190.94		22,113.59	15,678.55
NCO4	748940AA1	16,190.94		22,113.59	15,678.55

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		STRUCTURED ADJUSTABLE RATE MOR SARM 2004 18 4A1	1.000	12/25/2034	
		6,560.62		6,395.09	6,603.65
NCO4	863579FW3	6,560.62		6,395.09	6,603.65
		STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR5 1A1	1.000	10/19/2034	
		6,811.40		6,814.61	6,721.09
NCO4	86359LDX4	6,811.40		6,814.61	6,721.09
		STRUCTURED ASSET MORTGAGE INVE SAMI 2007 AR2 2A1	1.000	03/25/2037	
		3,889.17		3,889.17	1,506.81
NCO4	86363DAH4	3,889.17		3,889.17	1,506.81
		STRUCTURED ADJUSTABLE RATE MOR SARM 2007 4 1A2	1.000	05/25/2037	
		21,353.54		21,347.70	20,913.01
NCO4	86363LAB9	21,353.54		21,347.70	20,913.01
		WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 1A	1.000	08/25/2046	
		35,171.13		35,250.80	35,338.35
NCO4	93363DAA5	35,171.13		35,250.80	35,338.35
		1,511,132.51		1,433,401.23	1,779,541.60

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
OTHER					
	STATE OF QATAR	SR UNSECURED REGS 03/49 4.817	4.817	03/14/2049	
		200,000.00		200,000.00	262,128.00
NCO4	ACI19CPD2	200,000.00		200,000.00	262,128.00
	US LONG BOND(CBT) MAR22	XCBT 20220322	0.000	03/30/2022	
		3.00		0.00	0.00
NCO4	ADI1Z7P67	3.00		0.00	0.00
	US ULTRA BOND CBT MAR22	XCBT 20220322	0.000	03/30/2022	
		2.00		0.00	0.00
NCO4	ADI1Z7957	2.00		0.00	0.00
	317522688	OTC ECAL FN 2.0 100.375	0.000	01/06/2022	
		-100,000.00		-281.25	-39.07
NCO4	AEID84436	-100,000.00		-281.25	-39.07
	317561YS1	OTC EPUT FN 2.0 98.375	0.000	01/06/2022	
		-100,000.00		-468.75	-20.56
NCO4	AEID84444	-100,000.00		-468.75	-20.56
	31750IWK9 OTC ECAL FN 2.0	JAN22 100.734375 CALL	0.000	01/06/2022	
		-100,000.00		-265.63	-7.29
NCO4	AEID85193	-100,000.00		-265.63	-7.29
	317562SS6 OTC EPUT FN 3.0	JAN22 104.0625 PUT	0.000	01/06/2022	
		-100,000.00		-171.88	-410.36
NCO4	AEID85227	-100,000.00		-171.88	-410.36
	317594WE5	OTC ECAL FN 2.0 100.078125	0.000	01/06/2022	
		-100,000.00		-445.31	-110.63
NCO4	AEID85482	-100,000.00		-445.31	-110.63
	31750IWS2	OTC ECAL FN 2.0 100.054687	0.000	01/06/2022	
		-100,000.00		-453.13	-118.73
NCO4	AEID85490	-100,000.00		-453.13	-118.73
	317563YF5	OTC ECAL FN 2.0 100.296875	0.000	01/06/2022	
		-100,000.00		-296.88	-52.79
NCO4	AEID86001	-100,000.00		-296.88	-52.79
	317591071	OTC ECAL FN 2.0 99.898437	0.000	01/06/2022	
		-100,000.00		-375.00	-182.98
NCO4	AEID88379	-100,000.00		-375.00	-182.98

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	317553EO9	OTC EPUT FN 2.0 97.898437	0.000	01/06/2022	
		-100,000.00	-562.50		-9.64
NCO4	AEID88387	-100,000.00	-562.50		-9.64
	317512TI2	OTC ECAL FN 2.0 99.859375	0.000	01/06/2022	
		-100,000.00	-375.00		-201.83
NCO4	AEID88395	-100,000.00	-375.00		-201.83
	317553GC3	OTC EPUT FN 2.0 97.859375	0.000	01/06/2022	
		-100,000.00	-562.50		-9.07
NCO4	AEID88403	-100,000.00	-562.50		-9.07
	31750IY76	OTC ECAL FN 2.0 99.84375	0.000	01/06/2022	
		-100,000.00	-375.00		-209.68
NCO4	AEID88791	-100,000.00	-375.00		-209.68
	3175661P2	OTC EPUT FN 2.0 97.84375	0.000	01/06/2022	
		-100,000.00	-500.00		-8.85
NCO4	AEID88809	-100,000.00	-500.00		-8.85
	317585VE4	OTC EPUT FN 2.0 98.171875	0.000	01/06/2022	
		-100,000.00	-476.56		-14.83
NCO4	AEID90078	-100,000.00	-476.56		-14.83
	317555U73	OTC ECAL FN 2.0 100.171875	0.000	01/06/2022	
		-100,000.00	-312.50		-82.03
NCO4	AEID90086	-100,000.00	-312.50		-82.03
	317524NB8	OTC ECAL FN 2.5 103	0.000	01/06/2022	
		-100,000.00	-179.69		-2.30
NCO4	AEID90094	-100,000.00	-179.69		-2.30
	317565II2	OTC EPUT FN 2.5 101	0.000	01/06/2022	
		-100,000.00	-312.50		-1.86
NCO4	AEID90102	-100,000.00	-312.50		-1.86
	317573KU6	OTC EPUT FN 2.5 100.78125	0.000	01/06/2022	
		-100,000.00	-250.00		-0.74
NCO4	AEID91233	-100,000.00	-250.00		-0.74
	317577GV0	OTC ECAL FN 2.5 102.9375	0.000	01/06/2022	
		-100,000.00	-156.25		-3.49
NCO4	AEID92553	-100,000.00	-156.25		-3.49
	317582ZR8	OTC EPUT FN 2.5 100.9375	0.000	01/06/2022	
		-100,000.00	-304.69		-1.43
NCO4	AEID92561	-100,000.00	-304.69		-1.43

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317533A56	OTC EPUT FN 2.0 98.578125	0.000	01/06/2022	
		-100,000.00		-500.00	-28.72
NCO4	AEID92579	-100,000.00		-500.00	-28.72
	317512W80	OTC ECAL FN 2.0 100.578125	0.000	01/06/2022	
		-100,000.00		-281.25	-16.12
NCO4	AEID92587	-100,000.00		-281.25	-16.12
	317572XJ9	OTC ECAL FN 2.0 100.789062	0.000	01/06/2022	
		-100,000.00		-250.00	-5.38
NCO4	AEID93494	-100,000.00		-250.00	-5.38
	317556L55	OTC EPUT FN 2.0 98.789062	0.000	01/06/2022	
		-100,000.00		-406.25	-41.06
NCO4	AEID93502	-100,000.00		-406.25	-41.06
	317514123	OTC ECAL FN 2.0 100.765625	0.000	01/06/2022	
		-100,000.00		-160.16	-6.14
NCO4	AEID94955	-100,000.00		-160.16	-6.14
	317532M06	OTC EPUT G2 2.5 101.5	0.000	01/13/2022	
		-100,000.00		-218.75	-43.71
NCO4	AEID99657	-100,000.00		-218.75	-43.71
	317511K36	OTC ECAL FN 2.0 100.34375	0.000	02/07/2022	
		-100,000.00		-375.00	-218.16
NCO4	AEIE09670	-100,000.00		-375.00	-218.16
	317596401	OTC ECAL FN 2.0 100.296875	0.000	02/07/2022	
		-100,000.00		-328.13	-229.39
NCO4	AEIE09688	-100,000.00		-328.13	-229.39
	317517PK0	OTC ECAL FN 2.0 100.109375	0.000	02/07/2022	
		-100,000.00		-367.19	-279.89
NCO4	AEIE10827	-100,000.00		-367.19	-279.89
	317541DL1	OTC ECAL FN 2.0 100.40625	0.000	02/07/2022	
		-100,000.00		-316.41	-204.00
NCO4	AEIE15966	-100,000.00		-316.41	-204.00
	3175457D7	OTC ECAL FN 2.0 100.15625	0.000	02/07/2022	
		-100,000.00		-406.25	-266.38
NCO4	AEIE15974	-100,000.00		-406.25	-266.38
	3175859P4	OTC ECAL FN 2.0 100.3125	0.000	02/07/2022	
		-100,000.00		-402.34	-225.59
NCO4	AEIE15982	-100,000.00		-402.34	-225.59

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	317552JB4 ECAL FN 2.0	FEB22 100.125 CALL	0.000	02/07/2022	
		-100,000.00	-335.94		-275.32
NCO4	AEIE16006	-100,000.00	-335.94		-275.32
	317593W07 ECAL FN2.0	FEB22 100.33203125 CALL	0.000	02/07/2022	
		-200,000.00	-617.19		-441.84
NCO4	AEIE17087	-200,000.00	-617.19		-441.84
	31750J303 OTC ECAL FN 2.0	FEB22 100.4375 CALL	0.000	02/07/2022	
		-100,000.00	-281.25		-197.24
NCO4	AEIE17350	-100,000.00	-281.25		-197.24
	317513FO2 ECAL FN 2.0	FEB22 100.921875 CALL	0.000	02/07/2022	
		-100,000.00	-257.81		-115.63
NCO4	AEIE17863	-100,000.00	-257.81		-115.63
	317521OD9	OTC ECAL FN 2.0 100.328125	0.000	02/07/2022	
		-100,000.00	-265.63		-221.85
NCO4	AEIE20354	-100,000.00	-265.63		-221.85
	317517MA5	OTC ECAL FN 2.0 100.355468	0.000	03/07/2022	
		-100,000.00	-273.44		-223.12
NCO4	AEIE22905	-100,000.00	-273.44		-223.12
	317596RP1	OTC ECAL FN 2.0 100.386718	0.000	03/07/2022	
		-100,000.00	-273.44		-215.12
NCO4	AEIE22913	-100,000.00	-273.44		-215.12
	SAUDI INTERNATIONAL BOND	SR UNSECURED REGS 10/46 4.5	4.500	10/26/2046	
		600,000.00	588,090.00		703,056.00
NCO4	M6320UAC3	600,000.00	588,090.00		703,056.00
	STATE OF QATAR	SR UNSECURED REGS 04/48 5.103	5.103	04/23/2048	
		200,000.00	200,000.00		270,666.00
NCO4	M8489SAG2	200,000.00	200,000.00		270,666.00
	317552495 PIMCO	CDSOPT PUT USD 0.9 20220316	0.000	03/16/2022	
		-200,000.00	-222.00		-62.18
NCO4	OP001BL50	-200,000.00	-222.00		-62.18
	317561KN7 PIMCO	CDSOPT PUT USD 1.0 20220316	0.000	03/16/2022	
		-200,000.00	-228.00		-42.86
NCO4	OP001BNB5	-200,000.00	-228.00		-42.86
	317U981Z8 PIMCO	SWAPTION 1.45 CALL USD 202201	0.000	01/31/2022	
		-300,000.00	-4,170.00		-1,047.12
NCO4	OP001BNG4	-300,000.00	-4,170.00		-1,047.12

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U982Z7 PIMCO	SWAPTION 1.91 PUT USD 2022013	0.000	01/31/2022	
		-300,000.00		-4,170.00	-1,855.35
NCO4	OP001BNH2	-300,000.00		-4,170.00	-1,855.35
	3175629V0 PIMCO	CDSOPT PUT USD 0.95 20220316	0.000	03/16/2022	
		-400,000.00		-444.00	-108.40
NCO4	OP001BQL0	-400,000.00		-444.00	-108.40
	317555U81 PIMCO	CDSOPT PUT USD 0.95 20220316	0.000	03/16/2022	
		-300,000.00		-375.00	-81.30
NCO4	OP001BRZ8	-300,000.00		-375.00	-81.30
	317UCG061 PIMCO	SWAPTION 1.4775 CALL USD 2022	0.000	01/04/2022	
		-600,000.00		-6,375.00	-0.96
NCO4	OP001BS12	-600,000.00		-6,375.00	-0.96
	317UCG079 PIMCO	SWAPTION 1.7975 PUT USD 20220	0.000	01/04/2022	
		-600,000.00		-6,375.00	-486.42
NCO4	OP001BS20	-600,000.00		-6,375.00	-486.42
	317562379 PIMCO	CDSOPT PUT USD 1.0 20220316	0.000	03/16/2022	
		-300,000.00		-375.00	-64.29
NCO4	OP001BS46	-300,000.00		-375.00	-64.29
	317U107I5 PIMCO	SWAPTION 1.805 PUT USD 202201	0.000	01/13/2022	
		-200,000.00		-1,690.00	-1,276.24
NCO4	OP001CCM1	-200,000.00		-1,690.00	-1,276.24
	317U108I4 PIMCO	SWAPTION 1.505 CALL USD 20220	0.000	01/13/2022	
		-200,000.00		-1,690.00	-312.96
NCO4	OP001CCN9	-200,000.00		-1,690.00	-312.96
	317U106I6 PIMCO	SWAPTION 1.385 CALL USD 20220	0.000	01/13/2022	
		-500,000.00		-1,700.00	-358.80
NCO4	OP001CCQ2	-500,000.00		-1,700.00	-358.80
	317U105I7 PIMCO	SWAPTION 1.685 PUT USD 202201	0.000	01/13/2022	
		-500,000.00		-1,700.00	-1,095.20
NCO4	OP001CCR0	-500,000.00		-1,700.00	-1,095.20
	317U120I8 PIMCO	SWAPTION 1.605 PUT USD 202201	0.000	01/14/2022	
		-200,000.00		-495.00	-271.30
NCO4	OP001CG54	-200,000.00		-495.00	-271.30
	317U123I5 PIMCO	SWAPTION 1.5325 CALL USD 2022	0.000	01/14/2022	
		-100,000.00		-850.00	-259.29
NCO4	OP001CG62	-100,000.00		-850.00	-259.29

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U122I6 PIMCO	SWAPTION 1.8325 PUT USD 20220	0.000	01/14/2022	
		-100,000.00		-850.00	-533.78
NCO4	OP001CG70	-100,000.00		-850.00	-533.78
	317U121I7 PIMCO	SWAPTION 1.305 CALL USD 20220	0.000	01/14/2022	
		-200,000.00		-495.00	-164.12
NCO4	OP001CG88	-200,000.00		-495.00	-164.12
	317U173I4 PIMCO	SWAPTION 1.52 CALL USD 202201	0.000	01/18/2022	
		-300,000.00		-2,325.00	-775.47
NCO4	OP001CP21	-300,000.00		-2,325.00	-775.47
	317U172I5 PIMCO	SWAPTION 1.82 PUT USD 2022011	0.000	01/18/2022	
		-300,000.00		-2,325.00	-1,989.81
NCO4	OP001CP39	-300,000.00		-2,325.00	-1,989.81
	317U214I5 PIMCO	SWAPTION 1.795 PUT USD 202201	0.000	01/18/2022	
		-200,000.00		-1,730.00	-1,677.54
NCO4	OP001CRS2	-200,000.00		-1,730.00	-1,677.54
	317U215I4 PIMCO	SWAPTION 1.495 CALL USD 20220	0.000	01/18/2022	
		-200,000.00		-1,730.00	-393.98
NCO4	OP001CSF9	-200,000.00		-1,730.00	-393.98
	317U213I6 PIMCO	SWAPTION 1.218 CALL USD 20220	0.000	01/18/2022	
		-200,000.00		-455.00	-65.52
NCO4	OP001CSQ5	-200,000.00		-455.00	-65.52
	317U212I7 PIMCO	SWAPTION 1.518 PUT USD 202201	0.000	01/18/2022	
		-200,000.00		-455.00	-629.58
NCO4	OP001CSR3	-200,000.00		-455.00	-629.58
	317U232I3 PIMCO	SWAPTION 1.515 CALL USD 20220	0.000	01/20/2022	
		-200,000.00		-1,700.00	-617.24
NCO4	OP001CV16	-200,000.00		-1,700.00	-617.24
	317U229I8 PIMCO	SWAPTION 1.815 PUT USD 202201	0.000	01/20/2022	
		-200,000.00		-1,700.00	-1,615.52
NCO4	OP001CV24	-200,000.00		-1,700.00	-1,615.52
	317U231I4 PIMCO	SWAPTION 1.355 CALL USD 20220	0.000	01/20/2022	
		-100,000.00		-332.50	-88.46
NCO4	OP001CV32	-100,000.00		-332.50	-88.46
	317U230I5 PIMCO	SWAPTION 1.655 PUT USD 202201	0.000	01/20/2022	
		-100,000.00		-332.50	-396.21
NCO4	OP001CV40	-100,000.00		-332.50	-396.21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U018I3 PIMCO	SWAPTION 1.525 CALL USD 20220	0.000	01/07/2022	
		-200,000.00		-2,115.00	-122.90
NCO4	OP001C1T8	-200,000.00		-2,115.00	-122.90
	317U017I4 PIMCO	SWAPTION 1.825 PUT USD 202201	0.000	01/07/2022	
		-200,000.00		-2,115.00	-495.70
NCO4	OP001C1W1	-200,000.00		-2,115.00	-495.70
	31750J3P8 PIMCO	CDSOPT PUT USD 0.9 20220420	0.000	04/20/2022	
		-300,000.00		-453.00	-166.74
NCO4	OP001C1X9	-300,000.00		-453.00	-166.74
	317U036I1 PIMCO	SWAPTION 1.463 CALL USD 20220	0.000	01/10/2022	
		-400,000.00		-1,526.00	-467.92
NCO4	OP001C408	-400,000.00		-1,526.00	-467.92
	317U035I2 PIMCO	SWAPTION 1.763 PUT USD 202201	0.000	01/10/2022	
		-400,000.00		-1,526.00	-201.52
NCO4	OP001C416	-400,000.00		-1,526.00	-201.52
	317U067I3 PIMCO	SWAPTION 1.8375 PUT USD 20220	0.000	01/10/2022	
		-300,000.00		-2,734.50	-689.43
NCO4	OP001C5X5	-300,000.00		-2,734.50	-689.43
	317593Y88 PIMCO	CDSOPT PUT USD 0.95 20220420	0.000	04/20/2022	
		-500,000.00		-637.50	-239.50
NCO4	OP001C6B2	-500,000.00		-637.50	-239.50
	3175646R8 PIMCO	CDSOPT PUT USD 0.95 20220420	0.000	04/20/2022	
		-500,000.00		-637.50	-239.50
NCO4	OP001C6C0	-500,000.00		-637.50	-239.50
	317U068I2 PIMCO	SWAPTION 1.5375 CALL USD 2022	0.000	01/10/2022	
		-300,000.00		-2,734.50	-394.08
NCO4	OP001C606	-300,000.00		-2,734.50	-394.08
	317U330I4 PIMCO	SWAPTION 1.96 PUT USD 2022013	0.000	01/31/2022	
		-100,000.00		-932.50	-419.69
NCO4	OP001D4B2	-100,000.00		-932.50	-419.69
	317U323I3 PIMCO	SWAPTION 1.468 CALL USD 20220	0.000	01/31/2022	
		-100,000.00		-362.50	-446.91
NCO4	OP001D448	-100,000.00		-362.50	-446.91
	317U322I4 PIMCO	SWAPTION 1.768 PUT USD 202201	0.000	01/31/2022	
		-100,000.00		-362.50	-262.02
NCO4	OP001D455	-100,000.00		-362.50	-262.02

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U331I3 PIMCO	SWAPTION 1.66 CALL USD 202201	0.000	01/31/2022	
		-100,000.00		-932.50	-1,531.41
NCO4	OP001D497	-100,000.00		-932.50	-1,531.41
	3175DC536 PIMCO	CDSOPT PUT USD 102.0 20220119	0.000	01/19/2022	
		-100,000.00		-490.00	-6.06
NCO4	OP0014XX2	-100,000.00		-490.00	-6.06
	3175XZ012 PIMCO	CDSOPT PUT USD 0.75 20220119	0.000	01/19/2022	
		-900,000.00		-945.00	-8.37
NCO4	OP0015GY6	-900,000.00		-945.00	-8.37
	3175ES373 PIMCO	CDSOPT PUT USD 0.725 20220119	0.000	01/19/2022	
		-400,000.00		-400.00	-4.88
NCO4	OP0015RP3	-400,000.00		-400.00	-4.88
	3175ES290 PIMCO	CDSOPT PUT USD 102.0 20220119	0.000	01/19/2022	
		-100,000.00		-430.00	-6.06
NCO4	OP0015122	-100,000.00		-430.00	-6.06
	317533RY5 PIMCO	CDSOPT PUT USD 101.0 20220119	0.000	01/19/2022	
		-200,000.00		-920.00	-9.44
NCO4	OP0016HZ0	-200,000.00		-920.00	-9.44
	317564ML3 PIMCO	CDSOPT PUT USD 0.85 20220119	0.000	01/19/2022	
		-600,000.00		-691.50	-7.08
NCO4	OP0016203	-600,000.00		-691.50	-7.08
	317555DI8 PIMCO	CDSOPT PUT USD 0.8 20220119	0.000	01/19/2022	
		-600,000.00		-765.00	-9.54
NCO4	OP00165Y6	-600,000.00		-765.00	-9.54
	317537IP5 PIMCO	CDSOPT PUT USD 0.8 20220119	0.000	01/19/2022	
		-400,000.00		-465.20	-6.36
NCO4	OP00167W8	-400,000.00		-465.20	-6.36
	317554NE9 PIMCO	CDSOPT PUT USD 0.8 20220216	0.000	02/16/2022	
		-700,000.00		-808.50	-135.73
NCO4	OP0017S29	-700,000.00		-808.50	-135.73
	317U744Z6 PIMCO	SWAPTION 0.87 CALL USD 202211	0.000	11/02/2022	
		-22,100,000.00		-44,670.00	-23,576.28
NCO4	OP0018WB2	-22,100,000.00		-44,670.00	-23,576.28
	317U743Z7 PIMCO	SWAPTION 1.27 PUT USD 2022110	0.000	11/02/2022	
		-22,100,000.00		-44,670.00	-54,938.39
NCO4	OP0018W89	-22,100,000.00		-44,670.00	-54,938.39

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U867Z7 PIMCO	SWAPTION 1.93625 PUT USD 2022	0.000	01/18/2022	
		-300,000.00		-1,590.00	-95.64
NCO4	OP0019TJ7	-300,000.00		-1,590.00	-95.64
	317U868Z6 PIMCO	SWAPTION 1.53625 CALL USD 202	0.000	01/18/2022	
		-300,000.00		-1,590.00	-1,337.28
NCO4	OP0019TK4	-300,000.00		-1,590.00	-1,337.28
	AMERICAN MUNI PWR OHIO INC OH	AMEPWR 02/50 FIXED 8.084	8.084	02/15/2050	
		400,000.00		400,000.00	757,676.00
NCO4	02765UEK6	400,000.00		400,000.00	757,676.00
	REPUBLIC OF ARGENTINA	SR UNSECURED 07/41 VAR	1.000	07/09/2041	
		1,300,000.00		591,512.00	458,250.00
NCO4	040114HV5	1,300,000.00		591,512.00	458,250.00
	REPUBLIC OF ARGENTINA	SR UNSECURED 07/29 1	1.000	07/09/2029	
		20,633.00		11,381.28	7,479.67
NCO4	040114HX1	20,633.00		11,381.28	7,479.67
	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.2	6.200	12/01/2040	
		200,000.00		200,000.00	273,450.00
NCO4	16772PAQ9	200,000.00		200,000.00	273,450.00
	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.899	6.899	12/01/2040	
		300,000.00		300,000.00	422,526.00
NCO4	167725AC4	300,000.00		300,000.00	422,526.00
	ABU DHABI GOVT INT L	SR UNSECURED 144A 04/50 3.875	3.875	04/16/2050	
		200,000.00		223,780.00	232,958.00
NCO4	29135LAJ9	200,000.00		223,780.00	232,958.00
	FLORIDA ST BRD OF ADMIN FIN CO	FLSGEN 07/25 FIXED 1.258	1.258	07/01/2025	
		300,000.00		300,000.00	298,536.00
NCO4	341271AD6	300,000.00		300,000.00	298,536.00
	GOLDEN ST TOBACCO SECURITIZATI	GLDGEN 06/41 FIXED 3.714	3.714	06/01/2041	
		100,000.00		100,000.00	100,114.00
NCO4	38122ND58	100,000.00		100,000.00	100,114.00
	GOLDEN ST TOBACCO SECURITIZATI	GLDGEN 06/50 FIXED 3.85	3.850	06/01/2050	
		100,000.00		100,000.00	101,715.00
NCO4	38122ND82	100,000.00		100,000.00	101,715.00
	IRVINE RANCH CA WTR DIST	IVRWTR 05/40 FIXED 6.622	6.622	05/01/2040	
		500,000.00		500,000.00	752,900.00
NCO4	4636324P1	500,000.00		500,000.00	752,900.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	STATE OF ISRAEL	SR UNSECURED 01/48 4.125	4.125	01/17/2048	
		300,000.00	297,294.00		367,164.00
NCO4	46513YJJ8	300,000.00	297,294.00		367,164.00
	LOS ANGELES CA CMNTY CLG DIST	LOSHGR 08/32 FIXED 2.106	2.106	08/01/2032	
		400,000.00	400,000.00		391,948.00
NCO4	54438CYP1	400,000.00	400,000.00		391,948.00
	LOS ANGELES CNTY CA PUBLIC WKS	LOSFAC 08/40 FIXED 7.618	7.618	08/01/2040	
		100,000.00	100,000.00		165,076.00
NCO4	54473ENS9	100,000.00	100,000.00		165,076.00
	MUNI ELEC AUTH OF GEORGIA	MELPWR 04/57 FIXED 6.655	6.655	04/01/2057	
		388,000.00	385,260.72		600,220.48
NCO4	626207YM0	388,000.00	385,260.72		600,220.48
	NEW YORK ST THRUWAY AUTH 2ND G	NYSTRN 04/30 FIXED 5.883	5.883	04/01/2030	
		200,000.00	200,000.00		247,938.00
NCO4	650014TJ2	200,000.00	200,000.00		247,938.00
	NEW YORK ST URBAN DEV CORP REV	NYSDEV 03/39 FIXED 5.77	5.770	03/15/2039	
		300,000.00	300,000.00		369,621.00
NCO4	650035TD0	300,000.00	300,000.00		369,621.00
	REPUBLIC OF PHILIPPINES	SR UNSECURED 02/42 3.7	3.700	02/02/2042	
		400,000.00	468,000.00		435,784.00
NCO4	718286CB1	400,000.00	468,000.00		435,784.00
	PORT AUTH OF NEW YORK NEW JE	PORTRN 10/62 FIXED 4.458	4.458	10/01/2062	
		700,000.00	689,395.00		927,829.00
NCO4	73358WJA3	700,000.00	689,395.00		927,829.00
	REPUBLICA ORIENT URUGUAY	SR UNSECURED 04/55 4.975	4.975	04/20/2055	
		100,000.00	98,713.00		131,126.00
NCO4	760942BD3	100,000.00	98,713.00		131,126.00
	TEXAS ST TRANSPRTN COMMISSIONS	TXSTRN 04/30 FIXED 5.178	5.178	04/01/2030	
		300,000.00	300,000.00		360,147.00
NCO4	88283LHU3	300,000.00	300,000.00		360,147.00
	TOBACCO SETTLEMENT FING CORP V	TOBGEN 06/46 FIXED OID 6.706	6.706	06/01/2046	
		185,000.00	156,325.00		194,351.75
NCO4	88880NAT6	185,000.00	156,325.00		194,351.75
	UNITED MEXICAN STATES	SR UNSECURED 05/61 3.771	3.771	05/24/2061	
		2,575,000.00	2,575,000.00		2,370,957.00
NCO4	91087BAN0	2,575,000.00	2,575,000.00		2,370,957.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548	6.548	05/15/2048	
		400,000.00		400,000.00	618,956.00
NCO4	913366EP1	400,000.00		400,000.00	618,956.00
		UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858	4.858	05/15/2112	
		100,000.00		137,655.00	147,092.00
NCO4	91412GHA6	100,000.00		137,655.00	147,092.00
		SWPC0EOD3 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	12/20/2023	
		100,000.00		119,917.54	107,927.56
NCO4	99S0UZ5L1	100,000.00		119,917.54	107,927.56
		SWPC0EOD3 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S0UZ5M9	-100,000.00		-100,000.00	-100,000.00
		SWPC0FAP8 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	06/20/2022	
		200,000.00		203,261.22	200,836.24
NCO4	99S0WDAC2	200,000.00		203,261.22	200,836.24
		SWPC0FAP8 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2022	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S0WDAD0	-200,000.00		-200,000.00	-200,000.00
		SWPC0FGA5 CDS USD R F 1.00000 FIX CORPORATE	1.000	06/20/2022	
		200,000.00		191,800.71	200,121.65
NCO4	99S0WLBL3	200,000.00		191,800.71	200,121.65
		SWPC0FGA5 CDS USD P V 03MEVENT FLO CORPORATE	1.000	06/20/2022	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S0WLBM1	-200,000.00		-200,000.00	-200,000.00
		SWPC0FLY7 CDS USD R F .50000 1 CMBX	0.500	11/17/2059	
		100,000.00		97,037.59	100,821.71
NCO4	99S0WQTR0	100,000.00		97,037.59	100,821.71
		SWPC0FLY7 CDS USD P V 01MEVENT 2 CMBX	1.000	11/17/2059	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S0WQTS8	-100,000.00		-100,000.00	-100,000.00
		SWPC0GA27 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		500,000.00		510,860.31	504,219.31
NCO4	99S0YP307	500,000.00		510,860.31	504,219.31
		SWPC0GA27 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S0YP315	-500,000.00		-500,000.00	-500,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0GA50 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		200,000.00		204,106.74	201,800.85
NCO4	99S0YRDX0	200,000.00		204,106.74	201,800.85
		SWPC0GA50 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S0YRDY8	-200,000.00		-200,000.00	-200,000.00
		SWPC0GBH3 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		400,000.00		406,189.42	403,262.88
NCO4	99S0YTG39	400,000.00		406,189.42	403,262.88
		SWPC0GBH3 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-400,000.00		-400,000.00	-400,000.00
NCO4	99S0YTG47	-400,000.00		-400,000.00	-400,000.00
		SWPCDX027 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2022	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S0YXZA3	-100,000.00		-100,000.00	-100,000.00
		SWPCDX027 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2022	
		100,000.00		115,900.00	104,749.59
NCO4	99S0YXZ96	100,000.00		115,900.00	104,749.59
		SWPC0GCR0 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		500,000.00		510,586.60	504,502.13
NCO4	99S0Z1861	500,000.00		510,586.60	504,502.13
		SWPC0GCR0 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S0Z1879	-500,000.00		-500,000.00	-500,000.00
		SWPC0IL21 CDS USD R F 1.00000 FIX CORPORATE	1.000	12/20/2024	
		200,000.00		202,676.61	203,170.96
NCO4	99S1B3PR6	200,000.00		202,676.61	203,170.96
		SWPC0IL21 CDS USD P V 03MEVENT FLO CORPORATE	1.000	12/20/2024	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1B3PS4	-200,000.00		-200,000.00	-200,000.00
		SWPC0IL54 CDS USD R F 1.00000 FIX CORPORATE	1.000	12/20/2024	
		200,000.00		201,915.23	203,264.38
NCO4	99S1B3PX3	200,000.00		201,915.23	203,264.38
		SWPC0IL54 CDS USD P V 03MEVENT FLO CORPORATE	1.000	12/20/2024	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1B3PY1	-200,000.00		-200,000.00	-200,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0JJ30 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2025	
		200,000.00		204,596.33	204,776.47
NCO4	99S1HUCF0	200,000.00		204,596.33	204,776.47
		SWPC0JJ30 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2025	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1HUCG8	-200,000.00		-200,000.00	-200,000.00
		SWPC0JWP6 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	06/20/2026	
		100,000.00		96,247.36	96,230.80
NCO4	99S1KO1F2	100,000.00		96,247.36	96,230.80
		SWPC0JWP6 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	06/20/2026	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1KO1G0	-100,000.00		-100,000.00	-100,000.00
		SWPC0K0C7 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	06/20/2026	
		200,000.00		203,204.92	203,333.22
NCO4	99S1LA8X5	200,000.00		203,204.92	203,333.22
		SWPC0K0C7 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2026	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1LA8Y3	-200,000.00		-200,000.00	-200,000.00
		SWPC0K0G8 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	06/20/2026	
		200,000.00		234,122.07	233,488.76
NCO4	99S1LBNI9	200,000.00		234,122.07	233,488.76
		SWPC0K0G8 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2026	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1LBNJ7	-200,000.00		-200,000.00	-200,000.00
		SWPC0JYY5 CDS USD R F 1.00000 FIX CCPCORPORATE	1.000	06/20/2026	
		700,000.00		706,510.92	711,808.29
NCO4	99S1L6O32	700,000.00		706,510.92	711,808.29
		SWPC0JYY5 CDS USD P V 03MEVENT FLO CCPCORPORATE	1.000	06/20/2026	
		-700,000.00		-700,000.00	-700,000.00
NCO4	99S1L6O40	-700,000.00		-700,000.00	-700,000.00
		SWPC0JZ99 CDS USD R F 1.00000 1 CCPCDX	1.000	06/20/2026	
		1,000,000.00		1,023,495.98	1,024,416.19
NCO4	99S1L78U8	1,000,000.00		1,023,495.98	1,024,416.19
		SWPC0JZ99 CDS USD P V 03MEVENT 2 CCPCDX	1.000	06/20/2026	
		-1,000,000.00		-1,000,000.00	-1,000,000.00
NCO4	99S1L78V6	-1,000,000.00		-1,000,000.00	-1,000,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0KBG6 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		100,000.00		99,401.90	99,832.07
NCO4	99S1NZDO2	100,000.00		99,401.90	99,832.07
		SWPC0KBG6 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1NZDP9	-100,000.00		-100,000.00	-100,000.00
		SWU01CPY9 IRS USD P V 03MLIBOR SWUV1CPY1 CCPVANILLA	1.000	10/05/2031	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1OAPA3	-100,000.00		-100,000.00	-100,000.00
		SWU01CPY9 IRS USD R F 1.50000 SWU01CPY9 CCPVANILLA	1.500	10/05/2031	
		100,000.00		100,000.00	99,425.30
NCO4	99S1OAP96	100,000.00		100,000.00	99,425.30
		SWU01D1T4 IRS USD R F 1.81750 SWU01D1T4 CCPVANILLA	1.817	10/19/2051	
		100,000.00		100,000.00	102,468.34
NCO4	99S1OIG32	100,000.00		100,000.00	102,468.34
		SWU01D1T4 IRS USD P V 03MLIBOR SWUV1D1T6 CCPVANILLA	1.000	10/19/2051	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1OIG40	-100,000.00		-100,000.00	-100,000.00
		SWPC0KC00 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2026	
		500,000.00		481,530.00	479,820.90
NCO4	99S1O2265	500,000.00		481,530.00	479,820.90
		SWPC0KC00 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2026	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S1O2273	-500,000.00		-500,000.00	-500,000.00
		SWPC0KBZ4 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2026	
		-15,300,000.00		-15,300,000.00	-15,300,000.00
NCO4	99S1O25A3	-15,300,000.00		-15,300,000.00	-15,300,000.00
		SWPC0KBZ4 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2026	
		15,300,000.00		15,663,733.21	15,673,662.87
NCO4	99S1O2596	15,300,000.00		15,663,733.21	15,673,662.87
		SWPC0KE65 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		400,000.00		409,374.30	408,067.52
NCO4	99S1O6D31	400,000.00		409,374.30	408,067.52
		SWPC0KE65 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-400,000.00		-400,000.00	-400,000.00
NCO4	99S1O6D49	-400,000.00		-400,000.00	-400,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0KEH1 CDS USD R F 5.00000 1 CCPCDX	5.000	12/20/2026	
		400,000.00		438,486.00	436,768.51
NCO4	99S1O6XU9	400,000.00		438,486.00	436,768.51
		SWPC0KEH1 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2026	
		-400,000.00		-400,000.00	-400,000.00
NCO4	99S1O6XV7	-400,000.00		-400,000.00	-400,000.00
		SWPC0KK76 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		100,000.00		100,961.76	101,326.91
NCO4	99S1PBTX6	100,000.00		100,961.76	101,326.91
		SWPC0KK76 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1PBTY4	-100,000.00		-100,000.00	-100,000.00
		SWPC0KKG6 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	12/20/2026	
		500,000.00		502,383.35	502,042.91
NCO4	99S1PHAC9	500,000.00		502,383.35	502,042.91
		SWPC0KKG6 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	12/20/2026	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S1PHAD7	-500,000.00		-500,000.00	-500,000.00
		SWPC0KKL5 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		200,000.00		201,429.88	202,115.00
NCO4	99S1PIF65	200,000.00		201,429.88	202,115.00
		SWPC0KKL5 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1PIF73	-200,000.00		-200,000.00	-200,000.00
		SWPC0GXR7 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	06/20/2023	
		100,000.00		115,313.82	106,024.79
NCO4	99S11YGU2	100,000.00		115,313.82	106,024.79
		SWPC0GXR7 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S11YGV0	-100,000.00		-100,000.00	-100,000.00
		SWPC0H5F2 CDS USD R F 1.00000 FIX CORPORATE	1.000	06/20/2023	
		200,000.00		188,596.26	198,480.76
NCO4	99S12XRO5	200,000.00		188,596.26	198,480.76
		SWPC0H5F2 CDS USD P V 03MEVENT FLO CORPORATE	1.000	06/20/2023	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S12XRP2	-200,000.00		-200,000.00	-200,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0H0A8 CDS USD R F 1.00000 FIX CORPORATE	1.000	06/20/2023	
		300,000.00		282,234.88	297,721.14
NCO4	99S1282X7	300,000.00		282,234.88	297,721.14
		SWPC0H0A8 CDS USD P V 03MEVENT FLO CORPORATE	1.000	06/20/2023	
		-300,000.00		-300,000.00	-300,000.00
NCO4	99S1282Y5	-300,000.00		-300,000.00	-300,000.00
		SWPC0HCO5 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2023	
		1,598,000.00		1,521,917.90	1,589,604.01
NCO4	99S14GC08	1,598,000.00		1,521,917.90	1,589,604.01
		SWPC0HCO5 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2023	
		-1,598,000.00		-1,598,000.00	-1,598,000.00
NCO4	99S14GC16	-1,598,000.00		-1,598,000.00	-1,598,000.00
		SWPC1HH01 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2023	
		100,000.00		112,140.00	108,768.12
NCO4	99S14U6O2	100,000.00		112,140.00	108,768.12
		SWPC1HH01 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S14U6P9	-100,000.00		-100,000.00	-100,000.00
		SWPC0HI68 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	12/20/2023	
		200,000.00		224,117.68	216,144.07
NCO4	99S14VL39	200,000.00		224,117.68	216,144.07
		SWPC0HI68 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2023	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S14VL47	-200,000.00		-200,000.00	-200,000.00
		SWPCNC808 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2023	
		100,000.00		110,350.00	108,768.12
NCO4	99S15XD33	100,000.00		110,350.00	108,768.12
		SWPCNC808 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S15XD41	-100,000.00		-100,000.00	-100,000.00
		SWPCNC782 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2023	
		200,000.00		223,370.00	217,536.25
NCO4	99S1552O0	200,000.00		223,370.00	217,536.25
		SWPCNC782 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2023	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1552P7	-200,000.00		-200,000.00	-200,000.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
		-52,631,362.00			10,557,941.84	12,422,142.33

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
COMMON/COLLECTIVE TRUSTS					
	PIMCO FDS PAC INVT MGMT SER	EMERGING MKTS PORTFOLIO			
		41,488.733		387,956.79	397,047.17
NCO4	722005840	41,488.733		387,956.79	397,047.17
	PIMCO FDS PAC INVT MGMT SER	HIGH YIELD PORTFOLIO INSTL CL			
		152,864.191		1,174,797.75	1,285,587.85
NCO4	722005865	152,864.191		1,174,797.75	1,285,587.85
		194,352.924		1,562,754.54	1,682,635.02

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
REGISTERED INVESTMENT COMPANY							
		ARIEL INTERNATIONAL FUND	ARIEL INTERNATIONAL INS				
			346,661.018			5,138,706.56	5,023,118.15
NCO1	040337875		346,661.018			5,138,706.56	5,023,118.15
		ARTISAN DEVELOPING WORLD FUND	ARTISAN DEVELOPING WORLD INS				
			427,648.956			7,370,653.07	9,498,083.31
NCO1	04314H592		427,648.956			7,370,653.07	9,498,083.31
		BROWN CAPITAL MANAGEMENT INTER	BROWN CAP MGT INTL SM CO INS				
			140,241.734			4,185,257.76	3,908,537.13
NCO1	115291759		140,241.734			4,185,257.76	3,908,537.13
		DFA INTERNATIONAL SMALL COMPAN	DFA INTL SMALL COMP				
			197,027.468			3,634,565.45	4,291,258.25
NCO1	233203629		197,027.468			3,634,565.45	4,291,258.25
		FIDELITY EMERGING MARKETS INDE	FIDELITY EMERGING MARKET IDX				
			232,927.716			3,036,334.80	2,816,096.09
NCO1	316146331		232,927.716			3,036,334.80	2,816,096.09
		PIMCO SHORT TERM FUND	PIMCO SHORT TERM FUND INST				
			540,955.944			5,342,895.79	5,285,139.57
NCO1	693390601		540,955.944			5,342,895.79	5,285,139.57
		VANGUARD DEVELOPED MARKETS IND	VANGUARD DEV MKT INDX INST				
			1,633,453.836			20,648,484.14	26,886,650.14
NCO1	921943882		1,633,453.836			20,648,484.14	26,886,650.14
		VANGUARD INSTITUTIONAL INDEX F	VANGUARD INST INDEX INST				
			220,115.631			45,655,121.00	89,320,721.90
NCO1	922040100		220,115.631			45,655,121.00	89,320,721.90
		ALLSPRING EMERGING MARKETS EQU	ALLSPRING E/M EQ INC INS				
			655,279.657			7,340,296.60	8,190,995.71
NCO1	94975P371		655,279.657			7,340,296.60	8,190,995.71
			4,394,311.960			102,352,315.17	155,220,600.25

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	2,365,220.690	2,365,220.69	2,365,220.69
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	31,265,485.980	34,203,440.72	33,808,115.91
CORP. DEBT INSTR. - PREFERRED	29,370,071.810	29,965,176.07	33,153,186.56
CORP. DEBT INSTR. - ALL OTHER	100,941,316.450	102,918,188.91	110,977,302.07
CORPORATE STOCKS - PREFERRED	1,000.000	100,000.00	110,450.00
CORPORATE STOCKS - COMMON	911,000.000	911,000.00	911,000.00
PARTN./JOINT VENTURE INTERESTS	122,902.140	22,500,000.00	29,252,873.70
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	1,511,132.510	1,433,401.23	1,779,541.60
LOANS SECURED BY MTGES-COM'L	0.000	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	-52,631,362.000	10,557,941.84	12,422,142.33
COMMON/COLLECTIVE TRUSTS	194,352.924	1,562,754.54	1,682,635.02
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	0.000	0.00	0.00
REGISTERED INVESTMENT COMPANY	4,394,311.960	102,352,315.17	155,220,600.25
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	118,445,432.464	308,869,439.17	381,683,068.13

APPENDIX B

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

THIS IS A COMPOSITE REPORT FOR:

NCO0 N C BAPTIST HOSPITAL PENSION
NCO1 N C BAPTIST HOSPITAL PENSION
NCO2 N C BAPTIST HOSPITAL PENSION
NCO4 N C BAPTIST HOSPITAL PENSION

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE		(I) GAIN/LOSS
INTEREST BEARING CASH						
8611249M9	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND		1.000	12/31/2030	
17,300,000.00		0.00	0.00	17,300,000.00		0.00
8611249M9	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND		1.000	12/31/2030	
	17,300,000.00	0.00	17,300,000.00	17,300,000.00		0.00
INTEREST BEARING CASH TOTALS						
		0.00	17,300,000.00	34,600,000.00		0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
U.S. GOVERNMENT SECURITIES					
U.S. GOVERNMENT SECURITIES TOTALS					
		0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - PREFERRED									
CORP. DEBT INSTR. - PREFERRED TOTALS						0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - ALL OTHER									
CORP. DEBT INSTR. - ALL OTHER TOTALS									
						0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
CORPORATE STOCKS - PREFERRED						
CORPORATE STOCKS - PREFERRED TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON					
CORPORATE STOCKS - COMMON TOTALS					
		0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
PARTN./JOINT VENTURE INTERESTS						
PARTN./JOINT VENTURE INTERESTS TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-RESID.									
LOANS SECURED BY MTGES-RESID. TOTALS									
					0.00	0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	MAT DATE	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-COM'L									
LOANS SECURED BY MTGES-COM'L TOTALS									
		0.00		0.00				0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
OTHER						
OTHER TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
COMMON/COLLECTIVE TRUSTS						
COMMON/COLLECTIVE TRUSTS TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
REGISTERED INVESTMENT COMPANY						
REGISTERED INVESTMENT COMPANY TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY / (B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE / (H) CURR VALUE	MAT DATE / (I) GAIN/LOSS
INTEREST BEARING CASH	0.00			17,300,000.00	34,600,000.00	0.00
CERTIFICATES OF DEPOSIT	0.00			0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES	0.00			0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED	0.00			0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0.00			0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED	0.00			0.00	0.00	0.00
CORPORATE STOCKS - COMMON	0.00			0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS	0.00			0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0.00			0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.00			0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0.00			0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0.00			0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.00			0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.00			0.00	0.00	0.00
OTHER	0.00			0.00	0.00	0.00
COMMON/COLLECTIVE TRUSTS	0.00			0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS	0.00			0.00	0.00	0.00
103-12 INVESTMENTS	0.00			0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY	0.00			0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT	0.00			0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.00			0.00	0.00	0.00
REPORTABLE TRANSACTION TOTALS	0.00			17,300,000.00	34,600,000.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET					RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
INTEREST BEARING CASH									
8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND			1.000	12/31/2030		
122	94,623,945.67	118	94,296,553.22	0.00	94,296,553.22	240	188,920,498.89	0.00	
INTEREST BEARING CASH TOTALS									
122	94,623,945.67	118	94,296,553.22	0.00	94,296,553.22	240	188,920,498.89	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET				RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
U.S. GOVERNMENT SECURITIES								
01F032617	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	02/25/2049		
2	11,845,152.34	2	11,843,985.15	0.00	11,845,152.34	4	23,689,137.49	-1,167.19
01F032625	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	02/14/2052		
3	11,907,667.97	4	23,599,094.14	0.00	23,577,063.28	7	35,506,762.11	22,030.86
01F032633	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	03/14/2052		
3	10,872,641.02	2	10,693,465.63	0.00	10,683,837.89	5	21,566,106.65	9,627.74
01F032641	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	04/13/2052		
2	10,665,957.82	2	10,642,379.69	0.00	10,665,957.82	4	21,308,337.51	-23,578.13
912810RQ3	US TREASURY N/B			02/46 2.5	2.500	02/15/2046		
40	207,679,023.48	40	207,791,397.60	0.00	207,999,817.93	80	415,470,421.08	-208,420.33
912810RS9	US TREASURY N/B			05/46 2.5	2.500	05/15/2046		
38	309,054,444.55	38	309,231,519.47	0.00	309,447,007.19	76	618,285,964.02	-215,487.72
912810RT7	US TREASURY N/B			08/46 2.25	2.250	08/15/2046		
39	78,128,972.01	39	78,169,414.38	0.00	78,257,965.37	78	156,298,386.39	-88,550.99
912810SA7	US TREASURY N/B			02/48 3	3.000	02/15/2048		
26	30,129,080.85	26	30,148,252.21	0.00	30,247,690.15	52	60,277,333.06	-99,437.94
912810SC3	US TREASURY N/B			05/48 3.125	3.125	05/15/2048		
15	16,047,074.48	15	16,059,627.50	0.00	16,087,384.62	30	32,106,701.98	-27,757.12
912810SJ8	US TREASURY N/B			08/49 2.25	2.250	08/15/2049		
18	166,834,011.16	21	179,579,143.20	0.00	180,119,343.59	39	346,413,154.36	-540,200.39
912810SS8	US TREASURY N/B			11/50 1.625	1.625	11/15/2050		
49	27,539,759.74	49	27,461,475.65	0.00	27,539,759.74	98	55,001,235.39	-78,284.09
912810SU3	US TREASURY N/B			02/51 1.875	1.875	02/15/2051		
36	29,321,882.33	35	29,388,030.56	0.00	29,321,834.96	71	58,709,912.89	66,148.23
912810SW9	US TREASURY N/B			02/41 1.875	1.875	02/15/2041		
112	177,724,059.89	83	173,331,453.94	0.00	172,988,569.07	195	351,055,513.83	342,884.87
912810SX7	US TREASURY N/B			05/51 2.375	2.375	05/15/2051		
38	293,676,432.27	43	287,538,747.28	0.00	287,374,880.56	81	581,215,179.55	163,866.72
912810SZ2	US TREASURY N/B			08/51 2	2.000	08/15/2051		
30	66,405,986.73	32	63,972,309.09	0.00	63,992,737.18	62	130,378,295.82	-20,428.09
91282CAV3	US TREASURY N/B			11/30 0.875	0.875	11/15/2030		
99	232,150,558.17	100	234,585,568.86	0.00	234,626,869.29	199	466,736,127.03	-41,300.43

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE		
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
91282CCB5	US TREASURY N/B		05/31 1.625	1.625	05/15/2031		
39 72,394,842.76	41 72,364,127.76	0.00	72,394,842.76	80	144,758,970.52	-30,715.00	
912828P46	US TREASURY N/B		02/26 1.625	1.625	02/15/2026		
72 359,597,604.80	73 366,366,903.36	0.00	366,597,386.34	145	725,964,508.16	-230,482.98	
912828Z94	US TREASURY N/B		02/30 1.5	1.500	02/15/2030		
11 12,080,662.35	27 13,319,182.83	0.00	13,391,931.88	38	25,399,845.18	-72,749.05	
U.S. GOVERNMENT SECURITIES TOTALS							
672 2,124,055,814.72	672 2,146,086,078.30	0.00	2,147,160,031.96	1344	4,270,141,893.02	-1,074,001.03	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET				RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - PREFERRED								
CORP. DEBT INSTR. - PREFERRED TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE					
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - ALL OTHER								
CORP. DEBT INSTR. - ALL OTHER TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET				RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - PREFERRED								
CORPORATE STOCKS - PREFERRED TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET				RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON								
CORPORATE STOCKS - COMMON TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE					
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
PARTN./JOINT VENTURE INTERESTS								
PARTN./JOINT VENTURE INTERESTS TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE					
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-RESID.								
LOANS SECURED BY MTGES-RESID. TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE					
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-COM'L								
LOANS SECURED BY MTGES-COM'L TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET					RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE		(I) GAIN/LOSS
OTHER									
99S1HUCF0	SWPC0JJ30 CDS USD R F		1.00000	1 CCPCDX		1.000	12/20/2025		
7	8,187,094.74	40	17,096,865.08	0.00	17,083,793.31	47	25,283,959.82		13,071.77
99S1HUCG8	SWPC0JJ30 CDS USD P V		03MEVENT	2 CCPCDX		1.000	12/20/2025		
40	16,700,000.00	7	8,000,000.00	0.00	8,000,000.00	47	24,700,000.00		0.00
99S1L78U8	SWPC0JZ99 CDS USD R F		1.00000	1 CCPCDX		1.000	06/20/2026		
27	19,753,472.52	34	18,739,887.59	0.00	18,729,976.54	61	38,493,360.11		9,911.05
99S1L78V6	SWPC0JZ99 CDS USD P V		03MEVENT	2 CCPCDX		1.000	06/20/2026		
34	18,300,000.00	27	19,300,000.00	0.00	19,300,000.00	61	37,600,000.00		0.00
OTHER TOTALS									
108	62,940,567.26	108	63,136,752.67	0.00	63,113,769.85	216	126,077,319.93		22,982.82

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE		
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
COMMON/COLLECTIVE TRUSTS							
COMMON/COLLECTIVE TRUSTS TOTALS							
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
REGISTERED INVESTMENT COMPANY						
921943882	VANGUARD DEVELOPED MARKETS IND		VANGUARD DEV MKT INDX INST			
4 1,082,401.19	4 16,550,000.00	0.00	12,564,412.75	8	17,632,401.19	3,985,587.25
922040100	VANGUARD INSTITUTIONAL INDEX F		VANGUARD INST INDEX INST			
9 12,407,295.97	4 10,750,000.00	0.00	5,290,488.52	13	23,157,295.97	5,459,511.48
REGISTERED INVESTMENT COMPANY TOTALS						
13 13,489,697.16	8 27,300,000.00	0.00	17,854,901.27	21	40,789,697.16	9,445,098.73

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY / (B) DESCRIPTION OF ASSET	#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE #TOTAL	MAT DATE (H) CURR VALUE	(I) GAIN/LOSS
INTEREST BEARING CASH	122	94,623,945.67	118	94,296,553.22	0.00	94,296,553.22	240	188,920,498.89	0.00
CERTIFICATES OF DEPOSIT	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
U.S. GOVERNMENT SECURITIES	672	2,124,055,814.72	672	2,146,086,078.30	0.00	2,147,160,031.96	1344	4,270,141,893.02	-1,074,001.03
CORP. DEBT INSTR. - PREFERRED	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - PREFERRED	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - COMMON	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
PARTN./JOINT VENTURE INTERESTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
OTHER	108	62,940,567.26	108	63,136,752.67	0.00	63,113,769.85	216	126,077,319.93	22,982.82
COMMON/COLLECTIVE TRUSTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
POOLED SEPARATE ACCOUNTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
103-12 INVESTMENTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REGISTERED INVESTMENT COMPANY	13	13,489,697.16	8	27,300,000.00	0.00	17,854,901.27	21	40,789,697.16	9,445,098.73
INSURANCE CO. GENERAL ACCOUNT	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REPORTABLE TRANSACTION TOTALS	915	2,295,110,024.81	906	2,330,819,384.19	0.00	2,322,425,256.30	1821	4,625,929,409.00	8,394,080.52
NON-REPORTABLE TRANSACTION TOTALS	1211	303,716,361.64	1440	301,952,100.95	0.00	296,831,268.01	2651	605,668,462.59	5,460,179.46

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2021[1]

Number of Participants and Average Accrued Benefit

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34	1	71 $674	10							
35-39	2	107 $1,113	118 $2,149	17						
40-44		53 $1,208	118 $2,960	88 $3,961	6					
45-49	1	80 $1,254	152 $3,075	131 $5,329	60 $7,025	4				
50-54	1	73 $1,218	139 $2,971	127 $5,776	79 $8,410	103 $10,287	13			
55-59	2	67 $1,018	131 $2,935	113 $6,121	78 $8,055	98 $10,418	81 $12,584	18		
60-64		49 $1,023	97 $2,885	69 $5,941	47 $7,964	58 $11,282	46 $15,277	71 $15,144	4	
65-69	1	11	15	16	7	5	3	4		
70+		6	1	3			1			

N-2,656

[1] The average annual accrued benefit is reported in lieu of compensation because the plan was “hard frozen” December 31, 2011.

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods
For ERISA Requirements

Interest Rates for Minimum Funding Purposes	Based on segment rates with no lookback (as of January 2021), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.36%
3rd Segment Rate	6.11%
Interest Rates for Maximum Tax Purposes	Based on segment rates with no lookback (as of January 2021), without regard to interest rate stabilization
1st Segment Rate	1.75%
2nd Segment Rate	3.04%
3rd Segment Rate	3.65%
Optional Payment Form Election Percentage	65% Straight Life Annuity 10% 10 Year Certain and Life Annuity 10% Joint and 50% Survivor Annuity 10% Joint and 100% Survivor Annuity 5% Joint and 75% Survivor Annuity
Optional Payment Form Conversion Interest Rate	Interest Rates used for Minimum Funding Purposes
Optional Payment Form Conversion Mortality	2021 IRC Section 417(e) mortality table
Retirement Age	
Active Participants	See Table 1
Terminated Vested Participants	Age 62, if eligible Age 65, if not eligible for early retirement
Mortality Rates	
Healthy and Disabled	2021 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(a)(3) and IRS Notice 2019-67
Withdrawal Rates	See Table 2
Disability Rates	See Table 3
Decrement Timing	Beginning of year decrements

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

For ERISA Requirements

Surviving Spouse Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are two years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $230,000.
Valuation of Plan Assets	Fair market value
Trust Expenses Included in Target Normal Cost	$4,410,000, based on prior year's administrative expenses adjusted for expected PBGC premium rate changes, rounded to the next $10,000
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2021

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Actuarial Assumptions and Methods

Table 1

Retirement Rates

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	10.00%
61	20.00%
62	35.00%
63	20.00%
64	35.00%
65	50.00%
66	50.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2

Withdrawal Rates

Age	Male	Female	Age	Male	Female
15	10.00%	12.00%	45	6.00%	7.00%
16	10.00%	12.00%	46	6.00%	7.00%
17	10.00%	12.00%	47	6.00%	7.00%
18	10.00%	12.00%	48	6.00%	7.00%
19	10.00%	12.00%	49	6.00%	7.00%
20	10.00%	12.00%	50	6.00%	7.00%
21	10.00%	12.00%	51	6.00%	7.00%
22	10.00%	12.00%	52	6.00%	7.00%
23	10.00%	12.00%	53	6.00%	7.00%
24	10.00%	12.00%	54	6.00%	7.00%
25	10.00%	12.00%	55	10.00%	10.00%
26	10.00%	12.00%	56	10.00%	10.00%
27	10.00%	12.00%	57	10.00%	10.00%
28	10.00%	12.00%	58	10.00%	10.00%
29	10.00%	12.00%	59	10.00%	10.00%
30	10.00%	11.00%	60	15.00%	15.00%
31	10.00%	11.00%	61	15.00%	15.00%
32	10.00%	11.00%	62	15.00%	15.00%
33	10.00%	11.00%	63	15.00%	15.00%
34	10.00%	11.00%	64	15.00%	15.00%
35	10.00%	10.00%	65+	30.00%	30.00%
36	10.00%	10.00%			
37	10.00%	10.00%			
38	10.00%	10.00%			
39	10.00%	10.00%			
40	8.00%	8.00%			
41	8.00%	8.00%			
42	8.00%	8.00%			
43	8.00%	8.00%			
44	8.00%	8.00%			

Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- ☒ a single-employer plan
- ☐ a DFE (specify) ____

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under:
- ☒ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

Part II Basic Plan Information—enter all requested information

1a Name of plan
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/01/1956

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
NORTH CAROLINA BAPTIST HOSPITAL

MEDICAL CENTER BOULEVARD

WINSTON-SALEM NC 27157-1185

2b Employer Identification Number (EIN) 56-0552787

2c Plan Sponsor's telephone number 336-716-2387

2d Business code (see instructions) 622000

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

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

SIGN HERE	Kristie Shugart	10/07/2022	KRISTIE SHUGART
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 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:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	7,048
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	2,656
a(2) Total number of active participants at the end of the plan year	**6a(2)**	2,431
b Retired or separated participants receiving benefits	**6b**	2,377
c Other retired or separated participants entitled to future benefits	**6c**	1,935
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	6,743
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	209
f Total. Add lines **6d** and **6e**	**6f**	6,952
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A 1I 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)	[ ]	Insurance
(2)	[ ]	Code section 412(e)(3) insurance contracts
(3)	[X]	Trust
(4)	[ ]	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	[ ]	Insurance
(2)	[ ]	Code section 412(e)(3) insurance contracts
(3)	[X]	Trust
(4)	[ ]	General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	[X]	**R** (Retirement Plan Information)
(2)	[ ]	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	[X]	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	[X]	**H** (Financial Information)
(2)	[ ]	**I** (Financial Information – Small Plan)
(3)	[ ]	**A** (Insurance Information)
(4)	[X]	**C** (Service Provider Information)
(5)	[ ]	**D** (DFE/Participating Plan Information)
(6)	[ ]	**G** (Financial Transaction Schedules)

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

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 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

THIS IS A COMPOSITE REPORT FOR:

NCO0 N C BAPTIST HOSPITAL PENSION
NCO1 N C BAPTIST HOSPITAL PENSION
NCO2 N C BAPTIST HOSPITAL PENSION
NCO4 N C BAPTIST HOSPITAL PENSION

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE		(I) GAIN/LOSS
INTEREST BEARING CASH						
8611249M9	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND		1.000	12/31/2030	
17,300,000.00		0.00	0.00	17,300,000.00		0.00
8611249M9	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND		1.000	12/31/2030	
	17,300,000.00	0.00	17,300,000.00	17,300,000.00		0.00
INTEREST BEARING CASH TOTALS						
		0.00	17,300,000.00	34,600,000.00		0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
U.S. GOVERNMENT SECURITIES					
U.S. GOVERNMENT SECURITIES TOTALS					
		0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - PREFERRED									
CORP. DEBT INSTR. - PREFERRED TOTALS						0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - ALL OTHER									
CORP. DEBT INSTR. - ALL OTHER TOTALS									
						0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
CORPORATE STOCKS - PREFERRED						
CORPORATE STOCKS - PREFERRED TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON					
CORPORATE STOCKS - COMMON TOTALS					
		0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
PARTN./JOINT VENTURE INTERESTS						
PARTN./JOINT VENTURE INTERESTS TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-RESID.									
LOANS SECURED BY MTGES-RESID. TOTALS									
					0.00	0.00	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	MAT DATE	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-COM'L									
LOANS SECURED BY MTGES-COM'L TOTALS									
		0.00		0.00				0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
OTHER						
OTHER TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
COMMON/COLLECTIVE TRUSTS						
COMMON/COLLECTIVE TRUSTS TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	
REGISTERED INVESTMENT COMPANY						
REGISTERED INVESTMENT COMPANY TOTALS						
		0.00	0.00	0.00	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY / (B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE / (H) CURR VALUE	MAT DATE / (I) GAIN/LOSS
INTEREST BEARING CASH	0.00			17,300,000.00	34,600,000.00	0.00
CERTIFICATES OF DEPOSIT	0.00			0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES	0.00			0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED	0.00			0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0.00			0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED	0.00			0.00	0.00	0.00
CORPORATE STOCKS - COMMON	0.00			0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS	0.00			0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0.00			0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.00			0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0.00			0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0.00			0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.00			0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.00			0.00	0.00	0.00
OTHER	0.00			0.00	0.00	0.00
COMMON/COLLECTIVE TRUSTS	0.00			0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS	0.00			0.00	0.00	0.00
103-12 INVESTMENTS	0.00			0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY	0.00			0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT	0.00			0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.00			0.00	0.00	0.00
REPORTABLE TRANSACTION TOTALS	0.00			17,300,000.00	34,600,000.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET					RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
INTEREST BEARING CASH									
8611249M9	STATE STREET BANK + TRUST CO		SHORT TERM INVESTMENT FUND			1.000	12/31/2030		
122	94,623,945.67	118	94,296,553.22	0.00	94,296,553.22	240	188,920,498.89	0.00	
INTEREST BEARING CASH TOTALS									
122	94,623,945.67	118	94,296,553.22	0.00	94,296,553.22	240	188,920,498.89	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
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(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET				RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
U.S. GOVERNMENT SECURITIES								
01F032617	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	02/25/2049		
2	11,845,152.34	2	11,843,985.15	0.00	11,845,152.34	4	23,689,137.49	-1,167.19
01F032625	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	02/14/2052		
3	11,907,667.97	4	23,599,094.14	0.00	23,577,063.28	7	35,506,762.11	22,030.86
01F032633	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	03/14/2052		
3	10,872,641.02	2	10,693,465.63	0.00	10,683,837.89	5	21,566,106.65	9,627.74
01F032641	FNMA TBA 30 YR 3.5			SINGLE FAMILY MORTGAGE	3.500	04/13/2052		
2	10,665,957.82	2	10,642,379.69	0.00	10,665,957.82	4	21,308,337.51	-23,578.13
912810RQ3	US TREASURY N/B			02/46 2.5	2.500	02/15/2046		
40	207,679,023.48	40	207,791,397.60	0.00	207,999,817.93	80	415,470,421.08	-208,420.33
912810RS9	US TREASURY N/B			05/46 2.5	2.500	05/15/2046		
38	309,054,444.55	38	309,231,519.47	0.00	309,447,007.19	76	618,285,964.02	-215,487.72
912810RT7	US TREASURY N/B			08/46 2.25	2.250	08/15/2046		
39	78,128,972.01	39	78,169,414.38	0.00	78,257,965.37	78	156,298,386.39	-88,550.99
912810SA7	US TREASURY N/B			02/48 3	3.000	02/15/2048		
26	30,129,080.85	26	30,148,252.21	0.00	30,247,690.15	52	60,277,333.06	-99,437.94
912810SC3	US TREASURY N/B			05/48 3.125	3.125	05/15/2048		
15	16,047,074.48	15	16,059,627.50	0.00	16,087,384.62	30	32,106,701.98	-27,757.12
912810SJ8	US TREASURY N/B			08/49 2.25	2.250	08/15/2049		
18	166,834,011.16	21	179,579,143.20	0.00	180,119,343.59	39	346,413,154.36	-540,200.39
912810SS8	US TREASURY N/B			11/50 1.625	1.625	11/15/2050		
49	27,539,759.74	49	27,461,475.65	0.00	27,539,759.74	98	55,001,235.39	-78,284.09
912810SU3	US TREASURY N/B			02/51 1.875	1.875	02/15/2051		
36	29,321,882.33	35	29,388,030.56	0.00	29,321,834.96	71	58,709,912.89	66,148.23
912810SW9	US TREASURY N/B			02/41 1.875	1.875	02/15/2041		
112	177,724,059.89	83	173,331,453.94	0.00	172,988,569.07	195	351,055,513.83	342,884.87
912810SX7	US TREASURY N/B			05/51 2.375	2.375	05/15/2051		
38	293,676,432.27	43	287,538,747.28	0.00	287,374,880.56	81	581,215,179.55	163,866.72
912810SZ2	US TREASURY N/B			08/51 2	2.000	08/15/2051		
30	66,405,986.73	32	63,972,309.09	0.00	63,992,737.18	62	130,378,295.82	-20,428.09
91282CAV3	US TREASURY N/B			11/30 0.875	0.875	11/15/2030		
99	232,150,558.17	100	234,585,568.86	0.00	234,626,869.29	199	466,736,127.03	-41,300.43

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE		
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
91282CCB5	US TREASURY N/B		05/31 1.625	1.625	05/15/2031		
39 72,394,842.76	41 72,364,127.76	0.00	72,394,842.76	80	144,758,970.52	-30,715.00	
912828P46	US TREASURY N/B		02/26 1.625	1.625	02/15/2026		
72 359,597,604.80	73 366,366,903.36	0.00	366,597,386.34	145	725,964,508.16	-230,482.98	
912828Z94	US TREASURY N/B		02/30 1.5	1.500	02/15/2030		
11 12,080,662.35	27 13,319,182.83	0.00	13,391,931.88	38	25,399,845.18	-72,749.05	
U.S. GOVERNMENT SECURITIES TOTALS							
672 2,124,055,814.72	672 2,146,086,078.30	0.00	2,147,160,031.96	1344	4,270,141,893.02	-1,074,001.03	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
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#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - PREFERRED								
CORP. DEBT INSTR. - PREFERRED TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
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#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORP. DEBT INSTR. - ALL OTHER								
CORP. DEBT INSTR. - ALL OTHER TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
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#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - PREFERRED								
CORPORATE STOCKS - PREFERRED TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
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#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON								
CORPORATE STOCKS - COMMON TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
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#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
PARTN./JOINT VENTURE INTERESTS								
PARTN./JOINT VENTURE INTERESTS TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
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(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE					
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-RESID.								
LOANS SECURED BY MTGES-RESID. TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

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#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
LOANS SECURED BY MTGES-COM'L								
LOANS SECURED BY MTGES-COM'L TOTALS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET					RATE	MAT DATE		
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE		(I) GAIN/LOSS
OTHER									
99S1HUCF0	SWPC0JJ30 CDS USD R F		1.00000	1 CCPCDX		1.000	12/20/2025		
7	8,187,094.74	40	17,096,865.08	0.00	17,083,793.31	47	25,283,959.82		13,071.77
99S1HUCG8	SWPC0JJ30 CDS USD P V		03MEVENT	2 CCPCDX		1.000	12/20/2025		
40	16,700,000.00	7	8,000,000.00	0.00	8,000,000.00	47	24,700,000.00		0.00
99S1L78U8	SWPC0JZ99 CDS USD R F		1.00000	1 CCPCDX		1.000	06/20/2026		
27	19,753,472.52	34	18,739,887.59	0.00	18,729,976.54	61	38,493,360.11		9,911.05
99S1L78V6	SWPC0JZ99 CDS USD P V		03MEVENT	2 CCPCDX		1.000	06/20/2026		
34	18,300,000.00	27	19,300,000.00	0.00	19,300,000.00	61	37,600,000.00		0.00
OTHER TOTALS									
108	62,940,567.26	108	63,136,752.67	0.00	63,113,769.85	216	126,077,319.93		22,982.82

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE		
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	
COMMON/COLLECTIVE TRUSTS							
COMMON/COLLECTIVE TRUSTS TOTALS							
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET			RATE	MAT DATE	
#PUR (C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS
REGISTERED INVESTMENT COMPANY						
921943882	VANGUARD DEVELOPED MARKETS IND		VANGUARD DEV MKT INDX INST			
4 1,082,401.19	4 16,550,000.00	0.00	12,564,412.75	8	17,632,401.19	3,985,587.25
922040100	VANGUARD INSTITUTIONAL INDEX F		VANGUARD INST INDEX INST			
9 12,407,295.97	4 10,750,000.00	0.00	5,290,488.52	13	23,157,295.97	5,459,511.48
REGISTERED INVESTMENT COMPANY TOTALS						
13 13,489,697.16	8 27,300,000.00	0.00	17,854,901.27	21	40,789,697.16	9,445,098.73

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 345,828,356.23
5% OF ASSET VALUE: 17,291,417.81

(A) IDENTITY OF PARTY / (B) DESCRIPTION OF ASSET	#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE #TOTAL	MAT DATE (H) CURR VALUE	(I) GAIN/LOSS
INTEREST BEARING CASH	122	94,623,945.67	118	94,296,553.22	0.00	94,296,553.22	240	188,920,498.89	0.00
CERTIFICATES OF DEPOSIT	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
U.S. GOVERNMENT SECURITIES	672	2,124,055,814.72	672	2,146,086,078.30	0.00	2,147,160,031.96	1344	4,270,141,893.02	-1,074,001.03
CORP. DEBT INSTR. - PREFERRED	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - PREFERRED	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - COMMON	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
PARTN./JOINT VENTURE INTERESTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
OTHER	108	62,940,567.26	108	63,136,752.67	0.00	63,113,769.85	216	126,077,319.93	22,982.82
COMMON/COLLECTIVE TRUSTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
POOLED SEPARATE ACCOUNTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
103-12 INVESTMENTS	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REGISTERED INVESTMENT COMPANY	13	13,489,697.16	8	27,300,000.00	0.00	17,854,901.27	21	40,789,697.16	9,445,098.73
INSURANCE CO. GENERAL ACCOUNT	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REPORTABLE TRANSACTION TOTALS	915	2,295,110,024.81	906	2,330,819,384.19	0.00	2,322,425,256.30	1821	4,625,929,409.00	8,394,080.52
NON-REPORTABLE TRANSACTION TOTALS	1211	303,716,361.64	1440	301,952,100.95	0.00	296,831,268.01	2651	605,668,462.59	5,460,179.46

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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

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

A Name of plan
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2021

2 Assets:

a Market value	**2a**	345,828,356
b Actuarial value	**2b**	345,828,356

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	2,477	164,638,390	164,638,390
b For terminated vested participants	1,914	48,039,376	48,039,376
c For active participants	2,656	97,572,335	100,699,522
d Total	7,047	310,250,101	313,377,288

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.61%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	4,410,000
c Total (line 6a + line 6b)	**6c**	4,410,000

Statement by Enrolled Actuary

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

SIGN HERE MITZI M. SILVERSTEIN MMS
Signature of actuary

07/28/2022
Date

MITZI M. SILVERSTEIN, F.S.A.
Type or print name of actuary

2007184
Most recent enrollment number

AON CONSULTING, INC.
Firm name

336-748-1120
Telephone number (including area code)

100 NORTH MAIN STREET, SUITE 2200

WINSTON-SALEM NC 27101
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	15,372,548
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	11,287,586
9	Amount remaining (line 7 minus line 8)	0	4,084,962
10	Interest on line 9 using prior year's actual return of 15.23%	0	622,140
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.42%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	4,707,102

Part III Funding Percentages

14	Funding target attainment percentage	14	108.85%
15	Adjusted funding target attainment percentage	15	110.35%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	95.60%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.75 %	5.36 %	6.11 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	4,410,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	4,410,000

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

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

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55	5.00%	1.0000	2.75
56	5.00%	0.9500	2.66
57	5.00%	0.9025	2.57
58	5.00%	0.8574	2.49
59	5.00%	0.8145	2.40
60	10.00%	0.7738	4.64
61	20.00%	0.6964	8.50
62	35.00%	0.5571	12.09
63	20.00%	0.3621	4.56
64	35.00%	0.2897	6.49
65	50.00%	0.1883	6.12
66	50.00%	0.0942	3.11
67	30.00%	0.0471	0.95
68	30.00%	0.0330	0.67
69	30.00%	0.0231	0.48
70	100.00%	0.0161	1.13
		Weighted Average	61.61

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods
For ERISA Requirements

Interest Rates for Minimum Funding Purposes	Based on segment rates with no lookback (as of January 2021), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor under ARPA
1st Segment Rate	4.75%
2nd Segment Rate	5.36%
3rd Segment Rate	6.11%
Interest Rates for Maximum Tax Purposes	Based on segment rates with no lookback (as of January 2021), without regard to interest rate stabilization
1st Segment Rate	1.75%
2nd Segment Rate	3.04%
3rd Segment Rate	3.65%
Optional Payment Form Election Percentage	65% Straight Life Annuity 10% 10 Year Certain and Life Annuity 10% Joint and 50% Survivor Annuity 10% Joint and 100% Survivor Annuity 5% Joint and 75% Survivor Annuity
Optional Payment Form Conversion Interest Rate	Interest Rates used for Minimum Funding Purposes
Optional Payment Form Conversion Mortality	2021 IRC Section 417(e) mortality table
Retirement Age	
Active Participants	See Table 1
Terminated Vested Participants	Age 62, if eligible Age 65, if not eligible for early retirement
Mortality Rates	
Healthy and Disabled	2021 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(a)(3) and IRS Notice 2019-67
Withdrawal Rates	See Table 2
Disability Rates	See Table 3
Decrement Timing	Beginning of year decrements

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

For ERISA Requirements

Surviving Spouse Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse, and that males are two years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $230,000.
Valuation of Plan Assets	Fair market value
Trust Expenses Included in Target Normal Cost	$4,410,000, based on prior year's administrative expenses adjusted for expected PBGC premium rate changes, rounded to the next $10,000
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2021

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Actuarial Assumptions and Methods

Table 1

Retirement Rates

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	10.00%
61	20.00%
62	35.00%
63	20.00%
64	35.00%
65	50.00%
66	50.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2

Withdrawal Rates

Age	Male	Female	Age	Male	Female
15	10.00%	12.00%	45	6.00%	7.00%
16	10.00%	12.00%	46	6.00%	7.00%
17	10.00%	12.00%	47	6.00%	7.00%
18	10.00%	12.00%	48	6.00%	7.00%
19	10.00%	12.00%	49	6.00%	7.00%
20	10.00%	12.00%	50	6.00%	7.00%
21	10.00%	12.00%	51	6.00%	7.00%
22	10.00%	12.00%	52	6.00%	7.00%
23	10.00%	12.00%	53	6.00%	7.00%
24	10.00%	12.00%	54	6.00%	7.00%
25	10.00%	12.00%	55	10.00%	10.00%
26	10.00%	12.00%	56	10.00%	10.00%
27	10.00%	12.00%	57	10.00%	10.00%
28	10.00%	12.00%	58	10.00%	10.00%
29	10.00%	12.00%	59	10.00%	10.00%
30	10.00%	11.00%	60	15.00%	15.00%
31	10.00%	11.00%	61	15.00%	15.00%
32	10.00%	11.00%	62	15.00%	15.00%
33	10.00%	11.00%	63	15.00%	15.00%
34	10.00%	11.00%	64	15.00%	15.00%
35	10.00%	10.00%	65+	30.00%	30.00%
36	10.00%	10.00%			
37	10.00%	10.00%			
38	10.00%	10.00%			
39	10.00%	10.00%			
40	8.00%	8.00%			
41	8.00%	8.00%			
42	8.00%	8.00%			
43	8.00%	8.00%			
44	8.00%	8.00%			

Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

General Information

Original Effective Date	December 1, 1956
Effective Date of Last Amendment	January 1, 2020
Plan Year	January 1 to December 31
Employer Fiscal Year	July 1 to June 30
Employer ID Number	56-0552787
Plan Number	001
Plan Administrator	Vice President of Human Resources

Eligibility

All employees of the employer, other than non-resident aliens, leased employees, employees covered by a collective bargaining agreement, interns, residents in training, student nurses and other students, who work 1,000 hours a year or more are eligible to participate in the plan on the January 1 or July 1 coincident with or next following the attainment of age 21 (25 prior to January 1, 1985), or the completion of one year of service, whichever is later.

Participation in the plan was frozen effective December 31, 2011.

Service

Service shall equal total years of service with the employer. Service prior to January 1, 1979 is calculated as full plan years of service. After January 1, 1979, a year of service is credited for each plan year in which an employee works 1,000 hours.

A break in service occurs at the start of any plan year in which the employee works 500 hours or less for the employer in such year. Service will not be interrupted by:

(1) A leave of absence granted by the employer.

(2) A period of service in the Armed Forces of the United States under which employment rights are granted.

(3) A period of disability during which the participant is being paid directly or indirectly by the employer.

(4) A period of absence for maternity or paternity reasons.

An employee will be given credit for his prebreak service if either of the following occurs:

(1) The employee had a vested interest in his accrued benefit at the time of his break in service; or

(2) The employee's number of years of breaks in service is less than the greater of five or his aggregate number of years of service before such breaks.

Effective December 31, 2011, service earned after December 31, 2011 will not be taken into account in calculating a participant’s accrued benefit; however, service shall continue to accrue for purposes of determining a participant’s vesting percentage and eligibility for early retirement.

Normal Retirement Date

Normal retirement date is the first day of the month coincident with or next following the later of attainment of age 65 or the completion of five years of service, but in no event later than age 70.

Normal Retirement Benefit

The amount of annual benefit to be paid in monthly installments for life, based on service to normal retirement date, is:

(1) 0.8% of the participant's average compensation, multiplied by his number of years of service up to 30; plus

(2) 0.65% of the excess, if any, of the participant's average compensation over his covered compensation amount, multiplied by his number of years of service up to 30.

Covered compensation is the average of the taxable wage base amounts for the 35 calendar years ending with the calendar year that contains the participant's Social Security normal retirement age.

The minimum annual retirement benefit (exclusive of Social Security) shall be the greater of $360 and the accrued benefit under the predecessor plan as of December 31, 1988.

No further benefits will accrue after December 31, 2011.

Delayed Retirement	A participant may continue in the employment of the employer after his normal retirement date. In such event, he will receive at actual retirement or death the benefit provided under the normal retirement benefit formula based on continued accrual of service and compensation as of the late retirement date, but no later than December 31, 2011. In no event can this benefit be less than the actuarial equivalent of the participant's normal retirement benefit. If the participant begins receiving benefit payments prior to his delayed retirement, his delayed retirement benefit will include any additional benefit accrual but will also be reduced (but not below zero) by the actuarial equivalent of such payments previously made.
Average Compensation	The average of a participant's annual compensation over the highest five consecutive calendar years of service within the last 10 years of service preceding the accrual date, but no later than December 31, 2011. Compensation is the W-2 compensation including elective salary reduction contributions to any Section 403(b) or Section 125 plan sponsored by the employer and the amount of any rental value of a home or rental allowance paid by the employer to a minister of the gospel, but excluding certain expenses and payments named in the plan document in Exhibit B. However, compensation shall not exceed the maximum dollar limitation of IRC section 401(a)(17) in any calendar year.
Accrued Benefit	The accrued benefit at any time prior to a participant's normal retirement date shall be calculated in the same manner as the normal retirement benefit, using average compensation and years of service as of the accrual date. Benefit accruals ceased as of December 31, 2011.
Early Retirement Benefit	Upon the completion of 10 years of service and the attainment of age 55, a participant may elect to retire. He may receive a monthly benefit for life beginning at his normal retirement date equal to the benefit accrued at early retirement date. Payments may begin immediately, with the benefit being reduced one-fifteenth for each of the first five years and one-thirtieth for each of the next five years by which the payment date precedes the normal retirement date.

Disability Retirement Benefit	A participant who becomes totally and permanently disabled before his normal retirement date and has 10 or more years of service, may retire and receive a disability retirement benefit on the first day of the month next following the establishment of his disability. The disability retirement benefit shall equal his accrued benefit on date of disability reduced one-fifteenth for each of the first five years and one-thirtieth for each of the next five years by which the payment date precedes the normal retirement date and actuarially reduced for each additional year. If a disabled participant is entitled to receive benefits under an insured long-term disability program of the employer, payment of his disability retirement benefit shall be deferred until the date such long-term disability benefits terminate. The disability retirement benefit shall be reduced as above to the date of benefit commencement. If payments begin after his normal retirement age, he shall receive the actuarial equivalent of his accrued benefit.
Death Benefit	In the event of a vested active participant's death prior to becoming eligible for early retirement, the surviving spouse, if any, shall receive a benefit that is actuarially equivalent to the benefit that she would have received if the participant had separated from service on the date of death, survived to the earliest retirement age, commenced receiving a joint and one-half survivor annuity, and died on the following day. The benefit will be paid in monthly installments for the surviving spouse's remaining lifetime, commencing on the first day of the month following the participant's death. If a vested inactive participant dies prior to becoming eligible for early retirement, his surviving spouse, if any, shall receive a death benefit calculated as above except that it will be based upon his actual date of termination. In the event of a married participant's death after the attainment of age 55 and the completion of 10 years of service, or after having become eligible for normal retirement, it will be assumed the participant had retired on the first day of the calendar month next preceding his death and elected a joint and one-half survivor annuity. In the event of a disabled participant's death prior to the commencement of the disability retirement benefit, the death benefit shall equal the benefit computed as if payments to the participant had begun on his disability

retirement date in the form of a joint and one-half survivor annuity.

If the present value of the death benefit is between $1,000 and $5,000, the payment may be distributed to the participant's spouse as a lump sum. If it is less than $1,000, it shall be distributed as a lump sum.

Severance Benefit

Upon the termination of employment after five or more years of service, a participant shall have a vested interest in his accrued benefit which will be payable at normal retirement date. The percentage vested shall be:

Years of Service	Vested Percent
Fewer than 5	0%
5 or more	100%

A participant shall also be 100% vested upon the attainment of his normal retirement age, his early retirement date or his disability retirement date.

In the event that the participant had met the service requirement for early retirement at the date of termination, he may elect to receive a reduced benefit as early as age 55. Such benefit will be reduced as described under Early Retirement Benefit.

If the present value of the participant's vested accrued benefit is $1,000 or less, it shall be distributed to the participant as a lump sum. If this present value is $0, the participant shall be deemed to have received a distribution of such vested accrued benefit.

Optional Methods of Settlement

All optional methods of settlement are actuarially equivalent to the normal form of annuity. If a married participant does not elect the normal form of annuity or does not elect one of the optional methods of settlement described below, then the participant's retirement benefit shall automatically be paid under option [1] below. The options are:

(1) A reduced benefit to be paid during the participant's lifetime with one-half the reduced benefit to be continued to his spouse for her lifetime after his death.

(2) A reduced benefit to be paid during the participant's lifetime with three-fourths the reduced benefit to be continued to his spouse for her lifetime after his death.

(3) A reduced benefit to be paid during the participant's lifetime with the same reduced benefit to be continued to his spouse for her lifetime after his death.

(4) A reduced benefit to be paid for 120 months certain and thereafter for life.

(5) For employees whose benefits commence prior to age 65, an increased benefit payable up to age 65 and a reduced benefit payable after age 65 such that the combined monthly benefit from the plan and from primary Social Security benefits shall be as level as possible.

Upon termination, death, early, normal, delayed or disability retirement, if the present value of a participant's vested accrued benefit is between $1,000 and $5,000, the present value of such benefit may be paid to the participant (or to the participant's spouse in the case of death) in the form of a lump sum payment. It shall be paid as a lump sum if less than $1,000.

During the fall of 2014, a special optional lump sum window opportunity was available to participants who had terminated employment before January 1, 2014. If the present value of such a terminated participant's benefit was less than $25,000, it could be paid as a lump sum in December 2014.

During the spring of 2016, a special optional lump sum window opportunity was available to participants who terminated employment before January 1, 2015. If the present value of such a terminated participant's benefit was less than $80,000, it could be paid as a lump sum in June 2016.

During the fall of 2016, a special optional lump sum window opportunity was available to participants who terminated employment before January 1, 2016. If the present value of such a terminated participant's benefit was less than $250,000, it could be paid as a lump sum in November 2016.

For benefits paid prior to January 1, 2020, all optional methods of settlement except lump sums are actuarially equivalent to the normal form of annuity on a unisex basis based on the UP 1984 Mortality Table adjusted for an 80% female content in the participant group and the interest rates used as of the first day of the plan year by the Pension Benefit Guaranty Corporation for purposes of valuing deferred and immediate benefits. Lump sums are calculated based on the applicable interest rates for the month of November preceding the plan year in which the date of distribution occurs and the applicable mortality table as prescribed by IRC section 417(e)(3).

For benefits paid on and after January 1, 2020, all optional methods of settlement are actuarially equivalent to the normal form of annuity based on the applicable interest rates for the month of August preceding the plan year in which payments start and the applicable mortality table as prescribed by IRC section 417(e)(3).

For benefit payments made as a single lump sum or under the Social Security leveling option between January 1, 2020 and December 31, 2020, the interest rates for November 2019 will instead be used if they produce greater benefits.

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

2011 Covered Compensation Table

The covered compensation amounts listed below should be used for employees who were actively accruing benefits in 2011, as all benefit accruals ceased as of December 31, 2011.

Year of Birth	Covered Compensation Amount	Year of Birth	Covered Compensation Amount
1939	46,344	1959	92,184
1940	48,816	1960	93,648
1941	51,348	1961	95,052
1942	53,952	1962	96,372
1943	56,628	1963	97,680
1944	59,268	1964	98,940
1945	61,884	1965	100,116
1946	64,464	1966	101,220
1947	67,008	1967	102,192
1948	69,408	1968	103,068
1949	71,724	1969	103,824
1950	73,920	1970	104,448
1951	76,044	1971	105,012
1952	78,084	1972	105,552
1953	80,052	1973	106,032
1954	81,972	1974	106,392
1955	85,620	1975	106,656
1956	87,384	1976	106,800
1957	89,064	1977	106,800
1958	90,660	1978 or later	106,800

The above description is a summary only; for additional details, reference should be made to the formal Plan document.

Amendment or Termination of Plan

The employer reserves the right to amend or terminate the plan at any time. Generally, the Pension Benefit Guaranty Corporation reserves the right to terminate the plan if the employer fails to meet the minimum funding standards, or is unable to pay benefits when due.

If the plan is terminated, the plan assets will be distributed among the plan participants based upon a priority allocation procedure and the employer shall be liable for any unfunded vested benefits to the extent required by law. If there are assets remaining after all of the plan's liabilities to participants have been satisfied, such remaining assets shall revert to the employer.

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Parties to the Plan	The following companies are parties to the plan: The Nursing Center at Oak Summit, Inc. This is a single plan covering the employees of these companies subject to the eligibility rules outlined above. Trust fund assets are available to pay plan benefits for participants employed by any one of these companies.
Additional Information	The above description is a summary only; for additional details, reference should be made to the formal Plan document.

Plan Changes Since the Prior Year

The funding valuation does not reflect any plan changes since the prior year.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

Under the American Rescue Plan Act of 2021 (ARPA), the stabilized interest rates for certain purposes will be adjusted once the ARPA stabilization is applied. By default, this stabilization would have applied starting with the 2020 plan year.

This Schedule SB reflects stabilized 2021 minimum funding interest rates that are adjusted for ARPA. Via this filing, Atrium Health Wake Forest Baptist will irrevocably commit the Pension Plan of North Carolina Baptist Hospital to use of those rates for the 2021 plan year.

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2021[1]

Number of Participants and Average Accrued Benefit

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34	1	71 $674	10							
35-39	2	107 $1,113	118 $2,149	17						
40-44		53 $1,208	118 $2,960	88 $3,961	6					
45-49	1	80 $1,254	152 $3,075	131 $5,329	60 $7,025	4				
50-54	1	73 $1,218	139 $2,971	127 $5,776	79 $8,410	103 $10,287	13			
55-59	2	67 $1,018	131 $2,935	113 $6,121	78 $8,055	98 $10,418	81 $12,584	18		
60-64		49 $1,023	97 $2,885	69 $5,941	47 $7,964	58 $11,282	46 $15,277	71 $15,144	4	
65-69	1	11	15	16	7	5	3	4		
70+		6	1	3			1			

N-2,656

[1] The average annual accrued benefit is reported in lieu of compensation because the plan was “hard frozen” December 31, 2011.

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55	5.00%	1.0000	2.75
56	5.00%	0.9500	2.66
57	5.00%	0.9025	2.57
58	5.00%	0.8574	2.49
59	5.00%	0.8145	2.40
60	10.00%	0.7738	4.64
61	20.00%	0.6964	8.50
62	35.00%	0.5571	12.09
63	20.00%	0.3621	4.56
64	35.00%	0.2897	6.49
65	50.00%	0.1883	6.12
66	50.00%	0.0942	3.11
67	30.00%	0.0471	0.95
68	30.00%	0.0330	0.67
69	30.00%	0.0231	0.48
70	100.00%	0.0161	1.13
		Weighted Average	61.61

Schedule SB Attachment (Form 5500)—2021 Plan Year
Pension Plan of North Carolina Baptist Hospital
EIN: 56-0552787 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

General Information

Original Effective Date	December 1, 1956
Effective Date of Last Amendment	January 1, 2020
Plan Year	January 1 to December 31
Employer Fiscal Year	July 1 to June 30
Employer ID Number	56-0552787
Plan Number	001
Plan Administrator	Vice President of Human Resources

Eligibility

All employees of the employer, other than non-resident aliens, leased employees, employees covered by a collective bargaining agreement, interns, residents in training, student nurses and other students, who work 1,000 hours a year or more are eligible to participate in the plan on the January 1 or July 1 coincident with or next following the attainment of age 21 (25 prior to January 1, 1985), or the completion of one year of service, whichever is later.

Participation in the plan was frozen effective December 31, 2011.

Service

Service shall equal total years of service with the employer. Service prior to January 1, 1979 is calculated as full plan years of service. After January 1, 1979, a year of service is credited for each plan year in which an employee works 1,000 hours.

A break in service occurs at the start of any plan year in which the employee works 500 hours or less for the employer in such year. Service will not be interrupted by:

(1) A leave of absence granted by the employer.

(2) A period of service in the Armed Forces of the United States under which employment rights are granted.

(3) A period of disability during which the participant is being paid directly or indirectly by the employer.

(4) A period of absence for maternity or paternity reasons.

An employee will be given credit for his prebreak service if either of the following occurs:

(1) The employee had a vested interest in his accrued benefit at the time of his break in service; or

(2) The employee's number of years of breaks in service is less than the greater of five or his aggregate number of years of service before such breaks.

Effective December 31, 2011, service earned after December 31, 2011 will not be taken into account in calculating a participant’s accrued benefit; however, service shall continue to accrue for purposes of determining a participant’s vesting percentage and eligibility for early retirement.

Normal Retirement Date

Normal retirement date is the first day of the month coincident with or next following the later of attainment of age 65 or the completion of five years of service, but in no event later than age 70.

Normal Retirement Benefit

The amount of annual benefit to be paid in monthly installments for life, based on service to normal retirement date, is:

(1) 0.8% of the participant's average compensation, multiplied by his number of years of service up to 30; plus

(2) 0.65% of the excess, if any, of the participant's average compensation over his covered compensation amount, multiplied by his number of years of service up to 30.

Covered compensation is the average of the taxable wage base amounts for the 35 calendar years ending with the calendar year that contains the participant's Social Security normal retirement age.

The minimum annual retirement benefit (exclusive of Social Security) shall be the greater of $360 and the accrued benefit under the predecessor plan as of December 31, 1988.

No further benefits will accrue after December 31, 2011.

Delayed Retirement	A participant may continue in the employment of the employer after his normal retirement date. In such event, he will receive at actual retirement or death the benefit provided under the normal retirement benefit formula based on continued accrual of service and compensation as of the late retirement date, but no later than December 31, 2011. In no event can this benefit be less than the actuarial equivalent of the participant's normal retirement benefit. If the participant begins receiving benefit payments prior to his delayed retirement, his delayed retirement benefit will include any additional benefit accrual but will also be reduced (but not below zero) by the actuarial equivalent of such payments previously made.
Average Compensation	The average of a participant's annual compensation over the highest five consecutive calendar years of service within the last 10 years of service preceding the accrual date, but no later than December 31, 2011. Compensation is the W-2 compensation including elective salary reduction contributions to any Section 403(b) or Section 125 plan sponsored by the employer and the amount of any rental value of a home or rental allowance paid by the employer to a minister of the gospel, but excluding certain expenses and payments named in the plan document in Exhibit B. However, compensation shall not exceed the maximum dollar limitation of IRC section 401(a)(17) in any calendar year.
Accrued Benefit	The accrued benefit at any time prior to a participant's normal retirement date shall be calculated in the same manner as the normal retirement benefit, using average compensation and years of service as of the accrual date. Benefit accruals ceased as of December 31, 2011.
Early Retirement Benefit	Upon the completion of 10 years of service and the attainment of age 55, a participant may elect to retire. He may receive a monthly benefit for life beginning at his normal retirement date equal to the benefit accrued at early retirement date. Payments may begin immediately, with the benefit being reduced one-fifteenth for each of the first five years and one-thirtieth for each of the next five years by which the payment date precedes the normal retirement date.

Disability Retirement Benefit	A participant who becomes totally and permanently disabled before his normal retirement date and has 10 or more years of service, may retire and receive a disability retirement benefit on the first day of the month next following the establishment of his disability. The disability retirement benefit shall equal his accrued benefit on date of disability reduced one-fifteenth for each of the first five years and one-thirtieth for each of the next five years by which the payment date precedes the normal retirement date and actuarially reduced for each additional year. If a disabled participant is entitled to receive benefits under an insured long-term disability program of the employer, payment of his disability retirement benefit shall be deferred until the date such long-term disability benefits terminate. The disability retirement benefit shall be reduced as above to the date of benefit commencement. If payments begin after his normal retirement age, he shall receive the actuarial equivalent of his accrued benefit.
Death Benefit	In the event of a vested active participant's death prior to becoming eligible for early retirement, the surviving spouse, if any, shall receive a benefit that is actuarially equivalent to the benefit that she would have received if the participant had separated from service on the date of death, survived to the earliest retirement age, commenced receiving a joint and one-half survivor annuity, and died on the following day. The benefit will be paid in monthly installments for the surviving spouse's remaining lifetime, commencing on the first day of the month following the participant's death. If a vested inactive participant dies prior to becoming eligible for early retirement, his surviving spouse, if any, shall receive a death benefit calculated as above except that it will be based upon his actual date of termination. In the event of a married participant's death after the attainment of age 55 and the completion of 10 years of service, or after having become eligible for normal retirement, it will be assumed the participant had retired on the first day of the calendar month next preceding his death and elected a joint and one-half survivor annuity. In the event of a disabled participant's death prior to the commencement of the disability retirement benefit, the death benefit shall equal the benefit computed as if payments to the participant had begun on his disability

retirement date in the form of a joint and one-half survivor annuity.

If the present value of the death benefit is between $1,000 and $5,000, the payment may be distributed to the participant's spouse as a lump sum. If it is less than $1,000, it shall be distributed as a lump sum.

Severance Benefit

Upon the termination of employment after five or more years of service, a participant shall have a vested interest in his accrued benefit which will be payable at normal retirement date. The percentage vested shall be:

Years of Service	Vested Percent
Fewer than 5	0%
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A participant shall also be 100% vested upon the attainment of his normal retirement age, his early retirement date or his disability retirement date.

In the event that the participant had met the service requirement for early retirement at the date of termination, he may elect to receive a reduced benefit as early as age 55. Such benefit will be reduced as described under Early Retirement Benefit.

If the present value of the participant's vested accrued benefit is $1,000 or less, it shall be distributed to the participant as a lump sum. If this present value is $0, the participant shall be deemed to have received a distribution of such vested accrued benefit.

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All optional methods of settlement are actuarially equivalent to the normal form of annuity. If a married participant does not elect the normal form of annuity or does not elect one of the optional methods of settlement described below, then the participant's retirement benefit shall automatically be paid under option [1] below. The options are:

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(3) A reduced benefit to be paid during the participant's lifetime with the same reduced benefit to be continued to his spouse for her lifetime after his death.

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(5) For employees whose benefits commence prior to age 65, an increased benefit payable up to age 65 and a reduced benefit payable after age 65 such that the combined monthly benefit from the plan and from primary Social Security benefits shall be as level as possible.

Upon termination, death, early, normal, delayed or disability retirement, if the present value of a participant's vested accrued benefit is between $1,000 and $5,000, the present value of such benefit may be paid to the participant (or to the participant's spouse in the case of death) in the form of a lump sum payment. It shall be paid as a lump sum if less than $1,000.

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This Schedule SB reflects stabilized 2021 minimum funding interest rates that are adjusted for ARPA. Via this filing, Atrium Health Wake Forest Baptist will irrevocably commit the Pension Plan of North Carolina Baptist Hospital to use of those rates for the 2021 plan year.

COMPOSITE

PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS

(HELD AT END OF YEAR)

THIS IS A COMPOSITE REPORT FOR:

NCO0	N C BAPTIST HOSPITAL PENSION
NCO1	N C BAPTIST HOSPITAL PENSION
NCO2	N C BAPTIST HOSPITAL PENSION
NCO4	N C BAPTIST HOSPITAL PENSION

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
INTEREST BEARING CASH							
	STATE STREET BANK + TRUST CO	SHORT TERM INVESTMENT FUND	2,365,220.69	1.000	12/31/2030	2,365,220.69	2,365,220.69
NCO0	8611249M9		2,260,821.46			2,260,821.46	2,260,821.46
NCO4	8611249M9		104,399.23			104,399.23	104,399.23
			2,365,220.69			2,365,220.69	2,365,220.69

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
U.S. GOVERNMENT SECURITIES						
	FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	2.000	07/25/2051		
		0.00			0.00	0.00
NCO4	01F020612	0.00			0.00	0.00
	FNMA TBA 30 YR 2	SINGLE FAMILY MORTGAGE	2.000	02/14/2052		
		100,000.00			99,515.63	99,469.00
NCO4	01F020620	100,000.00			99,515.63	99,469.00
	FNMA TBA 30 YR 2.5	SINGLE FAMILY MORTGAGE	2.500	02/11/2051		
		-200,000.00			-203,597.66	-203,540.00
NCO4	01F022626	-200,000.00			-203,597.66	-203,540.00
	FNMA TBA 30 YR 3.5	SINGLE FAMILY MORTGAGE	3.500	03/14/2052		
		180,000.00			188,803.13	188,956.80
NCO4	01F032633	180,000.00			188,803.13	188,956.80
	GNMA II TBA 30 YR 2.5	JUMBOS	2.500	02/22/2052		
		700,000.00			716,707.03	715,288.00
NCO4	21H022622	700,000.00			716,707.03	715,288.00
	FNMA POOL 844000	FN 11/35 FLOATING VAR	1.000	11/01/2035		
		985.98			983.46	989.63
NCO4	31407XUZ2	985.98			983.46	989.63
	STRIP PRINC	05/45 0.00000	0.010	05/15/2045		
		25,000.00			11,915.33	15,718.25
NCO4	912803EN9	25,000.00			11,915.33	15,718.25
	US TREASURY N/B	02/46 2.5	2.500	02/15/2046		
		4,754,000.00			5,287,585.87	5,251,506.10
NCO4	912810RQ3	4,754,000.00			5,287,585.87	5,251,506.10
	US TREASURY N/B	05/46 2.5	2.500	05/15/2046		
		7,454,000.00			8,402,922.93	8,238,160.80
NCO4	912810RS9	7,454,000.00			8,402,922.93	8,238,160.80
	US TREASURY N/B	08/46 2.25	2.250	08/15/2046		
		2,088,000.00			2,234,101.56	2,207,725.92
NCO4	912810RT7	2,088,000.00			2,234,101.56	2,207,725.92
	US TREASURY N/B	11/46 2.875	2.875	11/15/2046		
		347,000.00			352,479.79	410,421.19
NCO4	912810RU4	347,000.00			352,479.79	410,421.19

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
	US TREASURY N/B	02/48 3	3.000 02/15/2048	
		1,269,000.00	1,562,456.14	1,548,877.95
NCO4	912810SA7	1,269,000.00	1,562,456.14	1,548,877.95
	US TREASURY N/B	05/48 3.125	3.125 05/15/2048	
		868,000.00	1,109,174.01	1,084,800.36
NCO4	912810SC3	868,000.00	1,109,174.01	1,084,800.36
	US TREASURY N/B	11/40 1.375	1.375 11/15/2040	
		440,000.00	434,504.13	400,985.20
NCO4	912810ST6	440,000.00	434,504.13	400,985.20
	US TREASURY N/B	02/41 1.875	1.875 02/15/2041	
		4,739,500.00	4,735,490.82	4,691,204.50
NCO4	912810SW9	7,878,500.00	7,816,615.51	7,798,218.09
NCO4	912810SW9	-3,139,000.00	-3,081,124.69	-3,107,013.59
	US TREASURY N/B	05/51 2.375	2.375 05/15/2051	
		5,607,000.00	6,301,551.71	6,193,099.71
NCO4	912810SX7	5,607,000.00	6,301,551.71	6,193,099.71
	US TREASURY N/B	05/41 2.25	2.250 05/15/2041	
		500,000.00	518,855.64	525,155.00
NCO4	912810SY5	500,000.00	518,855.64	525,155.00
	US TREASURY N/B	08/51 2	2.000 08/15/2051	
		2,357,000.00	2,413,249.55	2,402,678.66
NCO4	912810SZ2	2,357,000.00	2,413,249.55	2,402,678.66
	US TREASURY N/B	02/26 1.625	1.625 02/15/2026	
		36,000.00	36,741.65	36,618.84
NCO4	912828P46	36,000.00	36,741.65	36,618.84
		31,265,485.98	34,203,440.72	33,808,115.91

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - PREFERRED					
	KAISA GROUP HOLDINGS LTD	SR SECURED REGS 09/23 9.75	9.750	09/28/2023	
		200,000.00		200,000.00	53,510.00
NCO4	ACI1NWXF8	200,000.00		200,000.00	53,510.00
	LLOYDS BANK PLC	SR UNSECURED REGS 04/32 VAR	1.000	04/02/2032	
		200,000.00		153,000.00	152,212.40
NCO4	ACI14DZD4	200,000.00		153,000.00	152,212.40
	CODELCO INC	SR UNSECURED REGS 10/43 5.625	5.625	10/18/2043	
		300,000.00		293,619.00	389,562.00
NCO4	P3143NAS3	300,000.00		293,619.00	389,562.00
	NAKILAT INC	SR SECURED REGS 12/33 6.067	6.067	12/31/2033	
		284,255.81		265,068.54	348,213.37
NCO4	Y62014AA6	284,255.81		265,068.54	348,213.37
	AEP TEXAS INC	SR UNSECURED 02/33 6.65	6.650	02/15/2033	
		500,000.00		541,645.00	665,415.00
NCO4	0010EPAF5	500,000.00		541,645.00	665,415.00
	AEP TRANSMISSION CO LLC	SR UNSECURED 08/51 2.75	2.750	08/15/2051	
		200,000.00		199,228.00	190,260.00
NCO4	00115AAN9	200,000.00		199,228.00	190,260.00
	ACTIVISION BLIZZARD	SR UNSECURED 09/50 2.5	2.500	09/15/2050	
		300,000.00		299,175.00	262,737.00
NCO4	00507VAQ2	300,000.00		299,175.00	262,737.00
	ALABAMA POWER CO	SR UNSECURED 07/48 4.3	4.300	07/15/2048	
		200,000.00		198,494.00	241,750.00
NCO4	010392FS2	200,000.00		198,494.00	241,750.00
	ALABAMA POWER CO	SR UNSECURED 10/49 3.45	3.450	10/01/2049	
		300,000.00		298,995.00	317,868.00
NCO4	010392FT0	300,000.00		298,995.00	317,868.00
	ALIBABA GROUP HOLDING	SR UNSECURED 12/57 4.4	4.400	12/06/2057	
		200,000.00		239,000.00	227,134.00
NCO4	01609WAW2	200,000.00		239,000.00	227,134.00
	AMAZON.COM INC	SR UNSECURED 08/57 4.25	4.250	08/22/2057	
		200,000.00		198,364.00	256,080.00
NCO4	023135BM7	200,000.00		198,364.00	256,080.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	AMAZON.COM INC	SR UNSECURED 05/41 2.875	2.875	05/12/2041	
		500,000.00		498,115.00	519,225.00
NCO4	023135CA2	500,000.00		498,115.00	519,225.00
	AMERICAN WATER CAPITAL C	SR UNSECURED 09/47 3.75	3.750	09/01/2047	
		200,000.00		199,386.00	223,034.00
NCO4	03040WAR6	200,000.00		199,386.00	223,034.00
	AMGEN INC	SR UNSECURED 01/52 3	3.000	01/15/2052	
		100,000.00		97,954.00	97,030.00
NCO4	031162DC1	100,000.00		97,954.00	97,030.00
	ANTHEM INC	SR UNSECURED 12/47 4.375	4.375	12/01/2047	
		300,000.00		296,040.00	365,478.00
NCO4	036752AD5	300,000.00		296,040.00	365,478.00
	APPLE INC	SR UNSECURED 02/47 4.25	4.250	02/09/2047	
		100,000.00		105,810.00	124,884.00
NCO4	037833CH1	100,000.00		105,810.00	124,884.00
	APPLE INC	SR UNSECURED 02/61 2.8	2.800	02/08/2061	
		200,000.00		199,426.00	198,586.00
NCO4	037833EG1	200,000.00		199,426.00	198,586.00
	ARCH CAPITAL FINANCE LLC	COMPANY GUAR 12/46 5.031	5.031	12/15/2046	
		100,000.00		106,679.00	129,315.00
NCO4	03939CAB9	100,000.00		106,679.00	129,315.00
	ASSURED GUARANTY US HLDG	COMPANY GUAR 09/51 3.6	3.600	09/15/2051	
		200,000.00		199,630.00	207,974.00
NCO4	04621WAE0	200,000.00		199,630.00	207,974.00
	AVALONBAY COMMUNITIES	SR UNSECURED 07/47 4.15	4.150	07/01/2047	
		100,000.00		99,999.00	122,588.00
NCO4	05348EBB4	100,000.00		99,999.00	122,588.00
	BANK OF AMERICA CORP	SR UNSECURED 04/38 VAR	1.000	04/24/2038	
		300,000.00		300,000.00	352,002.00
NCO4	06051GGM5	300,000.00		300,000.00	352,002.00
	BANK OF AMERICA CORP	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		1,000,000.00		1,000,000.00	1,051,020.00
NCO4	06051GJW0	1,000,000.00		1,000,000.00	1,051,020.00
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 02/45 4.5	4.500	02/01/2045	
		275,000.00		272,637.75	333,000.25
NCO4	084659AF8	275,000.00		272,637.75	333,000.25

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 07/48 3.8	3.800	07/15/2048		
		300,000.00			297,531.00	335,649.00
NCO4	084659AP6	300,000.00			297,531.00	335,649.00
	BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/51 2.85	2.850	05/15/2051		
		600,000.00			599,262.00	577,446.00
NCO4	084659BC4	600,000.00			599,262.00	577,446.00
	BIOGEN INC	SR UNSECURED 144A 02/51 3.25	3.250	02/15/2051		
		112,000.00			110,316.98	109,898.88
NCO4	09062XAJ2	112,000.00			110,316.98	109,898.88
	BNP PARIBAS	SR UNSECURED 144A 01/31 VAR	1.000	01/13/2031		
		500,000.00			500,000.00	514,345.00
NCO4	09659W2K9	500,000.00			500,000.00	514,345.00
	BP CAP MARKETS AMERICA	COMPANY GUAR 02/50 3	3.000	02/24/2050		
		300,000.00			295,032.00	295,326.00
NCO4	10373QBG4	300,000.00			295,032.00	295,326.00
	BRISTOL MYERS SQUIBB CO	SR UNSECURED 08/45 5	5.000	08/15/2045		
		76,000.00			96,952.03	100,959.16
NCO4	110122DJ4	76,000.00			96,952.03	100,959.16
	BROOKFIELD FINANCE INC	COMPANY GUAR 09/47 4.7	4.700	09/20/2047		
		200,000.00			201,182.00	245,602.00
NCO4	11271LAB8	200,000.00			201,182.00	245,602.00
	BROOKFIELD FINANCE INC	COMPANY GUAR 03/51 3.5	3.500	03/30/2051		
		300,000.00			297,939.00	314,382.00
NCO4	11271LAF9	300,000.00			297,939.00	314,382.00
	CAMERON LNG LLC	SR SECURED 144A 01/39 3.701	3.701	01/15/2039		
		200,000.00			202,231.00	215,410.00
NCO4	133434AD2	200,000.00			202,231.00	215,410.00
	CARLYLE FINANCE LLC	COMPANY GUAR 144A 09/48 5.65	5.650	09/15/2048		
		200,000.00			199,828.00	270,652.00
NCO4	14314CAA3	200,000.00			199,828.00	270,652.00
	COMCAST CORP	COMPANY GUAR 07/46 3.4	3.400	07/15/2046		
		200,000.00			180,616.00	211,832.00
NCO4	20030NBU4	200,000.00			180,616.00	211,832.00
	COMCAST CORP	COMPANY GUAR 08/47 4	4.000	08/15/2047		
		300,000.00			299,335.00	345,057.00
NCO4	20030NBZ3	300,000.00			299,335.00	345,057.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT VALUE
	COMCAST CORP	COMPANY GUAR 02/50 3.45	3.450	02/01/2050	
		600,000.00		598,566.00	640,692.00
NCO4	20030NCZ2	600,000.00		598,566.00	640,692.00
	COMCAST CORP	COMPANY GUAR 01/51 2.8	2.800	01/15/2051	
		150,000.00		148,963.50	144,510.00
NCO4	20030NDL2	150,000.00		148,963.50	144,510.00
	COMCAST CORP	COMPANY GUAR 144A 11/51 2.887	2.887	11/01/2051	
		534,000.00		522,089.68	516,906.66
NCO4	20030NDR9	534,000.00		522,089.68	516,906.66
	COMMONSPIRIT HEALTH	SR SECURED 10/49 4.187	4.187	10/01/2049	
		100,000.00		100,000.00	116,352.00
NCO4	20268JAC7	100,000.00		100,000.00	116,352.00
	CONNECTICUT LIGHT + PWR	1ST REF MORT 04/48 4	4.000	04/01/2048	
		100,000.00		99,757.00	119,624.00
NCO4	207597EL5	100,000.00		99,757.00	119,624.00
	CON EDISON CO OF NY INC	SR UNSECURED 06/46 3.85	3.850	06/15/2046	
		500,000.00		499,295.00	542,560.00
NCO4	209111FH1	500,000.00		499,295.00	542,560.00
	CON EDISON CO OF NY INC	SR UNSECURED 11/57 4	4.000	11/15/2057	
		100,000.00		100,694.00	112,925.00
NCO4	209111FN8	100,000.00		100,694.00	112,925.00
	CON EDISON CO OF NY INC	SR UNSECURED 11/59 3.7	3.700	11/15/2059	
		100,000.00		99,111.00	106,725.00
NCO4	209111FW8	100,000.00		99,111.00	106,725.00
	CONSUMERS ENERGY CO	1ST MORTGAGE 05/48 4.05	4.050	05/15/2048	
		100,000.00		98,971.00	119,274.00
NCO4	210518DB9	100,000.00		98,971.00	119,274.00
	DTE ELECTRIC CO	GENL REF MOR 05/48 4.05	4.050	05/15/2048	
		100,000.00		99,551.00	118,943.00
NCO4	23338VAH9	100,000.00		99,551.00	118,943.00
	DUKE ENERGY CAROLINAS	1ST REF MORT 06/45 3.75	3.750	06/01/2045	
		300,000.00		317,502.00	331,692.00
NCO4	26442CAP9	300,000.00		317,502.00	331,692.00
	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE 10/46 3.7	3.700	10/15/2046	
		200,000.00		199,490.00	222,842.00
NCO4	26442UAC8	200,000.00		199,490.00	222,842.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT VALUE
	ERAC USA FINANCE LLC	COMPANY GUAR 144A 10/37 7	7.000	10/15/2037	
		100,000.00		127,210.00	147,321.00
NCO4	26882PBE1	100,000.00		127,210.00	147,321.00
	ERP OPERATING LP	SR UNSECURED 06/45 4.5	4.500	06/01/2045	
		100,000.00		99,622.00	125,627.00
NCO4	26884ABE2	100,000.00		99,622.00	125,627.00
	ENTERGY LOUISIANA LLC	1ST MORTGAGE 03/51 2.9	2.900	03/15/2051	
		200,000.00		208,826.00	195,898.00
NCO4	29364WBD9	200,000.00		208,826.00	195,898.00
	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 06/51 3.5	3.500	06/01/2051	
		300,000.00		304,131.00	322,194.00
NCO4	29366WAB2	300,000.00		304,131.00	322,194.00
	FMR LLC	SR UNSECURED 144A 11/39 6.45	6.450	11/15/2039	
		250,000.00		322,385.00	362,017.50
NCO4	30251BAB4	250,000.00		322,385.00	362,017.50
	FLORIDA POWER + LIGHT CO	1ST MORTGAGE 10/49 3.15	3.150	10/01/2049	
		100,000.00		99,363.00	106,164.00
NCO4	341081FX0	100,000.00		99,363.00	106,164.00
	GUARDIAN LIFE INSURANCE	SUBORDINATED 144A 01/70 3.7	3.700	01/22/2070	
		100,000.00		97,177.00	109,207.00
NCO4	401378AD6	100,000.00		97,177.00	109,207.00
	HSBC HOLDINGS PLC	SR UNSECURED 05/30 VAR	1.000	05/22/2030	
		900,000.00		957,226.00	976,275.00
NCO4	404280CC1	900,000.00		957,226.00	976,275.00
	INDIANA MICHIGAN POWER	SR UNSECURED 05/51 3.25	3.250	05/01/2051	
		300,000.00		297,666.00	307,950.00
NCO4	454889AU0	300,000.00		297,666.00	307,950.00
	INTEGRIS BAPTIST MEDICAL	SR SECURED 08/50 3.875	3.875	08/15/2050	
		100,000.00		100,000.00	114,185.00
NCO4	45834QAA7	100,000.00		100,000.00	114,185.00
	INTERCONTINENTALEXCHANGE	SR UNSECURED 09/48 4.25	4.250	09/21/2048	
		100,000.00		99,288.00	123,905.28
NCO4	45866FAH7	100,000.00		99,288.00	123,905.28
	JPMORGAN CHASE + CO	SR UNSECURED 10/40 5.5	5.500	10/15/2040	
		100,000.00		99,087.00	136,030.00
NCO4	46625HHV5	100,000.00		99,087.00	136,030.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	JPMORGAN CHASE + CO	SR UNSECURED 07/41 5.6	5.600	07/15/2041	
		100,000.00		109,882.00	138,471.00
NCO4	46625HJB7	100,000.00		109,882.00	138,471.00
	JPMORGAN CHASE + CO	SR UNSECURED 04/52 VAR	1.000	04/22/2052	
		200,000.00		200,000.00	214,004.00
NCO4	46647PCE4	200,000.00		200,000.00	214,004.00
	KKR GROUP FIN CO X LLC	COMPANY GUAR 144A 12/51 3.25	3.250	12/15/2051	
		590,000.00		588,846.10	587,952.70
NCO4	48255BAA4	590,000.00		588,846.10	587,952.70
	EVERGY METRO	GENL REF MOR 04/49 4.125	4.125	04/01/2049	
		100,000.00		120,125.00	118,529.00
NCO4	485134BS8	100,000.00		120,125.00	118,529.00
	LEGG MASON INC	COMPANY GUAR 01/44 5.625	5.625	01/15/2044	
		100,000.00		102,558.00	137,114.00
NCO4	524901AR6	100,000.00		102,558.00	137,114.00
	MARSH + MCLENNAN COS INC	SR UNSECURED 01/47 4.35	4.350	01/30/2047	
		100,000.00		99,366.00	123,309.00
NCO4	571748BC5	100,000.00		99,366.00	123,309.00
	MARSH + MCLENNAN COS INC	SR UNSECURED 03/48 4.2	4.200	03/01/2048	
		200,000.00		223,214.00	242,746.00
NCO4	571748BD3	200,000.00		223,214.00	242,746.00
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 10/70 3.729	3.729	10/15/2070	
		98,000.00		92,273.86	108,450.72
NCO4	575767AN8	98,000.00		92,273.86	108,450.72
	MIDWEST CONNECTOR CAPIT	COMPANY GUAR 144A 04/29 4.625	4.625	04/01/2029	
		100,000.00		99,853.00	107,635.00
NCO4	59833CAC6	100,000.00		99,853.00	107,635.00
	NATIONWIDE MUTUAL INSURA	SUBORDINATED 144A 08/39 9.375	9.375	08/15/2039	
		200,000.00		327,308.00	345,320.00
NCO4	638671AK3	200,000.00		327,308.00	345,320.00
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 05/69 4.45	4.450	05/15/2069	
		200,000.00		200,167.00	254,346.00
NCO4	64952GAQ1	200,000.00		200,167.00	254,346.00
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 05/50 3.75	3.750	05/15/2050	
		200,000.00		239,510.00	227,616.00
NCO4	64952GAT5	200,000.00		239,510.00	227,616.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	NORTHWELL HEALTHCARE INC	SECURED 11/49 3.809	3.809	11/01/2049	
		100,000.00		100,000.00	110,884.00
NCO4	667274AD6	100,000.00		100,000.00	110,884.00
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 09/59 3.625	3.625	09/30/2059	
		200,000.00		198,950.00	220,240.00
NCO4	668138AC4	200,000.00		198,950.00	220,240.00
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03/51 3.45	3.450	03/30/2051	
		300,000.00		298,956.00	320,583.00
NCO4	668138AE0	300,000.00		298,956.00	320,583.00
	PECO ENERGY CO	1ST MORTGAGE 09/51 2.85	2.850	09/15/2051	
		350,000.00		349,650.00	346,587.50
NCO4	693304BC0	350,000.00		349,650.00	346,587.50
	PACIFIC LIFE INSURANCE C	SUBORDINATED 144A 06/39 9.25	9.250	06/15/2039	
		200,000.00		259,190.00	343,504.00
NCO4	694475AA2	200,000.00		259,190.00	343,504.00
	PACIFIC LIFE INSURANCE C	SUBORDINATED 144A 10/67 VAR	1.000	10/24/2067	
		400,000.00		396,340.80	458,720.00
NCO4	69448FAA9	400,000.00		396,340.80	458,720.00
	PHILIP MORRIS INTL INC	SR UNSECURED 03/43 4.125	4.125	03/04/2043	
		400,000.00		378,016.00	442,256.00
NCO4	718172AW9	400,000.00		378,016.00	442,256.00
	PROLOGIS LP	SR UNSECURED 04/50 3	3.000	04/15/2050	
		100,000.00		95,342.00	103,002.00
NCO4	74340XBP5	100,000.00		95,342.00	103,002.00
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 06/47 3.8	3.800	06/15/2047	
		200,000.00		199,184.00	225,342.00
NCO4	744448CN9	200,000.00		199,184.00	225,342.00
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE 12/47 3.6	3.600	12/01/2047	
		100,000.00		99,927.00	112,075.00
NCO4	74456QBT2	100,000.00		99,927.00	112,075.00
	PUGET SOUND ENERGY INC	1ST MORTGAGE 06/48 4.223	4.223	06/15/2048	
		100,000.00		100,000.00	118,223.00
NCO4	745332CH7	100,000.00		100,000.00	118,223.00
	RAS LAFFAN LNG 3	SR SECURED 144A 09/27 5.838	5.838	09/30/2027	
		256,816.00		250,359.64	287,633.92
NCO4	75405UAA4	256,816.00		250,359.64	287,633.92

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	RAYTHEON TECH CORP	SR UNSECURED 04/47 4.35	4.350	04/15/2047	
		100,000.00		128,947.00	121,508.00
NCO4	75513ECK5	100,000.00		128,947.00	121,508.00
	S+P GLOBAL INC	COMPANY GUAR 12/49 3.25	3.250	12/01/2049	
		100,000.00		99,240.00	108,395.00
NCO4	78409VAQ7	100,000.00		99,240.00	108,395.00
	SAN DIEGO G + E	1ST MORTGAGE 04/42 4.3	4.300	04/01/2042	
		500,000.00		495,380.00	578,425.00
NCO4	797440BQ6	500,000.00		495,380.00	578,425.00
	SAN DIEGO G + E	1ST MORTGAGE 05/48 4.15	4.150	05/15/2048	
		100,000.00		99,558.00	118,943.00
NCO4	797440BW3	100,000.00		99,558.00	118,943.00
	SAUDI ELECTRICITY GLOBAL	SR UNSECURED 144A 04/43 5.06	5.060	04/08/2043	
		200,000.00		200,000.00	244,950.00
NCO4	804133AB2	200,000.00		200,000.00	244,950.00
	SAUDI ARABIAN OIL CO	SR UNSECURED 144A 11/50 3.25	3.250	11/24/2050	
		200,000.00		198,104.00	194,556.00
NCO4	80414L2L8	200,000.00		198,104.00	194,556.00
	7 ELEVEN INC	SR UNSECURED 144A 02/41 2.5	2.500	02/10/2041	
		100,000.00		98,911.00	92,266.00
NCO4	817826AF7	100,000.00		98,911.00	92,266.00
	SOUTHERN CAL EDISON	1ST REF MORT 04/35 5.75	5.750	04/01/2035	
		100,000.00		100,118.00	128,256.00
NCO4	842400EV1	100,000.00		100,118.00	128,256.00
	SOUTHERN CAL EDISON	1ST REF MORT 03/39 6.05	6.050	03/15/2039	
		100,000.00		131,132.00	131,132.00
NCO4	842400FL2	100,000.00		131,132.00	131,132.00
	SOUTHERN CAL EDISON	1ST REF MORT 09/40 4.5	4.500	09/01/2040	
		100,000.00		107,509.00	112,830.00
NCO4	842400FQ1	100,000.00		107,509.00	112,830.00
	SOUTHERN CAL EDISON	1ST REF MORT 03/43 3.9	3.900	03/15/2043	
		200,000.00		183,878.00	213,026.00
NCO4	842400FW8	200,000.00		183,878.00	213,026.00
	SOUTHERN CAL EDISON	1ST REF MORT 10/43 4.65	4.650	10/01/2043	
		200,000.00		229,096.00	233,580.00
NCO4	842400FZ1	200,000.00		229,096.00	233,580.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SOUTHERN CAL EDISON	1ST REF MORT 04/47 4	4.000	04/01/2047	
		600,000.00		623,928.00	661,566.00
NCO4	842400GG2	600,000.00		623,928.00	661,566.00
	SOUTHERN CAL EDISON	1ST REF MORT 03/48 4.125	4.125	03/01/2048	
		200,000.00		192,973.00	224,348.00
NCO4	842400GK3	200,000.00		192,973.00	224,348.00
	SOUTHERN CAL EDISON	1ST MORTGAGE 06/51 3.65	3.650	06/01/2051	
		100,000.00		99,766.00	108,345.00
NCO4	842400HF3	100,000.00		99,766.00	108,345.00
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 01/49 4.3	4.300	01/15/2049	
		100,000.00		137,329.00	124,063.00
NCO4	842434CS9	100,000.00		137,329.00	124,063.00
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 02/50 3.95	3.950	02/15/2050	
		200,000.00		199,514.00	236,586.00
NCO4	842434CT7	200,000.00		199,514.00	236,586.00
	SUMITOMO MITSUI FINL GRP	SR UNSECURED 09/31 2.222	2.222	09/17/2031	
		400,000.00		400,000.00	392,340.00
NCO4	86562MCJ7	400,000.00		400,000.00	392,340.00
	SUTTER HEALTH	UNSECURED 08/40 3.161	3.161	08/15/2040	
		100,000.00		101,965.00	102,860.00
NCO4	86944BAH6	100,000.00		101,965.00	102,860.00
	SUTTER HEALTH	UNSECURED 08/50 3.361	3.361	08/15/2050	
		50,000.00		50,988.00	52,392.50
NCO4	86944BAJ2	50,000.00		50,988.00	52,392.50
	TEACHERS INSUR + ANNUITY	SUBORDINATED 144A 12/39 6.85	6.850	12/16/2039	
		44,000.00		44,920.57	65,642.72
NCO4	878091BC0	44,000.00		44,920.57	65,642.72
	TENCENT HOLDINGS LTD	SR UNSECURED 144A 06/50 3.24	3.240	06/03/2050	
		200,000.00		200,780.00	188,598.00
NCO4	88032WAV8	200,000.00		200,780.00	188,598.00
	TENCENT HOLDINGS LTD	SR UNSECURED 144A 04/51 3.84	3.840	04/22/2051	
		300,000.00		299,895.00	315,015.00
NCO4	88032WBC9	300,000.00		299,895.00	315,015.00
	TIME WARNER CABLE LLC	SR SECURED 06/39 6.75	6.750	06/15/2039	
		150,000.00		182,284.28	204,366.00
NCO4	88732JAU2	150,000.00		182,284.28	204,366.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TOTALENERGIES CAP INTL	COMPANY GUAR 06/60 3.386	3.386	06/29/2060	
		200,000.00		200,000.00	212,104.00
NCO4	89153VAW9	200,000.00		200,000.00	212,104.00
	TRANSCANADA PIPELINES	SR UNSECURED 10/37 6.2	6.200	10/15/2037	
		700,000.00		606,088.64	951,867.00
NCO4	89352HAD1	700,000.00		606,088.64	951,867.00
	TRANSCONT GAS PIPE LINE	SR UNSECURED 03/48 4.6	4.600	03/15/2048	
		200,000.00		198,552.00	241,744.00
NCO4	893574AM5	200,000.00		198,552.00	241,744.00
	US BANCORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	216,074.00
NCO4	902973AZ9	200,000.00		200,000.00	216,074.00
	UNION PACIFIC CORP	SR UNSECURED 09/67 4.1	4.100	09/15/2067	
		350,000.00		354,662.70	425,047.00
NCO4	907818ER5	350,000.00		354,662.70	425,047.00
	UNITEDHEALTH GROUP INC	SR UNSECURED 08/49 3.7	3.700	08/15/2049	
		200,000.00		199,312.00	230,140.00
NCO4	91324PDU3	200,000.00		199,312.00	230,140.00
	VALE OVERSEAS LIMITED	COMPANY GUAR 11/36 6.875	6.875	11/21/2036	
		100,000.00		106,250.00	132,876.00
NCO4	91911TAH6	100,000.00		106,250.00	132,876.00
	VERIZON COMMUNICATIONS	SR UNSECURED 11/50 2.875	2.875	11/20/2050	
		300,000.00		299,220.00	284,667.00
NCO4	92343VFU3	300,000.00		299,220.00	284,667.00
	VERIZON COMMUNICATIONS	SR UNSECURED 10/56 2.987	2.987	10/30/2056	
		350,000.00		347,578.00	331,306.50
NCO4	92343VFW9	350,000.00		347,578.00	331,306.50
	VERIZON COMMUNICATIONS	SR UNSECURED 03/41 3.4	3.400	03/22/2041	
		400,000.00		399,768.00	418,776.00
NCO4	92343VGK4	400,000.00		399,768.00	418,776.00
	VERIZON COMMUNICATIONS	SR UNSECURED 09/41 2.85	2.850	09/03/2041	
		150,000.00		149,840.00	147,979.50
NCO4	92343VGL2	150,000.00		149,840.00	147,979.50
	VIRGINIA ELEC + POWER CO	SR UNSECURED 11/38 8.875	8.875	11/15/2038	
		500,000.00		636,311.00	881,725.00
NCO4	927804FG4	500,000.00		636,311.00	881,725.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VODAFONE GROUP PLC	SR UNSECURED 05/48 5.25	5.250	05/30/2048	
		200,000.00		198,416.00	260,500.00
NCO4	92857WBM1	200,000.00		198,416.00	260,500.00
	VODAFONE GROUP PLC	SR UNSECURED 06/59 5.125	5.125	06/19/2059	
		300,000.00		295,581.00	393,984.00
NCO4	92857WBT6	300,000.00		295,581.00	393,984.00
	WASHINGTON GAS LIGHT CO	SR UNSECURED 09/49 3.65	3.650	09/15/2049	
		400,000.00		398,572.00	447,088.00
NCO4	93884PDY3	400,000.00		398,572.00	447,088.00
	ANTHEM INC	SR UNSECURED 01/44 5.1	5.100	01/15/2044	
		100,000.00		101,444.00	132,017.00
NCO4	94973VBF3	100,000.00		101,444.00	132,017.00
	WELLS FARGO + COMPANY	SR UNSECURED 04/41 VAR	1.000	04/30/2041	
		200,000.00		200,000.00	205,106.00
NCO4	95000U2Q5	200,000.00		200,000.00	205,106.00
	WISCONSIN PUBLIC SERVICE	SR UNSECURED 09/49 3.3	3.300	09/01/2049	
		100,000.00		99,885.00	106,396.00
NCO4	976843BM3	100,000.00		99,885.00	106,396.00
		29,370,071.81		29,965,176.07	33,153,186.56

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
CORP. DEBT INSTR. - ALL OTHER							
		TIMES CHINA HLDG LTD	SR SECURED REGS 03/23 6.6	6.600	03/02/2023		
			200,000.00			202,000.00	151,774.00
NCO4	ACI0Z3T90		200,000.00			202,000.00	151,774.00
		DEUTSCHE BANK AG	JR SUBORDINA REGS 05/49 VAR	1.000	05/29/2049		
			200,000.00			190,750.00	198,500.00
NCO4	ACI08HJS8		200,000.00			190,750.00	198,500.00
		KAISA GROUP HOLDINGS LTD	SR SECURED REGS 04/25 11.25	11.250	04/16/2025		
			200,000.00			199,500.00	53,276.00
NCO4	ACI1NWXD3		200,000.00			199,500.00	53,276.00
		GAZPROM (GAZ CAPITAL SA)	SR UNSECURED REGS 02/26 5.15	5.150	02/11/2026		
			700,000.00			720,200.00	751,653.00
NCO4	ACI184R72		700,000.00			720,200.00	751,653.00
		KAISA GROUP HOLDINGS LTD	SR SECURED REGS 11/23 11.95	11.950	11/12/2023		
			300,000.00			310,512.00	80,181.00
NCO4	BK5281II7		300,000.00			310,512.00	80,181.00
		UBS AG	SUBORDINATED REGS 05/24 5.125	5.125	05/15/2024		
			500,000.00			499,375.00	535,000.00
NCO4	BMJ6SQII2		500,000.00			499,375.00	535,000.00
		JAZZ FINANCING LUX SARL	USD TERM LOAN	1.000	05/05/2028		
			99,500.00			99,002.50	99,991.53
NCO4	G5080AAF9		99,500.00			99,002.50	99,991.53
		ODEBRECHT DRILL VIII/IX	SR SECURED REGS 12/26 7.35	7.350	12/01/2026		
			99,144.00			42,954.83	54,653.13
NCO4	G67106AC1		99,144.00			42,954.83	54,653.13
		ODEBRECHT OIL + FINANCE	COMPANY GUAR REGS 12/99 0.000	0.010	12/31/2099		
			46,000.00			13,937.88	299.00
NCO4	G6712EAB4		46,000.00			13,937.88	299.00
		SETANTA AIRCRAFT LEASING DAC	TERM LOAN B	1.000	11/05/2028		
			200,000.00			199,500.00	200,125.00
NCO4	G8057JAB2		200,000.00			199,500.00	200,125.00
		INTELSAT JACKSON HOLDINGS SA	2021 DIP TERM LOAN	1.000	10/13/2022		
			67,385.17			66,631.02	67,490.63
NCO4	L5137LAM7		67,385.17			66,631.02	67,490.63

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CARNIVAL CORPORATION	USD TERM LOAN B	1.000	06/30/2025	
		98,750.00		94,800.00	98,132.81
NCO4	P2121YAN8	98,750.00		94,800.00	98,132.81
	CARNIVAL CORPORATION	2021 INCREMENTAL TERM LOAN B	1.000	10/18/2028	
		200,000.00		199,000.00	198,667.00
NCO4	P2121YAS7	200,000.00		199,000.00	198,667.00
	AMC NETWORKS INC	COMPANY GUAR 02/29 4.25	4.250	02/15/2029	
		100,000.00		100,000.00	99,375.00
NCO4	00164VAF0	100,000.00		100,000.00	99,375.00
	AT+T INC	SR UNSECURED 09/55 3.55	3.550	09/15/2055	
		472,000.00		470,462.84	473,713.36
NCO4	00206RLJ9	472,000.00		470,462.84	473,713.36
	AT+T INC	SR UNSECURED 09/59 3.65	3.650	09/15/2059	
		3,426,000.00		3,459,365.42	3,459,883.14
NCO4	00206RLV2	3,426,000.00		3,459,365.42	3,459,883.14
	ABBVIE INC	SR UNSECURED 05/35 4.5	4.500	05/14/2035	
		300,000.00		297,927.00	358,866.00
NCO4	00287YAR0	300,000.00		297,927.00	358,866.00
	ABBVIE INC	SR UNSECURED 05/45 4.7	4.700	05/14/2045	
		300,000.00		303,254.00	372,189.00
NCO4	00287YAS8	300,000.00		303,254.00	372,189.00
	ABBVIE INC	SR UNSECURED 05/36 4.3	4.300	05/14/2036	
		100,000.00		99,455.00	117,882.00
NCO4	00287YAV1	100,000.00		99,455.00	117,882.00
	ABBVIE INC	SR UNSECURED 05/46 4.45	4.450	05/14/2046	
		400,000.00		398,406.00	483,732.00
NCO4	00287YAW9	400,000.00		398,406.00	483,732.00
	ACPRODUCTS INC	2021 TERM LOAN B	1.000	05/17/2028	
		199,000.00		197,010.00	196,512.50
NCO4	00488YAB2	199,000.00		197,010.00	196,512.50
	ADVANTAGE SALES + MARKETING	2021 TERM LOAN	1.000	10/28/2027	
		396,000.00		388,080.00	396,940.50
NCO4	00769EAZ3	396,000.00		388,080.00	396,940.50
	ALEXANDRIA REAL ESTATE E	COMPANY GUAR 04/49 4.85	4.850	04/15/2049	
		100,000.00		99,949.00	129,233.00
NCO4	015271AQ2	100,000.00		99,949.00	129,233.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ALEXANDRIA REAL ESTATE E	COMPANY GUAR 05/51 3	3.000	05/18/2051	
		200,000.00		199,176.00	197,530.00
NCO4	015271AX7	200,000.00		199,176.00	197,530.00
	ALLSTATE CORP	JR SUBORDINA 05/67 VAR	1.000	05/15/2067	
		500,000.00		421,250.00	656,250.00
NCO4	020002AU5	500,000.00		421,250.00	656,250.00
	ALTRIA GROUP INC	COMPANY GUAR 02/39 5.8	5.800	02/14/2039	
		300,000.00		299,295.00	360,594.00
NCO4	02209SBE2	300,000.00		299,295.00	360,594.00
	HESS CORP	SR UNSECURED 08/31 7.3	7.300	08/15/2031	
		65,000.00		79,131.00	86,544.25
NCO4	023551AJ3	65,000.00		79,131.00	86,544.25
	AADVANTAGE LOYALTY IP LTD	2021 TERM LOAN	1.000	04/20/2028	
		700,000.00		709,125.00	726,561.50
NCO4	02376CBJ3	700,000.00		709,125.00	726,561.50
	AMERICAN ASSETS TRUST LP	COMPANY GUAR 02/31 3.375	3.375	02/01/2031	
		300,000.00		296,805.00	306,240.00
NCO4	02401LAA2	300,000.00		296,805.00	306,240.00
	AMERICAN EXPRESS CO	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		400,000.00		400,000.00	400,700.00
NCO4	025816CH0	400,000.00		400,000.00	400,700.00
	AMERICAN FINANCIAL GROUP	SR UNSECURED 06/47 4.5	4.500	06/15/2047	
		300,000.00		304,208.00	355,836.00
NCO4	025932AL8	300,000.00		304,208.00	355,836.00
	AMERICAN INTL GROUP	SR UNSECURED 07/45 4.8	4.800	07/10/2045	
		600,000.00		595,566.00	768,798.00
NCO4	026874DF1	600,000.00		595,566.00	768,798.00
	AMERICAN INTL GROUP	SR UNSECURED 04/48 4.75	4.750	04/01/2048	
		100,000.00		99,413.00	127,369.00
NCO4	026874DL8	100,000.00		99,413.00	127,369.00
	AMERICAN TOWER CORP	SR UNSECURED 10/49 3.7	3.700	10/15/2049	
		100,000.00		106,294.00	106,574.00
NCO4	03027XAY6	100,000.00		106,294.00	106,574.00
	AMERICAN TOWER CORP	SR UNSECURED 01/51 2.95	2.950	01/15/2051	
		500,000.00		494,650.00	473,605.00
NCO4	03027XBK5	500,000.00		494,650.00	473,605.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/39 5.45	5.450	01/23/2039	
		600,000.00		598,332.00	785,256.00
NCO4	03523TBU1	600,000.00		598,332.00	785,256.00
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/49 5.55	5.550	01/23/2049	
		100,000.00		111,993.00	138,346.00
NCO4	03523TBV9	100,000.00		111,993.00	138,346.00
	ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 04/58 4.75	4.750	04/15/2058	
		300,000.00		298,131.00	370,911.00
NCO4	035240AP5	300,000.00		298,131.00	370,911.00
	APTIV PLC	COMPANY GUAR 03/49 5.4	5.400	03/15/2049	
		100,000.00		99,558.00	132,451.00
NCO4	03835VAH9	100,000.00		99,558.00	132,451.00
	ARIZONA PUBLIC SERVICE	SR UNSECURED 05/50 3.35	3.350	05/15/2050	
		150,000.00		149,475.00	152,709.00
NCO4	040555DB7	150,000.00		149,475.00	152,709.00
	ARROW ELECTRONICS INC	SR UNSECURED 02/32 2.95	2.950	02/15/2032	
		100,000.00		99,758.00	100,984.00
NCO4	04273WAC5	100,000.00		99,758.00	100,984.00
	AVIATION CAPITAL GROUP	SR UNSECURED 144A 12/24 5.5	5.500	12/15/2024	
		100,000.00		99,039.00	109,409.00
NCO4	05369AAH4	100,000.00		99,039.00	109,409.00
	AVOLON HOLDINGS FNDG LTD	COMPANY GUAR 144A 02/25 2.875	2.875	02/15/2025	
		100,000.00		99,881.00	102,151.00
NCO4	05401AAH4	100,000.00		99,881.00	102,151.00
	AVOLON HOLDINGS FNDG LTD	SR UNSECURED 144A 01/26 5.5	5.500	01/15/2026	
		300,000.00		299,769.00	331,536.00
NCO4	05401AAK7	300,000.00		299,769.00	331,536.00
	EQUITABLE HOLDINGS INC	SR UNSECURED 04/48 5	5.000	04/20/2048	
		200,000.00		194,209.00	249,794.00
NCO4	054561AM7	200,000.00		194,209.00	249,794.00
	BGC PARTNERS INC	SR UNSECURED 07/23 5.375	5.375	07/24/2023	
		300,000.00		298,548.00	316,587.00
NCO4	05541TAK7	300,000.00		298,548.00	316,587.00
	BANK OF AMERICA CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		900,000.00		1,006,650.00	1,001,250.00
NCO4	060505FL3	900,000.00		1,006,650.00	1,001,250.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BACARDI LTD	COMPANY GUAR 144A 05/48 5.3	5.300	05/15/2048	
		400,000.00		394,510.00	521,800.00
NCO4	067316AH2	400,000.00		394,510.00	521,800.00
	BARCLAYS PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		700,000.00		721,331.43	751,184.00
NCO4	06738EBA2	700,000.00		721,331.43	751,184.00
	BARCLAYS PLC	SR UNSECURED 05/29 VAR	1.000	05/16/2029	
		200,000.00		223,538.00	228,124.00
NCO4	06738EBD6	200,000.00		223,538.00	228,124.00
	BAXALTA INC	COMPANY GUAR 06/45 5.25	5.250	06/23/2045	
		30,000.00		29,802.60	39,841.20
NCO4	07177MAN3	30,000.00		29,802.60	39,841.20
	BAYER US FINANCE II LLC	COMPANY GUAR 144A 06/48 4.875	4.875	06/25/2048	
		200,000.00		199,312.00	245,800.00
NCO4	07274NAQ6	200,000.00		199,312.00	245,800.00
	BEACON ROOFING SUPPLY IN	COMPANY GUAR 144A 05/29 4.125	4.125	05/15/2029	
		250,000.00		250,625.00	249,867.50
NCO4	073685AH2	250,000.00		250,625.00	249,867.50
	BLACK KNIGHT INFOSERV LL	COMPANY GUAR 144A 09/28 3.625	3.625	09/01/2028	
		200,000.00		200,000.00	199,738.00
NCO4	092174AA9	200,000.00		200,000.00	199,738.00
	BLACKSTONE SECURED LEND	SR UNSECURED 09/26 2.75	2.750	09/16/2026	
		200,000.00		197,582.00	199,968.00
NCO4	09261XAB8	200,000.00		197,582.00	199,968.00
	BLOCK FINANCIAL	COMPANY GUAR 07/28 2.5	2.500	07/15/2028	
		300,000.00		298,624.40	300,333.00
NCO4	093662AJ3	300,000.00		298,624.40	300,333.00
	BOEING CO	SR UNSECURED 02/50 3.75	3.750	02/01/2050	
		100,000.00		99,155.00	103,934.00
NCO4	097023CQ6	100,000.00		99,155.00	103,934.00
	BOEING CO	SR UNSECURED 05/27 5.04	5.040	05/01/2027	
		800,000.00		800,000.00	900,800.00
NCO4	097023CU7	800,000.00		800,000.00	900,800.00
	BOEING CO	SR UNSECURED 05/50 5.805	5.805	05/01/2050	
		300,000.00		350,140.00	406,239.00
NCO4	097023CW3	300,000.00		350,140.00	406,239.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BOEING CO	SR UNSECURED 05/60 5.93	5.930	05/01/2060	
		100,000.00		116,619.00	138,768.00
NCO4	097023CX1	100,000.00		116,619.00	138,768.00
	BOEING CO	SR UNSECURED 02/31 3.625	3.625	02/01/2031	
		400,000.00		399,744.00	426,556.00
NCO4	097023DC6	400,000.00		399,744.00	426,556.00
	BOSTON SCIENTIFIC CORP	SR UNSECURED 01/40 7.375	7.375	01/15/2040	
		400,000.00		403,447.50	622,000.00
NCO4	101137AL1	400,000.00		403,447.50	622,000.00
	BRIGHTHOUSE FINANCIAL IN	SR UNSECURED 06/47 4.7	4.700	06/22/2047	
		66,000.00		65,051.91	72,431.70
NCO4	10922NAF0	66,000.00		65,051.91	72,431.70
	BRIGHTHOUSE FINANCIAL IN	SR UNSECURED 12/51 3.85	3.850	12/22/2051	
		100,000.00		99,926.00	98,631.00
NCO4	10922NAH6	100,000.00		99,926.00	98,631.00
	BRITISH TELECOMMUNICATIO	SR UNSECURED 12/30 9.625	9.625	12/15/2030	
		300,000.00		414,591.00	439,311.00
NCO4	111021AE1	300,000.00		414,591.00	439,311.00
	BROADSTONE NET LEASE LLC	COMPANY GUAR 09/31 2.6	2.600	09/15/2031	
		200,000.00		199,632.00	194,092.00
NCO4	11135EAA2	200,000.00		199,632.00	194,092.00
	BROADCOM INC	COMPANY GUAR 11/30 4.15	4.150	11/15/2030	
		95,000.00		94,894.55	105,360.70
NCO4	11135FAQ4	95,000.00		94,894.55	105,360.70
	BROADCOM INC	COMPANY GUAR 11/32 4.3	4.300	11/15/2032	
		100,000.00		99,874.00	112,378.00
NCO4	11135FAS0	100,000.00		99,874.00	112,378.00
	BROADCOM INC	COMPANY GUAR 144A 02/33 2.6	2.600	02/15/2033	
		100,000.00		94,163.00	97,490.00
NCO4	11135FBF7	100,000.00		94,163.00	97,490.00
	BROADCOM INC	COMPANY GUAR 144A 02/41 3.5	3.500	02/15/2041	
		200,000.00		199,308.00	205,204.00
NCO4	11135FBJ9	200,000.00		199,308.00	205,204.00
	BROADCOM INC	SR UNSECURED 144A 04/33 3.419	3.419	04/15/2033	
		300,000.00		307,903.00	314,490.00
NCO4	11135FBK6	300,000.00		307,903.00	314,490.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	BROADCOM INC	SR UNSECURED 144A 04/34 3.469	3.469	04/15/2034	
		466,000.00		473,886.55	487,748.22
NCO4	11135FBL4	466,000.00		473,886.55	487,748.22
	BROADCOM INC	SR UNSECURED 144A 11/36 3.187	3.187	11/15/2036	
		105,000.00		104,878.68	104,817.30
NCO4	11135FBQ3	105,000.00		104,878.68	104,817.30
	BROOKFIELD PPTY REIT INC	SR SECURED 144A 05/26 5.75	5.750	05/15/2026	
		100,000.00		100,000.00	103,500.00
NCO4	11284DAA3	100,000.00		100,000.00	103,500.00
	BUCKEYE PARTNERS LP	SR UNSECURED 10/44 5.6	5.600	10/15/2044	
		100,000.00		97,669.00	97,370.00
NCO4	118230AP6	100,000.00		97,669.00	97,370.00
	BUILDERS FIRSTSOURCE INC	COMPANY GUAR 144A 02/32 4.25	4.250	02/01/2032	
		100,000.00		100,000.00	103,520.00
NCO4	12008RAP2	100,000.00		100,000.00	103,520.00
	PARAMOUNT GLOBAL	SR UNSECURED 08/44 4.9	4.900	08/15/2044	
		250,000.00		246,597.50	304,187.50
NCO4	124857AK9	250,000.00		246,597.50	304,187.50
	CDW LLC/CDW FINANCE	COMPANY GUAR 12/31 3.569	3.569	12/01/2031	
		100,000.00		100,000.00	104,039.00
NCO4	12513GBJ7	100,000.00		100,000.00	104,039.00
	CF INDUSTRIES INC	COMPANY GUAR 03/44 5.375	5.375	03/15/2044	
		400,000.00		498,000.00	504,440.00
NCO4	12527GAE3	400,000.00		498,000.00	504,440.00
	CSN RESOURCES SA	COMPANY GUAR 144A 06/31 4.625	4.625	06/10/2031	
		200,000.00		200,000.00	190,252.00
NCO4	12644VAD0	200,000.00		200,000.00	190,252.00
	CVS PASS THROUGH TRUST	PASS THRU CE 144A 01/33 5.773	5.773	01/10/2033	
		459,062.90		459,072.52	534,688.92
NCO4	126650BV1	459,062.90		459,072.52	534,688.92
	CVS HEALTH CORP	SR UNSECURED 03/48 5.05	5.050	03/25/2048	
		400,000.00		400,169.14	522,976.00
NCO4	126650CZ1	400,000.00		400,169.14	522,976.00
	CABLEVISION LIGHTPATH LLC	TERM LOAN B	1.000	11/30/2027	
		99,000.00		98,505.00	98,987.63
NCO4	12687HAB3	99,000.00		98,505.00	98,987.63

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CAESARS RESORT COLLECTION LLC	TERM B LOANS	1.000	12/23/2024	
		1,087,848.83		1,079,782.03	1,083,600.78
NCO4	12769LAB5	1,087,848.83		1,079,782.03	1,083,600.78
	CAMPBELL SOUP CO	SR UNSECURED 03/48 4.8	4.800	03/15/2048	
		100,000.00		94,331.00	124,590.00
NCO4	134429BH1	100,000.00		94,331.00	124,590.00
	CANTOR FITZGERALD LP	UNSECURED 144A 06/22 6.5	6.500	06/17/2022	
		200,000.00		200,000.00	204,948.00
NCO4	138616AC1	200,000.00		200,000.00	204,948.00
	CARNIVAL CORP	SR SECURED 144A 08/28 4	4.000	08/01/2028	
		200,000.00		200,000.00	198,500.00
NCO4	143658BQ4	200,000.00		200,000.00	198,500.00
	CARRIER GLOBAL CORP	SR UNSECURED 04/50 3.577	3.577	04/05/2050	
		200,000.00		199,992.00	212,646.00
NCO4	14448CAS3	200,000.00		199,992.00	212,646.00
	CENTENE CORP	SR UNSECURED 12/29 4.625	4.625	12/15/2029	
		100,000.00		100,000.00	107,846.00
NCO4	15135BAT8	100,000.00		100,000.00	107,846.00
	CENTENE CORP	SR UNSECURED 07/28 2.45	2.450	07/15/2028	
		100,000.00		100,000.00	98,500.00
NCO4	15135BAY7	100,000.00		100,000.00	98,500.00
	CENTERPOINT ENERGY INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,000.00	104,000.00
NCO4	15189TAS6	100,000.00		100,000.00	104,000.00
	CENTERPOINT ENERGY RES	SR UNSECURED 09/47 4.1	4.100	09/01/2047	
		100,000.00		99,417.00	114,300.00
NCO4	15189WAJ9	100,000.00		99,417.00	114,300.00
	CHARTER COMMUNICATIONS OPERATI	2019 TERM LOAN B2	1.000	02/01/2027	
		283,796.37		283,086.84	281,445.12
NCO4	16117LBX6	283,796.37		283,086.84	281,445.12
	CHARTER COMM OPT LLC/CAP	SR SECURED 10/35 6.384	6.384	10/23/2035	
		300,000.00		320,850.00	387,525.00
NCO4	161175AZ7	300,000.00		320,850.00	387,525.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 10/55 6.834	6.834	10/23/2055	
		300,000.00		300,000.00	429,039.00
NCO4	161175BC7	300,000.00		300,000.00	429,039.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CHARTER COMM OPT LLC/CAP	SR SECURED 05/47 5.375	5.375	05/01/2047	
		400,000.00		391,340.00	477,444.00
NCO4	161175BL7	400,000.00		391,340.00	477,444.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 03/29 5.05	5.050	03/30/2029	
		100,000.00		109,764.00	114,480.00
NCO4	161175BR4	100,000.00		109,764.00	114,480.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 03/50 4.8	4.800	03/01/2050	
		200,000.00		201,400.00	223,926.00
NCO4	161175BT0	200,000.00		201,400.00	223,926.00
	CHARTER COMM OPT LLC/CAP	SR SECURED 06/41 3.5	3.500	06/01/2041	
		600,000.00		597,264.00	584,988.00
NCO4	161175BZ6	600,000.00		597,264.00	584,988.00
	CHENIERE ENERGY PARTNERS	COMPANY GUAR 03/31 4	4.000	03/01/2031	
		800,000.00		800,000.00	839,160.00
NCO4	16411QAK7	800,000.00		800,000.00	839,160.00
	CHENIERE CORP CHRISTI HD	SR SECURED 06/27 5.125	5.125	06/30/2027	
		100,000.00		100,000.00	112,832.00
NCO4	16412XAG0	100,000.00		100,000.00	112,832.00
	CITIGROUP INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		300,000.00		300,000.00	300,000.00
NCO4	172967MV0	300,000.00		300,000.00	300,000.00
	CITIZENS FINANCIAL GROUP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		99,875.00	109,375.00
NCO4	174610AU9	100,000.00		99,875.00	109,375.00
	CITIZENS FINANCIAL GROUP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		600,000.00		600,000.00	600,000.00
NCO4	174610BD6	600,000.00		600,000.00	600,000.00
	CLECO POWER LLC	SR UNSECURED 12/40 6	6.000	12/01/2040	
		100,000.00		98,898.00	136,203.00
NCO4	185508AG3	100,000.00		98,898.00	136,203.00
	COMMSCOPE INC	TERM LOAN B	1.000	04/06/2026	
		97,750.00		97,383.46	96,670.84
NCO4	20337EAQ4	97,750.00		97,383.46	96,670.84
	CIA DE MINAS BUENAVENTUR	COMPANY GUAR 144A 07/26 5.5	5.500	07/23/2026	
		100,000.00		99,140.00	97,600.00
NCO4	204448AA2	100,000.00		99,140.00	97,600.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CONAGRA BRANDS INC	SR UNSECURED 11/38 5.3	5.300	11/01/2038	
		400,000.00		398,332.00	505,436.00
NCO4	205887CD2	400,000.00		398,332.00	505,436.00
	CONSTELLATION BRANDS INC	COMPANY GUAR 05/47 4.5	4.500	05/09/2047	
		100,000.00		105,954.00	119,451.00
NCO4	21036PAT5	100,000.00		105,954.00	119,451.00
	CONSTELLATION BRANDS INC	COMPANY GUAR 11/48 5.25	5.250	11/15/2048	
		100,000.00		99,592.00	131,060.00
NCO4	21036PBD9	100,000.00		99,592.00	131,060.00
	CONTINENTAL RESOURCES	COMPANY GUAR 144A 01/31 5.75	5.750	01/15/2031	
		100,000.00		116,588.50	117,762.00
NCO4	212015AT8	100,000.00		116,588.50	117,762.00
	COSTAR GROUP INC	COMPANY GUAR 144A 07/30 2.8	2.800	07/15/2030	
		100,000.00		99,921.00	100,024.00
NCO4	22160NAA7	100,000.00		99,921.00	100,024.00
	COTY INC	SR SECURED 144A 04/26 5	5.000	04/15/2026	
		300,000.00		300,000.00	309,009.00
NCO4	222070AE4	300,000.00		300,000.00	309,009.00
	COX COMMUNICATIONS INC	SR UNSECURED 144A 06/43 4.5	4.500	06/30/2043	
		400,000.00		360,748.00	465,020.00
NCO4	224044CC9	400,000.00		360,748.00	465,020.00
	COX COMMUNICATIONS INC	SR UNSECURED 144A 02/35 4.8	4.800	02/01/2035	
		300,000.00		299,892.00	353,007.00
NCO4	224044CF2	300,000.00		299,892.00	353,007.00
	CREDIT SUISSE GROUP AG	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		600,000.00		655,250.00	634,500.00
NCO4	225401AJ7	600,000.00		655,250.00	634,500.00
	CREDIT SUISSE GROUP AG	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		1,200,000.00		1,197,000.00	1,318,656.00
NCO4	225401AK4	1,200,000.00		1,197,000.00	1,318,656.00
	CROWN CASTLE INTL CORP	SR UNSECURED 05/47 4.75	4.750	05/15/2047	
		200,000.00		217,474.00	245,222.00
NCO4	22822VAF8	200,000.00		217,474.00	245,222.00
	CROWN CASTLE INTL CORP	SR UNSECURED 11/29 3.1	3.100	11/15/2029	
		100,000.00		99,811.00	104,412.00
NCO4	22822VAN1	100,000.00		99,811.00	104,412.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	CROWN CASTLE INTL CORP	SR UNSECURED 11/49 4	4.000	11/15/2049	
		200,000.00		206,994.00	219,958.00
NCO4	22822VAP6	200,000.00		206,994.00	219,958.00
	CROWN CASTLE INTL CORP	SR UNSECURED 01/31 2.25	2.250	01/15/2031	
		100,000.00		99,830.00	97,425.00
NCO4	22822VAT8	100,000.00		99,830.00	97,425.00
	CROWN CASTLE INTL CORP	SR UNSECURED 01/51 3.25	3.250	01/15/2051	
		100,000.00		100,112.00	98,262.00
NCO4	22822VAU5	100,000.00		100,112.00	98,262.00
	CUBESMART LP	COMPANY GUAR 02/32 2.5	2.500	02/15/2032	
		100,000.00		99,219.00	99,557.00
NCO4	22966RAJ5	100,000.00		99,219.00	99,557.00
	DT MIDSTREAM INC	TERM LOAN B	1.000	06/26/2028	
		199,000.00		198,005.00	199,637.80
NCO4	23345NAB1	199,000.00		198,005.00	199,637.80
	DAVITA INC	COMPANY GUAR 144A 06/30 4.625	4.625	06/01/2030	
		300,000.00		305,250.00	307,125.00
NCO4	23918KAS7	300,000.00		305,250.00	307,125.00
	DELL INT LLC / EMC CORP	COMPANY GUAR 144A 12/51 3.45	3.450	12/15/2051	
		300,000.00		299,889.00	288,030.00
NCO4	24703DBG5	300,000.00		299,889.00	288,030.00
	DELL INT LLC / EMC CORP	SR UNSECURED 07/46 8.35	8.350	07/15/2046	
		99,000.00		114,651.16	164,588.49
NCO4	24703TAK2	99,000.00		114,651.16	164,588.49
	DELTA AIR LINES INC	SR UNSECURED 10/29 3.75	3.750	10/28/2029	
		200,000.00		199,250.00	204,968.00
NCO4	247361ZT8	200,000.00		199,250.00	204,968.00
	DELTA AIR LINES INC	SR UNSECURED 10/24 2.9	2.900	10/28/2024	
		100,000.00		98,500.00	101,964.00
NCO4	247361ZU5	100,000.00		98,500.00	101,964.00
	DELTA AIR LINES INC	SR SECURED 144A 05/25 7	7.000	05/01/2025	
		59,000.00		59,000.00	67,461.19
NCO4	247361ZX9	59,000.00		59,000.00	67,461.19
	DELTA AIR LINES INC	SR UNSECURED 01/26 7.375	7.375	01/15/2026	
		276,000.00		320,712.00	324,934.80
NCO4	247361ZZ4	276,000.00		320,712.00	324,934.80

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DEUTSCHE BANK NY	SR UNSECURED 05/32 VAR	1.000	05/28/2032	
		600,000.00		616,566.00	604,584.00
NCO4	251526CK3	600,000.00		616,566.00	604,584.00
	DEUTSCHE TELEKOM INT FIN	COMPANY GUAR 06/30 8.75	8.750	06/15/2030	
		500,000.00		590,136.54	726,730.00
NCO4	25156PAC7	500,000.00		590,136.54	726,730.00
	DIAMOND SPORTS GROUP LLC	TERM LOAN	1.000	08/24/2026	
		195,500.00		194,522.50	91,830.26
NCO4	25277BAB4	195,500.00		194,522.50	91,830.26
	DIAMOND SPORTS GR/DIAMON	SR SECURED 144A 08/26 5.375	5.375	08/15/2026	
		100,000.00		100,000.00	50,000.00
NCO4	25277LAA4	100,000.00		100,000.00	50,000.00
	DIRECTV FIN LLC/COINC	SR SECURED 144A 08/27 5.875	5.875	08/15/2027	
		100,000.00		100,000.00	102,371.00
NCO4	25461LAA0	100,000.00		100,000.00	102,371.00
	TWDC ENTERPRISES 18 CORP	COMPANY GUAR 07/46 3	3.000	07/30/2046	
		100,000.00		96,212.00	102,634.00
NCO4	25468PDN3	100,000.00		96,212.00	102,634.00
	WALT DISNEY COMPANY/THE	COMPANY GUAR 09/49 2.75	2.750	09/01/2049	
		200,000.00		193,550.00	193,510.00
NCO4	254687FM3	200,000.00		193,550.00	193,510.00
	WALT DISNEY COMPANY/THE	COMPANY GUAR 01/51 3.6	3.600	01/13/2051	
		100,000.00		99,864.00	113,087.00
NCO4	254687FZ4	100,000.00		99,864.00	113,087.00
	WALT DISNEY COMPANY/THE	COMPANY GUAR 05/60 3.8	3.800	05/13/2060	
		100,000.00		115,974.00	115,846.00
NCO4	254687GA8	100,000.00		115,974.00	115,846.00
	DISCOVERY COMMUNICATIONS	COMPANY GUAR 09/55 4	4.000	09/15/2055	
		243,000.00		244,004.00	256,722.21
NCO4	25470DBL2	243,000.00		244,004.00	256,722.21
	DISH DBS CORP	SR SECURED 144A 12/28 5.75	5.750	12/01/2028	
		100,000.00		100,000.00	101,000.00
NCO4	25470XBF1	100,000.00		100,000.00	101,000.00
	DISCOVER FINANCIAL SVS	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	220,500.00
NCO4	254709AQ1	200,000.00		200,000.00	220,500.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	DOMINION ENERGY INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	208,500.00
NCO4	25746UDD8	200,000.00		200,000.00	208,500.00
	DUKE ENERGY CORP	SR UNSECURED 12/45 4.8	4.800	12/15/2045	
		600,000.00		597,984.00	736,578.00
NCO4	26441CAP0	600,000.00		597,984.00	736,578.00
	DUKE ENERGY CORP	SR UNSECURED 09/46 3.75	3.750	09/01/2046	
		285,000.00		275,816.25	304,066.50
NCO4	26441CAT2	285,000.00		275,816.25	304,066.50
	DUKE ENERGY CORP	SR UNSECURED 08/47 3.95	3.950	08/15/2047	
		300,000.00		274,554.00	331,182.00
NCO4	26441CAY1	300,000.00		274,554.00	331,182.00
	DUKE REALTY LP	SR UNSECURED 03/50 3.05	3.050	03/01/2050	
		100,000.00		97,345.00	98,093.00
NCO4	26441YBD8	100,000.00		97,345.00	98,093.00
	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 01/39 6.95	6.950	01/26/2039	
		100,000.00		99,242.00	146,013.00
NCO4	268317AC8	100,000.00		99,242.00	146,013.00
	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 01/44 4.875	4.875	01/22/2044	
		50,000.00		48,363.00	62,125.00
NCO4	268317AK0	50,000.00		48,363.00	62,125.00
	ELECTRICITE DE FRANCE SA	SR UNSECURED 144A 10/45 4.95	4.950	10/13/2045	
		300,000.00		299,256.00	376,470.00
NCO4	268317AQ7	300,000.00		299,256.00	376,470.00
	E.ON INTL FINANCE BV	COMPANY GUAR 144A 04/38 6.65	6.650	04/30/2038	
		100,000.00		116,892.00	141,530.00
NCO4	268789AB0	100,000.00		116,892.00	141,530.00
	EPR PROPERTIES	COMPANY GUAR 12/26 4.75	4.750	12/15/2026	
		100,000.00		98,429.00	106,866.00
NCO4	26884UAC3	100,000.00		98,429.00	106,866.00
	EQM MIDSTREAM PARTNERS L	SR UNSECURED 12/26 4.125	4.125	12/01/2026	
		200,000.00		198,382.00	205,000.00
NCO4	26885BAB6	200,000.00		198,382.00	205,000.00
	EDISON INTERNATIONAL	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,000.00	102,180.00
NCO4	281020AT4	100,000.00		100,000.00	102,180.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	EL PASO NATURAL GAS	COMPANY GUAR 06/32 8.375	8.375	06/15/2032	
		650,000.00		644,493.06	930,215.00
NCO4	283695BK9	650,000.00		644,493.06	930,215.00
	EMERA US FINANCE LP	COMPANY GUAR 06/46 4.75	4.750	06/15/2046	
		200,000.00		204,485.00	235,608.00
NCO4	29103DAM8	200,000.00		204,485.00	235,608.00
	ENERGY TRANSFER LP	COMPANY GUAR 05/44 5	5.000	05/15/2044	
		90,000.00		87,795.90	96,696.90
NCO4	292480AJ9	90,000.00		87,795.90	96,696.90
	ENERGY TRANSFER LP	SR UNSECURED 03/27 4.4	4.400	03/15/2027	
		200,000.00		199,230.00	215,810.00
NCO4	292480AK6	200,000.00		199,230.00	215,810.00
	OVINTIV INC	COMPANY GUAR 08/37 6.625	6.625	08/15/2037	
		100,000.00		126,378.00	130,910.00
NCO4	292505AE4	100,000.00		126,378.00	130,910.00
	ENDEAVOR ENERGY RESOURCE	SR UNSECURED 144A 01/28 5.75	5.750	01/30/2028	
		50,000.00		52,000.00	53,294.50
NCO4	29260FAE0	50,000.00		52,000.00	53,294.50
	ENERGY TRANSFER LP	SR UNSECURED 07/38 7.5	7.500	07/01/2038	
		600,000.00		693,690.00	826,950.00
NCO4	29273RAJ8	600,000.00		693,690.00	826,950.00
	ENERGY TRANSFER LP	SR UNSECURED 02/42 6.5	6.500	02/01/2042	
		400,000.00		384,362.00	515,332.00
NCO4	29273RAR0	400,000.00		384,362.00	515,332.00
	ENERGY TRANSFER LP	SR UNSECURED 02/43 5.15	5.150	02/01/2043	
		200,000.00		167,208.00	220,544.00
NCO4	29273RAT6	200,000.00		167,208.00	220,544.00
	ENLINK MIDSTREAM PARTNER	SR UNSECURED 06/47 5.45	5.450	06/01/2047	
		100,000.00		99,981.00	100,890.00
NCO4	29336UAG2	100,000.00		99,981.00	100,890.00
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/41 5.95	5.950	02/01/2041	
		100,000.00		115,191.00	132,735.00
NCO4	29379VAT0	100,000.00		115,191.00	132,735.00
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 02/45 5.1	5.100	02/15/2045	
		600,000.00		626,776.00	739,866.00
NCO4	29379VBC6	600,000.00		626,776.00	739,866.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 10/54 4.95	4.950	10/15/2054	
		100,000.00		99,552.00	126,156.00
NCO4	29379VBF9	100,000.00		99,552.00	126,156.00
	ENTERPRISE PRODUCTS OPER	COMPANY GUAR 08/77 VAR	1.000	08/16/2077	
		100,000.00		95,875.00	93,745.00
NCO4	29379VBM4	100,000.00		95,875.00	93,745.00
	EXELON CORP	SR UNSECURED 04/46 4.45	4.450	04/15/2046	
		400,000.00		399,251.50	477,776.00
NCO4	30161NAV3	400,000.00		399,251.50	477,776.00
	EXPEDIA GROUP INC	COMPANY GUAR 02/30 3.25	3.250	02/15/2030	
		200,000.00		204,666.00	204,100.00
NCO4	30212PAR6	200,000.00		204,666.00	204,100.00
	FAIRFAX FINL HLDGS LTD	SR UNSECURED 04/30 4.625	4.625	04/29/2030	
		200,000.00		200,000.00	223,998.00
NCO4	303901BF8	200,000.00		200,000.00	223,998.00
	FARMERS INS EXCH	SUBORDINATED 144A 11/57 VAR	1.000	11/01/2057	
		200,000.00		198,739.00	230,400.00
NCO4	309601AE2	200,000.00		198,739.00	230,400.00
	FEDEX CORP	COMPANY GUAR 11/45 4.75	4.750	11/15/2045	
		300,000.00		297,237.00	365,559.00
NCO4	31428XBE5	300,000.00		297,237.00	365,559.00
	GIP II BLUE HOLDING L P	TERM LOAN B	1.000	09/29/2028	
		500,000.00		492,500.00	499,687.50
NCO4	31575AAB3	500,000.00		492,500.00	499,687.50
	FIDELITY NATL FINANCIAL	SR UNSECURED 09/51 3.2	3.200	09/17/2051	
		300,000.00		299,310.00	286,674.00
NCO4	31620RAL9	300,000.00		299,310.00	286,674.00
	FIRST AMERICAN FINANCIAL	SR UNSECURED 08/31 2.4	2.400	08/15/2031	
		200,000.00		199,326.00	195,670.00
NCO4	31847RAH5	200,000.00		199,326.00	195,670.00
	FLEX LTD	SR UNSECURED 06/29 4.875	4.875	06/15/2029	
		100,000.00		107,289.00	113,439.00
NCO4	33938XAA3	100,000.00		107,289.00	113,439.00
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 11/23 3.37	3.370	11/17/2023	
		600,000.00		599,928.00	618,822.00
NCO4	345397A78	600,000.00		599,928.00	618,822.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 05/23 3.096	3.096	05/04/2023	
		200,000.00		198,310.00	203,750.00
NCO4	345397XZ1	200,000.00		198,310.00	203,750.00
	FORD MOTOR CREDIT CO LLC	SR UNSECURED 10/22 3.55	3.550	10/07/2022	
		200,000.00		199,838.00	203,026.00
NCO4	34540XAB9	200,000.00		199,838.00	203,026.00
	FORTRESS TRANS + INFRAST	SR UNSECURED 144A 05/28 5.5	5.500	05/01/2028	
		200,000.00		201,000.00	203,820.00
NCO4	34960PAD3	200,000.00		201,000.00	203,820.00
	FOX CORP	SR UNSECURED 01/39 5.476	5.476	01/25/2039	
		100,000.00		100,000.00	128,966.00
NCO4	35137LAJ4	100,000.00		100,000.00	128,966.00
	FREEDOM MORTGAGE CORP	SR UNSECURED 144A 11/24 8.125	8.125	11/15/2024	
		100,000.00		92,750.00	101,250.00
NCO4	35640YAA5	100,000.00		92,750.00	101,250.00
	FREEDOM MORTGAGE CORP	SR UNSECURED 144A 01/27 6.625	6.625	01/15/2027	
		400,000.00		400,000.00	391,000.00
NCO4	35640YAG2	400,000.00		400,000.00	391,000.00
	GATX CORP	SR UNSECURED 03/45 4.5	4.500	03/30/2045	
		100,000.00		103,621.00	114,844.00
NCO4	361448AX1	100,000.00		103,621.00	114,844.00
	GE CAPITAL INTL FUNDING	COMPANY GUAR 11/35 4.418	4.418	11/15/2035	
		318,000.00		311,852.54	379,488.48
NCO4	36164QNA2	318,000.00		311,852.54	379,488.48
	GLP CAPITAL LP / FIN II	COMPANY GUAR 01/29 5.3	5.300	01/15/2029	
		200,000.00		199,970.00	227,040.00
NCO4	361841AL3	200,000.00		199,970.00	227,040.00
	ALLY FINANCIAL INC	COMPANY GUAR 11/31 8	8.000	11/01/2031	
		250,000.00		329,002.50	353,892.50
NCO4	36186CBY8	250,000.00		329,002.50	353,892.50
	GENERAL ELECTRIC CO	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		900,000.00		879,350.00	891,000.00
NCO4	369604BQ5	900,000.00		879,350.00	891,000.00
	GENERAL ELECTRIC CO	SR UNSECURED 03/32 6.75	6.750	03/15/2032	
		140,000.00		161,728.00	190,925.00
NCO4	36962GXZ2	140,000.00		161,728.00	190,925.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	GENERAL MOTORS CO	SR UNSECURED 04/48 5.4	5.400	04/01/2048	
		300,000.00		299,781.00	382,731.00
NCO4	37045VAQ3	300,000.00		299,781.00	382,731.00
	GILEAD SCIENCES INC	SR UNSECURED 03/46 4.75	4.750	03/01/2046	
		100,000.00		99,587.00	126,712.00
NCO4	375558BD4	100,000.00		99,587.00	126,712.00
	GILEAD SCIENCES INC	SR UNSECURED 03/47 4.15	4.150	03/01/2047	
		100,000.00		101,908.50	117,737.00
NCO4	375558BK8	100,000.00		101,908.50	117,737.00
	GLOBAL PAYMENTS INC	SR UNSECURED 05/30 2.9	2.900	05/15/2030	
		100,000.00		99,673.00	101,815.00
NCO4	37940XAD4	100,000.00		99,673.00	101,815.00
	GOLDMAN SACHS GROUP INC	SR UNSECURED 04/39 VAR	1.000	04/23/2039	
		500,000.00		500,000.00	597,275.00
NCO4	38141GXA7	500,000.00		500,000.00	597,275.00
	GOLDMAN SACHS GROUP INC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,000.00	99,000.00
NCO4	38144GAG6	100,000.00		100,000.00	99,000.00
	GOODMAN US FIN THREE	COMPANY GUAR 144A 03/28 3.7	3.700	03/15/2028	
		200,000.00		199,262.00	215,762.00
NCO4	38239JAA9	200,000.00		199,262.00	215,762.00
	GOODMAN US FIN FOUR	COMPANY GUAR 144A 10/37 4.5	4.500	10/15/2037	
		100,000.00		99,840.00	116,034.00
NCO4	38239KAA6	100,000.00		99,840.00	116,034.00
	GREENKO DUTCH BV	SR SECURED 144A 03/26 3.85	3.850	03/29/2026	
		295,500.00		295,500.00	298,100.40
NCO4	39530LAD2	295,500.00		295,500.00	298,100.40
	GRINDING MEDIA INC	2021 TERM LOAN B	1.000	10/12/2028	
		199,500.00		198,502.50	199,624.69
NCO4	39854KAB6	199,500.00		198,502.50	199,624.69
	GUARA NORTE SARL	SR SECURED 144A 06/34 5.198	5.198	06/15/2034	
		383,816.00		383,796.81	377,103.06
NCO4	400666AA1	383,816.00		383,796.81	377,103.06
	HCA INC	SR SECURED 06/49 5.25	5.250	06/15/2049	
		200,000.00		197,056.00	256,864.00
NCO4	404119BZ1	200,000.00		197,056.00	256,864.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	HCA INC	SR SECURED 07/51 3.5	3.500	07/15/2051	
		200,000.00		199,002.00	203,894.00
NCO4	404119CB3	200,000.00		199,002.00	203,894.00
	HEALTHPEAK PROPERTIES	SR UNSECURED 02/41 6.75	6.750	02/01/2041	
		300,000.00		296,835.00	447,693.00
NCO4	40414LAE9	300,000.00		296,835.00	447,693.00
	HSBC HOLDINGS PLC	SUBORDINATED 11/32 7.35	7.350	11/27/2032	
		100,000.00		105,645.00	133,442.00
NCO4	404280AE9	100,000.00		105,645.00	133,442.00
	HSBC HOLDINGS PLC	SUBORDINATED 09/37 6.5	6.500	09/15/2037	
		100,000.00		136,453.00	138,355.00
NCO4	404280AH2	100,000.00		136,453.00	138,355.00
	HSBC HOLDINGS PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		600,000.00		623,500.00	660,888.00
NCO4	404280BP3	600,000.00		623,500.00	660,888.00
	L3HARRIS TECH INC	SR UNSECURED 04/45 5.054	5.054	04/27/2045	
		100,000.00		100,000.00	131,075.00
NCO4	413875AT2	100,000.00		100,000.00	131,075.00
	HEINEKEN NV	SR UNSECURED 144A 10/42 4	4.000	10/01/2042	
		100,000.00		98,251.00	117,101.00
NCO4	423012AE3	100,000.00		98,251.00	117,101.00
	KRAFT HEINZ FOODS CO	COMPANY GUAR 144A 08/39 7.125	7.125	08/01/2039	
		500,000.00		607,372.00	760,885.00
NCO4	42307TAH1	500,000.00		607,372.00	760,885.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 01/30 4.875	4.875	01/15/2030	
		100,000.00		105,250.00	106,875.00
NCO4	432833AF8	100,000.00		105,250.00	106,875.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 144A 05/29 3.75	3.750	05/01/2029	
		200,000.00		200,000.00	201,500.00
NCO4	432833AJ0	200,000.00		200,000.00	201,500.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 144A 05/31 4	4.000	05/01/2031	
		200,000.00		200,000.00	204,508.00
NCO4	432833AL5	200,000.00		200,000.00	204,508.00
	HILTON DOMESTIC OPERATIN	COMPANY GUAR 144A 02/32 3.625	3.625	02/15/2032	
		200,000.00		200,000.00	198,948.00
NCO4	432833AN1	200,000.00		200,000.00	198,948.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	HOLCIM CAPITAL CORP	COMPANY GUAR 144A 09/43 6.5	6.500	09/12/2043	
		200,000.00		212,830.00	292,922.00
NCO4	43475DAA5	200,000.00		212,830.00	292,922.00
	SERVICE PROPERTIES TRUST	SR UNSECURED 10/26 4.75	4.750	10/01/2026	
		150,000.00		149,766.00	145,876.50
NCO4	44106MBA9	150,000.00		149,766.00	145,876.50
	HOST HOTELS + RESORTS LP	SR UNSECURED 12/29 3.375	3.375	12/15/2029	
		100,000.00		99,218.00	101,922.00
NCO4	44107TAY2	100,000.00		99,218.00	101,922.00
	HUMANA INC	SR UNSECURED 08/49 3.95	3.950	08/15/2049	
		100,000.00		100,417.00	113,839.00
NCO4	444859BL5	100,000.00		100,417.00	113,839.00
	IMPERIAL BRANDS FIN PLC	COMPANY GUAR 144A 07/29 3.875	3.875	07/26/2029	
		200,000.00		198,266.00	211,824.00
NCO4	45262BAC7	200,000.00		198,266.00	211,824.00
	MH SUB I LLC	AMENDMENT NO. 2 INITIAL TERM	1.000	09/13/2024	
		191,500.00		191,021.25	190,818.26
NCO4	45567YAJ4	191,500.00		191,021.25	190,818.26
	INNOPHOS INC	2020 TERM LOAN B	1.000	02/05/2027	
		98,250.00		97,758.75	98,229.37
NCO4	45778EAG9	98,250.00		97,758.75	98,229.37
	INTL FLAVOR + FRAGRANCES	COMPANY GUAR 144A 12/50 3.468	3.468	12/01/2050	
		125,000.00		124,988.75	130,952.50
NCO4	459506AS0	125,000.00		124,988.75	130,952.50
	INTERNATIONAL PAPER CO	SR UNSECURED 08/48 4.35	4.350	08/15/2048	
		54,000.00		53,944.92	66,142.98
NCO4	460146CS0	54,000.00		53,944.92	66,142.98
	INTESA SANPAOLO SPA	SR UNSECURED 144A 09/29 4	4.000	09/23/2029	
		200,000.00		213,710.00	214,488.00
NCO4	46115HBL0	200,000.00		213,710.00	214,488.00
	INTESA SANPAOLO SPA	SUBORDINATED 144A 06/42 VAR	1.000	06/01/2042	
		200,000.00		203,060.00	205,480.00
NCO4	46115HBS5	200,000.00		203,060.00	205,480.00
	JPMORGAN CHASE + CO	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		196,000.00		190,548.75	196,980.00
NCO4	46625HHA1	196,000.00		190,548.75	196,980.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
	JPMORGAN CHASE + CO	JR SUBORDINA 12/49 VAR	1.000	12/31/2049		
		400,000.00			406,000.00	417,000.00
NCO4	48126HAA8	400,000.00			406,000.00	417,000.00
	JPMORGAN CHASE + CO	JR SUBORDINA 10/49 VAR	1.000	10/29/2049		
		1,300,000.00			1,333,975.00	1,371,500.00
NCO4	48126HAC4	1,300,000.00			1,333,975.00	1,371,500.00
	JPMORGAN CHASE + CO	JR SUBORDINA 12/99 VAR	1.000	12/31/2099		
		200,000.00			205,200.00	205,250.00
NCO4	48128BAG6	200,000.00			205,200.00	205,250.00
	JPMORGAN CHASE + CO	JR SUBORDINA 12/99 VAR	1.000	12/31/2099		
		200,000.00			200,000.00	199,500.00
NCO4	48128BAN1	200,000.00			200,000.00	199,500.00
	JUNIPER NETWORKS INC	SR UNSECURED 03/41 5.95	5.950	03/15/2041		
		200,000.00			199,910.00	264,618.00
NCO4	48203RAD6	200,000.00			199,910.00	264,618.00
	KANSAS CITY SOUTHERN	COMPANY GUAR 05/43 4.3	4.300	05/15/2043		
		200,000.00			220,994.00	232,710.00
NCO4	485170AQ7	200,000.00			220,994.00	232,710.00
	KANSAS CITY SOUTHERN	COMPANY GUAR 08/45 4.95	4.950	08/15/2045		
		200,000.00			225,120.00	254,002.00
NCO4	485170AS3	200,000.00			225,120.00	254,002.00
	KILROY REALTY LP	COMPANY GUAR 11/32 2.5	2.500	11/15/2032		
		100,000.00			99,364.00	96,716.00
NCO4	49427RAQ5	100,000.00			99,364.00	96,716.00
	KILROY REALTY LP	COMPANY GUAR 11/33 2.65	2.650	11/15/2033		
		100,000.00			99,957.00	97,199.00
NCO4	49427RAR3	100,000.00			99,957.00	97,199.00
	KINDER MORGAN ENER PART	COMPANY GUAR 03/31 7.4	7.400	03/15/2031		
		100,000.00			87,746.00	133,510.00
NCO4	494550AJ5	100,000.00			87,746.00	133,510.00
	KINDER MORGAN ENER PART	COMPANY GUAR 02/37 6.5	6.500	02/01/2037		
		200,000.00			199,606.00	264,170.00
NCO4	494550AV8	200,000.00			199,606.00	264,170.00
	KRAFT HEINZ FOODS CO	COMPANY GUAR 02/40 6.5	6.500	02/09/2040		
		200,000.00			272,870.66	284,450.00
NCO4	50076QAN6	200,000.00			272,870.66	284,450.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	LBM ACQUISITION LLCV	TERM LOAN B	1.000	12/17/2027	
		418,221.49		414,148.02	415,118.29
NCO4	50179JAB4	418,221.49		414,148.02	415,118.29
	LBM ACQUISITION LLC	2021 INCREMENTAL TERM LOAN B2	1.000	12/17/2027	
		0.03		0.03	0.03
NCO4	50179JAF5	0.03		0.03	0.03
	LBM ACQUISITION LLC	2021 INCREMENTAL DDTL B2	1.000	12/17/2027	
		130,000.00		128,733.80	129,035.40
NCO4	50179JAG3	130,000.00		128,733.80	129,035.40
	LAS VEGAS SANDS CORP	SR UNSECURED 08/29 3.9	3.900	08/08/2029	
		250,000.00		266,587.50	251,742.50
NCO4	517834AF4	250,000.00		266,587.50	251,742.50
	LAS VEGAS SANDS CORP	SR UNSECURED 06/25 2.9	2.900	06/25/2025	
		100,000.00		99,875.00	99,726.00
NCO4	517834AH0	100,000.00		99,875.00	99,726.00
	LEVEL 3 FINANCING INC	2019 TERM LOAN B	1.000	03/01/2027	
		337,327.84		337,327.84	333,532.90
NCO4	52729KAP1	337,327.84		337,327.84	333,532.90
	LIVE NATION ENTERTAINMEN	SR SECURED 144A 01/28 3.75	3.750	01/15/2028	
		200,000.00		200,000.00	198,500.00
NCO4	538034AX7	200,000.00		200,000.00	198,500.00
	LLOYDS BANKING GROUP PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	226,042.00
NCO4	539439AU3	200,000.00		200,000.00	226,042.00
	LLOYDS BANKING GROUP PLC	SUBORDINATED 01/48 4.344	4.344	01/09/2048	
		300,000.00		300,000.00	349,677.00
NCO4	53944YAE3	300,000.00		300,000.00	349,677.00
	MDC HOLDINGS INC	COMPANY GUAR 08/61 3.966	3.966	08/06/2061	
		100,000.00		100,000.00	95,620.00
NCO4	552676AV0	100,000.00		100,000.00	95,620.00
	MASTR ASSET BACKED SECURITIES	MABS 2007 WMC1 A2	1.000	01/25/2037	
		45,482.49		45,469.24	16,931.57
NCO4	55275TAB4	45,482.49		45,469.24	16,931.57
	MGM RESORTS INTL	COMPANY GUAR 06/25 5.75	5.750	06/15/2025	
		132,000.00		132,000.00	142,065.00
NCO4	552953CE9	132,000.00		132,000.00	142,065.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MGM CHINA HOLDINGS LTD	SR UNSECURED 144A 02/27 4.75	4.750	02/01/2027	
		400,000.00		409,360.00	396,208.00
NCO4	55300RAG6	400,000.00		409,360.00	396,208.00
	MGM GROWTH/MGM FINANCE	COMPANY GUAR 144A 02/29 3.875	3.875	02/15/2029	
		200,000.00		200,000.00	210,000.00
NCO4	55303XAL9	200,000.00		200,000.00	210,000.00
	GENESEE + WYOMING INC NEW	TERM LOAN	1.000	12/30/2026	
		98,500.00		98,007.50	98,007.50
NCO4	55316HAB1	98,500.00		98,007.50	98,007.50
	MPLX LP	SR UNSECURED 04/58 4.9	4.900	04/15/2058	
		100,000.00		99,289.00	115,075.00
NCO4	55336VAP5	100,000.00		99,289.00	115,075.00
	MPLX LP	SR UNSECURED 12/47 5.2	5.200	12/01/2047	
		150,000.00		150,522.50	182,137.50
NCO4	55336VBP4	150,000.00		150,522.50	182,137.50
	MARATHON OIL CORP	SR UNSECURED 10/37 6.6	6.600	10/01/2037	
		100,000.00		119,454.00	130,658.00
NCO4	565849AE6	100,000.00		119,454.00	130,658.00
	MARATHON PETROLEUM CORP	SR UNSECURED 03/41 6.5	6.500	03/01/2041	
		100,000.00		129,621.00	137,488.00
NCO4	56585AAF9	100,000.00		129,621.00	137,488.00
	MARRIOTT OWNERSHIP RESOR	COMPANY GUAR 144A 06/29 4.5	4.500	06/15/2029	
		100,000.00		101,125.00	100,652.00
NCO4	57164PAH9	100,000.00		101,125.00	100,652.00
	MARRIOTT INTERNATIONAL	SR UNSECURED 06/30 4.625	4.625	06/15/2030	
		100,000.00		107,226.00	112,495.00
NCO4	571903BE2	100,000.00		107,226.00	112,495.00
	MARRIOTT INTERNATIONAL	SR UNSECURED 10/32 3.5	3.500	10/15/2032	
		100,000.00		99,278.00	104,725.00
NCO4	571903BF9	100,000.00		99,278.00	104,725.00
	MARVELL TECHNOLOGY INC	COMPANY GUAR 04/31 2.95	2.950	04/15/2031	
		50,000.00		49,986.50	50,947.00
NCO4	573874AJ3	50,000.00		49,986.50	50,947.00
	MASCO CORP	SR UNSECURED 08/29 7.75	7.750	08/01/2029	
		70,000.00		77,350.00	93,499.00
NCO4	574599AT3	70,000.00		77,350.00	93,499.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	MCDONALD S CORP	SR UNSECURED 09/49 3.625	3.625	09/01/2049	
		100,000.00		98,075.00	110,573.00
NCO4	58013MFK5	100,000.00		98,075.00	110,573.00
	MELCO RESORTS FINANCE	SR UNSECURED 144A 07/27 5.625	5.625	07/17/2027	
		500,000.00		507,750.00	493,465.00
NCO4	58547DAC3	500,000.00		507,750.00	493,465.00
	METLIFE CAPITAL TRUST IV	JR SUBORDINA 144A 12/67 7.875	7.875	12/15/2067	
		200,000.00		264,500.00	273,000.00
NCO4	591560AA5	200,000.00		264,500.00	273,000.00
	MICRON TECHNOLOGY INC	SR UNSECURED 11/41 3.366	3.366	11/01/2041	
		300,000.00		300,000.00	308,061.00
NCO4	595112BT9	300,000.00		300,000.00	308,061.00
	MID AMERICA APARTMENTS	SR UNSECURED 09/51 2.875	2.875	09/15/2051	
		100,000.00		98,588.00	98,451.00
NCO4	59523UAU1	100,000.00		98,588.00	98,451.00
	MIDCAP FINANCIAL	SR UNSECURED 144A 01/30 5.625	5.625	01/15/2030	
		200,000.00		200,000.00	200,520.00
NCO4	59590AAA7	200,000.00		200,000.00	200,520.00
	MILEAGE PLUS HLDINGS LLC	SR SECURED 144A 06/27 6.5	6.500	06/20/2027	
		200,000.00		216,000.00	213,500.00
NCO4	599191AA1	200,000.00		216,000.00	213,500.00
	MOODY S CORPORATION	SR UNSECURED 07/44 5.25	5.250	07/15/2044	
		200,000.00		203,326.00	271,728.00
NCO4	615369AE5	200,000.00		203,326.00	271,728.00
	MORGAN STANLEY	JR SUBORDINA VAR	1.000	12/31/2099	
		200,000.00		192,800.00	207,500.00
NCO4	61745VAB9	200,000.00		192,800.00	207,500.00
	MORGAN STANLEY	SR UNSECURED 04/42 VAR	1.000	04/22/2042	
		600,000.00		600,000.00	628,590.00
NCO4	61772BAC7	600,000.00		600,000.00	628,590.00
	MOTOROLA SOLUTIONS INC	SR UNSECURED 09/44 5.5	5.500	09/01/2044	
		100,000.00		99,881.00	130,167.00
NCO4	620076BE8	100,000.00		99,881.00	130,167.00
	NXP BV/NXP FUNDING LLC	COMPANY GUAR 144A 12/28 5.55	5.550	12/01/2028	
		100,000.00		99,759.00	119,763.00
NCO4	62947QAY4	100,000.00		99,759.00	119,763.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	NXP BV/NXP FDG/NXP USA	COMPANY GUAR 144A 06/29 4.3	4.300	06/18/2029	
		100,000.00		99,654.00	112,033.00
NCO4	62954HAB4	100,000.00		99,654.00	112,033.00
	NATIONAL HEALTH INVESTOR	COMPANY GUAR 02/31 3	3.000	02/01/2031	
		100,000.00		99,196.00	96,415.00
NCO4	63633DAF1	100,000.00		99,196.00	96,415.00
	NATIONWIDE BLDG SOCIETY	SR UNSECURED 144A 07/30 VAR	1.000	07/18/2030	
		300,000.00		300,000.00	329,592.00
NCO4	63861VAE7	300,000.00		300,000.00	329,592.00
	NATWEST GROUP PLC	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	196,000.00
NCO4	639057AD0	200,000.00		200,000.00	196,000.00
	NETFLIX INC	SR UNSECURED 144A 06/30 4.875	4.875	06/15/2030	
		200,000.00		221,000.00	233,250.00
NCO4	64110LAV8	200,000.00		221,000.00	233,250.00
	NEUBERGER BERMAN GRP/FIN	SR UNSECURED 144A 04/45 4.875	4.875	04/15/2045	
		200,000.00		185,764.32	236,578.00
NCO4	64128XAE0	200,000.00		185,764.32	236,578.00
	NEWCREST FINANCE PTY LTD	COMPANY GUAR 144A 11/41 5.75	5.750	11/15/2041	
		200,000.00		200,497.00	261,702.00
NCO4	65120FAB0	200,000.00		200,497.00	261,702.00
	NEWMONT CORP	COMPANY GUAR 10/39 6.25	6.250	10/01/2039	
		200,000.00		197,616.00	278,892.00
NCO4	651639AM8	200,000.00		197,616.00	278,892.00
	NEWMONT CORP	COMPANY GUAR 06/44 5.45	5.450	06/09/2044	
		200,000.00		229,872.00	265,864.00
NCO4	651639AV8	200,000.00		229,872.00	265,864.00
	NISOURCE INC	SR UNSECURED 05/47 4.375	4.375	05/15/2047	
		100,000.00		99,918.00	117,746.00
NCO4	65473QBF9	100,000.00		99,918.00	117,746.00
	NISOURCE INC	SR UNSECURED 03/48 3.95	3.950	03/30/2048	
		100,000.00		99,892.00	112,316.00
NCO4	65473QBG7	100,000.00		99,892.00	112,316.00
	NISSAN MOTOR CO	SR UNSECURED 144A 09/27 4.345	4.345	09/17/2027	
		200,000.00		221,700.00	215,910.00
NCO4	654744AC5	200,000.00		221,700.00	215,910.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	RATE	MAT DATE	(E) CURRENT VALUE
		SHARES/PAR		(D) COST	
	NISSAN MOTOR CO	SR UNSECURED 144A 09/30 4.81	4.810	09/17/2030	
		400,000.00		447,758.00	447,344.00
NCO4	654744AD3	400,000.00		447,758.00	447,344.00
	NOMURA HOLDINGS INC	SR UNSECURED 01/30 3.103	3.103	01/16/2030	
		200,000.00		200,000.00	206,160.00
NCO4	65535HAQ2	200,000.00		200,000.00	206,160.00
	NORFOLK SOUTHERN CORP	SR UNSECURED 08/52 4.05	4.050	08/15/2052	
		300,000.00		299,382.00	360,555.00
NCO4	655844BV9	300,000.00		299,382.00	360,555.00
	NORTHROP GRUMMAN CORP	SR UNSECURED 10/47 4.03	4.030	10/15/2047	
		100,000.00		99,844.00	117,922.00
NCO4	666807BP6	100,000.00		99,844.00	117,922.00
	OCCIDENTAL PETROLEUM COR	SR UNSECURED 04/46 4.4	4.400	04/15/2046	
		300,000.00		297,672.00	307,500.00
NCO4	674599CJ2	300,000.00		297,672.00	307,500.00
	OCCIDENTAL PETROLEUM COR	SR UNSECURED 08/39 4.3	4.300	08/15/2039	
		400,000.00		402,368.00	398,908.00
NCO4	674599CX1	400,000.00		402,368.00	398,908.00
	OHIO NAT FINANCIAL SRVS	SR UNSECURED 144A 01/30 5.8	5.800	01/24/2030	
		200,000.00		199,864.00	226,464.00
NCO4	67740QAH9	200,000.00		199,864.00	226,464.00
	OMEGA HLTHCARE INVESTORS	COMPANY GUAR 01/28 4.75	4.750	01/15/2028	
		200,000.00		198,742.00	220,660.00
NCO4	681936BK5	200,000.00		198,742.00	220,660.00
	ONEOK PARTNERS LP	COMPANY GUAR 10/37 6.85	6.850	10/15/2037	
		300,000.00		299,073.00	402,042.00
NCO4	68268NAD5	300,000.00		299,073.00	402,042.00
	ONEOK PARTNERS LP	COMPANY GUAR 02/41 6.125	6.125	02/01/2041	
		200,000.00		215,640.00	251,974.00
NCO4	68268NAG8	200,000.00		215,640.00	251,974.00
	ONEOK PARTNERS LP	COMPANY GUAR 09/43 6.2	6.200	09/15/2043	
		100,000.00		99,567.00	129,074.00
NCO4	68268NAM5	100,000.00		99,567.00	129,074.00
	ONEOK INC	COMPANY GUAR 07/48 5.2	5.200	07/15/2048	
		300,000.00		297,603.00	362,547.00
NCO4	682680AV5	300,000.00		297,603.00	362,547.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	ORACLE CORP	SR UNSECURED 07/46 4	4.000	07/15/2046	
		400,000.00		399,928.00	415,168.00
NCO4	68389XBJ3	400,000.00		399,928.00	415,168.00
	ORACLE CORP	SR UNSECURED 04/50 3.6	3.600	04/01/2050	
		600,000.00		637,482.00	587,484.00
NCO4	68389XBX2	600,000.00		637,482.00	587,484.00
	ORACLE CORP	SR UNSECURED 03/41 3.65	3.650	03/25/2041	
		1,000,000.00		993,260.00	1,011,130.00
NCO4	68389XBZ7	1,000,000.00		993,260.00	1,011,130.00
	OWL ROCK CAPITAL CORP	SR UNSECURED 06/28 2.875	2.875	06/11/2028	
		100,000.00		99,899.00	98,158.00
NCO4	69121KAG9	100,000.00		99,899.00	98,158.00
	PNC FINANCIAL SERVICES	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		100,025.00	98,424.00
NCO4	693475BC8	100,000.00		100,025.00	98,424.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 08/42 3.75	3.750	08/15/2042	
		100,000.00		102,084.00	93,055.00
NCO4	694308HA8	100,000.00		102,084.00	93,055.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 02/44 4.75	4.750	02/15/2044	
		400,000.00		465,980.00	414,808.00
NCO4	694308HH3	400,000.00		465,980.00	414,808.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 03/45 4.3	4.300	03/15/2045	
		100,000.00		101,336.00	101,101.00
NCO4	694308HL4	100,000.00		101,336.00	101,101.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 03/46 4.25	4.250	03/15/2046	
		200,000.00		213,060.00	199,570.00
NCO4	694308HN0	200,000.00		213,060.00	199,570.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 12/27 3.3	3.300	12/01/2027	
		100,000.00		104,284.00	101,641.00
NCO4	694308HW0	100,000.00		104,284.00	101,641.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 02/31 2.5	2.500	02/01/2031	
		100,000.00		97,995.00	95,256.00
NCO4	694308JG3	100,000.00		97,995.00	95,256.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 08/50 3.5	3.500	08/01/2050	
		200,000.00		197,662.00	185,272.00
NCO4	694308JJ7	200,000.00		197,662.00	185,272.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/30 4.55	4.550	07/01/2030	
		300,000.00		339,367.00	324,360.00
NCO4	694308JM0	300,000.00		339,367.00	324,360.00
	PACIFIC GAS + ELECTRIC	1ST MORTGAGE 07/40 4.5	4.500	07/01/2040	
		300,000.00		303,927.00	312,420.00
NCO4	694308JQ1	300,000.00		303,927.00	312,420.00
	PENNSYLVANIA ELECTRIC CO	SR UNSECURED 10/38 6.15	6.150	10/01/2038	
		750,000.00		748,387.50	1,012,972.50
NCO4	708696BV0	750,000.00		748,387.50	1,012,972.50
	PERUSAHAAN LISTRIK NEGAR	SR UNSECURED 144A 06/50 4	4.000	06/30/2050	
		200,000.00		196,566.00	194,130.00
NCO4	71568PAP4	200,000.00		196,566.00	194,130.00
	PETROLEOS MEXICANOS	COMPANY GUAR 144A 02/32 6.7	6.700	02/16/2032	
		298,000.00		299,560.03	300,980.00
NCO4	71643VAA3	298,000.00		299,560.03	300,980.00
	PETROBRAS GLOBAL FINANCE	COMPANY GUAR 01/30 5.093	5.093	01/15/2030	
		321,000.00		334,055.07	333,862.47
NCO4	71647NBE8	321,000.00		334,055.07	333,862.47
	PETROBRAS GLOBAL FINANCE	COMPANY GUAR 06/50 6.75	6.750	06/03/2050	
		300,000.00		360,000.00	313,875.00
NCO4	71647NBG3	300,000.00		360,000.00	313,875.00
	PHYSICIANS REALTY LP	COMPANY GUAR 01/28 3.95	3.950	01/15/2028	
		100,000.00		94,936.00	109,213.00
NCO4	71951QAB8	100,000.00		94,936.00	109,213.00
	PROSUS NV	SR UNSECURED 144A 02/51 3.832	3.832	02/08/2051	
		200,000.00		199,984.00	186,532.00
NCO4	74365PAE8	200,000.00		199,984.00	186,532.00
	PUG LLC	USD TERM LOAN	1.000	02/12/2027	
		198,984.78		196,994.94	195,253.82
NCO4	74530DAC9	198,984.78		196,994.94	195,253.82
	RPI INTERMEDIATE FIN PRTNRSHP	2020 TERM LOAN B1	1.000	02/11/2027	
		78,451.02		78,254.88	78,312.16
NCO4	74968YAC4	78,451.02		78,254.88	78,312.16
	REGENCY CENTERS LP	COMPANY GUAR 02/47 4.4	4.400	02/01/2047	
		100,000.00		99,110.00	117,529.00
NCO4	75884RAW3	100,000.00		99,110.00	117,529.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	REYNOLDS AMERICAN INC	COMPANY GUAR 08/45 5.85	5.850	08/15/2045	
		300,000.00		308,292.00	364,512.00
NCO4	761713BB1	300,000.00		308,292.00	364,512.00
	RIO OIL FINANCE TRUST	SR SECURED 144A 01/27 9.75	9.750	01/06/2027	
		136,623.44		136,623.44	156,433.84
NCO4	76716XAB8	136,623.44		136,623.44	156,433.84
	ROCKIES EXPRESS PIPELINE	SR UNSECURED 144A 04/40 6.875	6.875	04/15/2040	
		150,000.00		146,253.00	169,501.50
NCO4	77340RAM9	150,000.00		146,253.00	169,501.50
	ROCKIES EXPRESS PIPELINE	SR UNSECURED 144A 07/29 4.95	4.950	07/15/2029	
		200,000.00		199,808.00	212,956.00
NCO4	77340RAR8	200,000.00		199,808.00	212,956.00
	ROGERS COMMUNICATIONS IN	COMPANY GUAR 11/49 3.7	3.700	11/15/2049	
		100,000.00		98,926.00	104,961.00
NCO4	775109BP5	100,000.00		98,926.00	104,961.00
	ROLLS ROYCE PLC	COMPANY GUAR 144A 10/25 3.625	3.625	10/14/2025	
		200,000.00		200,500.00	203,000.00
NCO4	77578JAB4	200,000.00		200,500.00	203,000.00
	ROLLS ROYCE PLC	COMPANY GUAR 144A 10/27 5.75	5.750	10/15/2027	
		200,000.00		215,500.00	221,180.00
NCO4	77578JAC2	200,000.00		215,500.00	221,180.00
	NATWEST GROUP PLC	SR UNSECURED 01/30 VAR	1.000	01/27/2030	
		200,000.00		200,000.00	231,958.00
NCO4	78009PEH0	200,000.00		200,000.00	231,958.00
	NATWEST GROUP PLC	SR UNSECURED 05/29 VAR	1.000	05/18/2029	
		200,000.00		200,000.00	228,746.00
NCO4	780097BG5	200,000.00		200,000.00	228,746.00
	NATWEST GROUP PLC	SR UNSECURED 05/30 VAR	1.000	05/08/2030	
		300,000.00		300,000.00	336,951.00
NCO4	780097BL4	300,000.00		300,000.00	336,951.00
	ROYALTY PHARMA PLC	COMPANY GUAR 09/40 3.3	3.300	09/02/2040	
		200,000.00		191,112.00	199,424.00
NCO4	78081BAL7	200,000.00		191,112.00	199,424.00
	SLM CORP	SR UNSECURED 10/25 4.2	4.200	10/29/2025	
		100,000.00		100,000.00	104,500.00
NCO4	78442PGD2	100,000.00		100,000.00	104,500.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SABRA HEALTH CARE LP	COMPANY GUAR 12/31 3.2	3.200	12/01/2031	
		100,000.00		98,940.00	97,724.00
NCO4	78574MAA1	100,000.00		98,940.00	97,724.00
	SAMMONS FINANCIAL GROUP	SR UNSECURED 144A 04/31 3.35	3.350	04/16/2031	
		300,000.00		299,316.00	302,286.00
NCO4	79588TAD2	300,000.00		299,316.00	302,286.00
	SANDS CHINA LTD	SR UNSECURED 08/28 5.4	5.400	08/08/2028	
		500,000.00		574,315.00	538,210.00
NCO4	80007RAE5	500,000.00		574,315.00	538,210.00
	SANDS CHINA LTD	SR UNSECURED 08/25 5.125	5.125	08/08/2025	
		200,000.00		217,154.00	209,812.00
NCO4	80007RAF2	200,000.00		217,154.00	209,812.00
	SANTANDER UK GROUP HLDGS	SR UNSECURED 03/32 VAR	1.000	03/15/2032	
		500,000.00		503,295.00	504,930.00
NCO4	80281LAP0	500,000.00		503,295.00	504,930.00
	SANTOS FINANCE LTD	COMPANY GUAR 144A 04/31 3.649	3.649	04/29/2031	
		200,000.00		200,690.00	203,638.00
NCO4	803014AA7	200,000.00		200,690.00	203,638.00
	CHARLES SCHWAB CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		99,000.00	103,594.00
NCO4	808513AR6	100,000.00		99,000.00	103,594.00
	CHARLES SCHWAB CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		400,000.00		400,000.00	404,000.00
NCO4	808513BJ3	400,000.00		400,000.00	404,000.00
	CHARLES SCHWAB CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		300,000.00		300,000.00	306,000.00
NCO4	808513BK0	300,000.00		300,000.00	306,000.00
	SECURITIZED ASSET BACKED RECEI	SABR 2007 BR5 A2A	1.000	05/25/2037	
		20,421.98		20,434.90	17,927.41
NCO4	81379EAA0	20,421.98		20,434.90	17,927.41
	SEMPRA ENERGY	SR UNSECURED 10/39 6	6.000	10/15/2039	
		100,000.00		126,247.00	138,019.00
NCO4	816851AP4	100,000.00		126,247.00	138,019.00
	SITKA HOLDINGS L	SR SECURED 144A 07/26 VAR	1.000	07/06/2026	
		400,000.00		396,000.00	409,416.00
NCO4	82987VAA4	400,000.00		396,000.00	409,416.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	SOCIETE GENERALE	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	214,500.00
NCO4	83367TBV0	200,000.00		200,000.00	214,500.00
	SOUNDVIEW HOME EQUITY LOAN TRU	SVHE 2007 OPT1 2A1	1.000	06/25/2037	
		9,431.03		9,431.03	7,924.86
NCO4	83612TAB8	9,431.03		9,431.03	7,924.86
	SOUTHERN CO	JR SUBORDINA 09/51 VAR	1.000	09/15/2051	
		200,000.00		200,000.00	200,000.00
NCO4	842587DJ3	200,000.00		200,000.00	200,000.00
	SOUTHERN CO GAS CAPITAL	COMPANY GUAR 05/47 4.4	4.400	05/30/2047	
		300,000.00		299,295.00	348,321.00
NCO4	8426EPAC2	300,000.00		299,295.00	348,321.00
	SPECTRA ENERGY PARTNERS	COMPANY GUAR 03/45 4.5	4.500	03/15/2045	
		300,000.00		297,702.00	346,782.00
NCO4	84756NAG4	300,000.00		297,702.00	346,782.00
	SPIRIT AEROSYSTEMS INC	SECURED 144A 04/25 7.5	7.500	04/15/2025	
		500,000.00		538,750.00	524,375.00
NCO4	85205TAL4	500,000.00		538,750.00	524,375.00
	SPRINT CORP	COMPANY GUAR 06/24 7.125	7.125	06/15/2024	
		200,000.00		213,125.00	224,532.00
NCO4	85207UAH8	200,000.00		213,125.00	224,532.00
	STANDARD CHARTERED PLC	JR SUBORDINA 144A 12/99 VAR	1.000	12/31/2099	
		200,000.00		200,000.00	198,500.00
NCO4	853254BX7	200,000.00		200,000.00	198,500.00
	STANDARD INDUSTRIES INC	SR UNSECURED 144A 01/28 4.75	4.750	01/15/2028	
		100,000.00		99,625.00	103,250.00
NCO4	853496AD9	100,000.00		99,625.00	103,250.00
	STANDARD INDUSTRIES INC	SR UNSECURED 144A 07/30 4.375	4.375	07/15/2030	
		100,000.00		103,250.00	102,051.00
NCO4	853496AG2	100,000.00		103,250.00	102,051.00
	STANDARD INDUSTRIES INC.	2021 TERM LOAN B	1.000	09/22/2028	
		64,025.00		63,384.75	64,158.49
NCO4	85350EAB2	64,025.00		63,384.75	64,158.49
	STARWOOD PROPERTY TRUST	SR UNSECURED 144A 07/26 3.625	3.625	07/15/2026	
		100,000.00		100,000.00	99,500.00
NCO4	85571BAU9	100,000.00		100,000.00	99,500.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	STATION CASINOS LLC	COMPANY GUAR 144A 12/31 4.625	4.625	12/01/2031	
		100,000.00		100,000.00	100,820.00
NCO4	857691AH2	100,000.00		100,000.00	100,820.00
	STRYKER CORP	SR UNSECURED 03/46 4.625	4.625	03/15/2046	
		200,000.00		201,366.12	256,110.00
NCO4	863667AJ0	200,000.00		201,366.12	256,110.00
	STUDIO CITY FINANCE LTD	COMPANY GUAR 144A 07/25 6	6.000	07/15/2025	
		200,000.00		200,000.00	194,500.00
NCO4	86389QAE2	200,000.00		200,000.00	194,500.00
	STUDIO CITY FINANCE LTD	COMPANY GUAR 144A 01/29 5	5.000	01/15/2029	
		300,000.00		300,000.00	268,500.00
NCO4	86389QAG7	300,000.00		300,000.00	268,500.00
	SUZANO AUSTRIA GMBH	COMPANY GUAR 144A 03/47 7	7.000	03/16/2047	
		200,000.00		201,500.00	253,352.00
NCO4	86964WAB8	200,000.00		201,500.00	253,352.00
	TD SYNNEX CORP	SR UNSECURED 144A 08/28 2.375	2.375	08/09/2028	
		100,000.00		100,000.00	97,070.00
NCO4	87162WAG5	100,000.00		100,000.00	97,070.00
	T MOBILE USA INC	SR SECURED 04/30 3.875	3.875	04/15/2030	
		100,000.00		109,525.00	109,375.00
NCO4	87264ABF1	100,000.00		109,525.00	109,375.00
	T MOBILE USA INC	SR SECURED 02/41 3	3.000	02/15/2041	
		200,000.00		198,918.00	195,262.00
NCO4	87264ABL8	200,000.00		198,918.00	195,262.00
	T MOBILE USA INC	SR SECURED 02/51 3.3	3.300	02/15/2051	
		600,000.00		581,856.00	585,990.00
NCO4	87264ABN4	600,000.00		581,856.00	585,990.00
	T MOBILE USA INC	COMPANY GUAR 144A 04/29 3.375	3.375	04/15/2029	
		400,000.00		404,000.00	407,576.00
NCO4	87264ACD5	400,000.00		404,000.00	407,576.00
	TEGNA INC	COMPANY GUAR 03/28 4.625	4.625	03/15/2028	
		100,000.00		100,000.00	101,079.00
NCO4	87901JAJ4	100,000.00		100,000.00	101,079.00
	TELEFONICA EMISIONES SAU	COMPANY GUAR 03/47 5.213	5.213	03/08/2047	
		300,000.00		303,026.00	372,456.00
NCO4	87938WAU7	300,000.00		303,026.00	372,456.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TELEFONICA EMISIONES SAU	COMPANY GUAR 03/38 4.665	4.665	03/06/2038	
		200,000.00		194,638.00	230,084.00
NCO4	87938WAV5	200,000.00		194,638.00	230,084.00
	TEMPO ACQUISITION LLC	2021 TERM LOAN B	1.000	08/31/2028	
		199,500.00		199,001.25	200,414.71
NCO4	88023HAE0	199,500.00		199,001.25	200,414.71
	TENNESSEE GAS PIPELINE	COMPANY GUAR 144A 03/30 2.9	2.900	03/01/2030	
		200,000.00		199,602.00	203,150.00
NCO4	880451AZ2	200,000.00		199,602.00	203,150.00
	TIME WARNER CABLE LLC	SR SECURED 05/37 6.55	6.550	05/01/2037	
		500,000.00		473,345.00	654,135.00
NCO4	88732JAJ7	500,000.00		473,345.00	654,135.00
	TIME WARNER CABLE LLC	SR SECURED 09/41 5.5	5.500	09/01/2041	
		200,000.00		210,672.00	242,482.00
NCO4	88732JBB3	200,000.00		210,672.00	242,482.00
	TRANSOCEAN POSEIDON LTD	SR SECURED 144A 02/27 6.875	6.875	02/01/2027	
		100,000.00		99,250.00	96,625.00
NCO4	89383JAA6	100,000.00		99,250.00	96,625.00
	TRUIST FINANCIAL CORP	JR SUBORDINA 12/99 VAR	1.000	12/31/2099	
		100,000.00		107,500.00	111,750.00
NCO4	89832QAF6	100,000.00		107,500.00	111,750.00
	TRUST F/1401	SR UNSECURED 144A 01/44 6.95	6.950	01/30/2044	
		200,000.00		195,250.00	244,500.00
NCO4	898324AB4	200,000.00		195,250.00	244,500.00
	UDR INC	COMPANY GUAR 08/31 3	3.000	08/15/2031	
		400,000.00		425,552.00	416,568.00
NCO4	90265EAR1	400,000.00		425,552.00	416,568.00
	US FOODS INC	2021 TERM LOAN B	1.000	11/22/2028	
		100,000.00		99,875.00	100,075.00
NCO4	90351HAE8	100,000.00		99,875.00	100,075.00
	UNITED AIRLINES, INC.	2021 TERM LOAN B	1.000	04/21/2028	
		496,996.24		500,854.30	499,903.67
NCO4	90932RAJ3	496,996.24		500,854.30	499,903.67
	UNIVISION COMMUNICATIONS	2017 REPLACEMENT REPRICED NEW	1.000	03/15/2024	
		173,628.49		169,721.85	173,899.35
NCO4	914908AX6	173,628.49		169,721.85	173,899.35

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VALE OVERSEAS LIMITED	COMPANY GUAR 11/39 6.875	6.875	11/10/2039	
		300,000.00		352,775.00	402,753.00
NCO4	91911TAK9	300,000.00		352,775.00	402,753.00
	VALE OVERSEAS LIMITED	COMPANY GUAR 08/26 6.25	6.250	08/10/2026	
		100,000.00		104,700.00	115,751.00
NCO4	91911TAP8	100,000.00		104,700.00	115,751.00
	VERISIGN INC	SR UNSECURED 06/31 2.7	2.700	06/15/2031	
		200,000.00		202,348.00	201,000.00
NCO4	92343EAM4	200,000.00		202,348.00	201,000.00
	VERIZON COMMUNICATIONS	SR UNSECURED 03/39 4.812	4.812	03/15/2039	
		9,000.00		8,994.18	11,284.02
NCO4	92343VDR2	9,000.00		8,994.18	11,284.02
	VIAD CORP	INITIAL TERM LOAN	1.000	07/30/2028	
		299,250.00		293,265.00	299,064.47
NCO4	92553BAL7	299,250.00		293,265.00	299,064.47
	VIKING CRUISES LTD	SR SECURED 144A 05/25 13	13.000	05/15/2025	
		100,000.00		115,750.00	113,212.00
NCO4	92676XAE7	100,000.00		115,750.00	113,212.00
	VIKING OCEAN CRUISES SHI	SR SECURED 144A 02/29 5.625	5.625	02/15/2029	
		200,000.00		204,000.00	199,750.00
NCO4	92682RAA0	200,000.00		204,000.00	199,750.00
	VMWARE INC	SR UNSECURED 05/30 4.7	4.700	05/15/2030	
		200,000.00		238,348.00	232,772.00
NCO4	928563AF2	200,000.00		238,348.00	232,772.00
	VMWARE INC	SR UNSECURED 08/31 2.2	2.200	08/15/2031	
		100,000.00		99,803.00	98,220.00
NCO4	928563AL9	100,000.00		99,803.00	98,220.00
	VODAFONE GROUP PLC	JR SUBORDINA 04/79 VAR	1.000	04/04/2079	
		100,000.00		100,000.00	120,948.00
NCO4	92857WBQ2	100,000.00		100,000.00	120,948.00
	VMED O2 UK FINAN	SR SECURED 144A 01/31 4.25	4.250	01/31/2031	
		200,000.00		200,000.00	196,000.00
NCO4	92858RAA8	200,000.00		200,000.00	196,000.00
	WEA FINANCE LLC/WESTFIEL	COMPANY GUAR 144A 09/44 4.75	4.750	09/17/2044	
		200,000.00		199,366.00	215,374.00
NCO4	92890HAD4	200,000.00		199,366.00	215,374.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	VOYA FINANCIAL INC	COMPANY GUAR 01/48 VAR	1.000	01/23/2048	
		100,000.00		100,000.00	100,439.00
NCO4	929089AF7	100,000.00		100,000.00	100,439.00
	RACKSPACE TECHNOLOGY GLOBAL	2021 TERM LOAN	1.000	02/15/2028	
		198,500.00		197,507.50	197,278.23
NCO4	936RLKII5	198,500.00		197,507.50	197,278.23
	PETCO HEALTH AND WELLNESS CO.	2021 TERM LOAN B	1.000	03/03/2028	
		99,250.00		99,001.88	99,257.44
NCO4	942JDZII1	99,250.00		99,001.88	99,257.44
	WEIR GROUP PLC (THE)	SR UNSECURED 144A 05/26 2.2	2.200	05/13/2026	
		200,000.00		199,548.00	197,208.00
NCO4	94876QAA4	200,000.00		199,548.00	197,208.00
	WELLS FARGO + COMPANY	JR SUBORDINA 12/49 VAR	1.000	12/29/2049	
		100,000.00		104,500.00	105,514.00
NCO4	949746RG8	100,000.00		104,500.00	105,514.00
	WELLTOWER INC	SR UNSECURED 09/48 4.95	4.950	09/01/2048	
		200,000.00		199,158.00	261,106.00
NCO4	95040QAF1	200,000.00		199,158.00	261,106.00
	WEST FRASER TIMBER CO	SR UNSECURED 144A 10/24 4.35	4.350	10/15/2024	
		100,000.00		100,000.00	106,878.00
NCO4	952845AE5	100,000.00		100,000.00	106,878.00
	WEYERHAEUSER CO	SR UNSECURED 03/25 7.95	7.950	03/15/2025	
		100,000.00		112,021.00	118,916.00
NCO4	962166AU8	100,000.00		112,021.00	118,916.00
	WEYERHAEUSER CO	SR UNSECURED 10/27 6.95	6.950	10/01/2027	
		250,000.00		310,455.00	315,945.00
NCO4	962166AW4	250,000.00		310,455.00	315,945.00
	WEYERHAEUSER CO	SR UNSECURED 03/32 7.375	7.375	03/15/2032	
		700,000.00		723,302.22	984,795.00
NCO4	962166BR4	700,000.00		723,302.22	984,795.00
	WHIRLPOOL CORP	SR UNSECURED 03/43 5.15	5.150	03/01/2043	
		100,000.00		99,636.00	123,954.00
NCO4	96332HCG2	100,000.00		99,636.00	123,954.00
	TRAVEL + LEISURE CO	SR SECURED 144A 03/30 4.625	4.625	03/01/2030	
		200,000.00		204,625.00	201,000.00
NCO4	98310WAQ1	200,000.00		204,625.00	201,000.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	TRAVEL + LEISURE CO	SR SECURED 144A 07/26 6.625	6.625	07/31/2026	
		100,000.00		114,625.00	110,884.00
NCO4	98310WAS7	100,000.00		114,625.00	110,884.00
	WYNN MACAU LTD	SR UNSECURED 144A 10/24 4.875	4.875	10/01/2024	
		300,000.00		304,125.00	282,000.00
NCO4	98313RAC0	300,000.00		304,125.00	282,000.00
	WYNN MACAU LTD	SR UNSECURED 144A 08/28 5.625	5.625	08/26/2028	
		1,000,000.00		1,027,750.00	925,990.00
NCO4	98313RAH9	1,000,000.00		1,027,750.00	925,990.00
	WYNN RESORTS FINANCE LLC	COMPANY GUAR 144A 10/29 5.125	5.125	10/01/2029	
		300,000.00		308,562.50	304,500.00
NCO4	983133AA7	300,000.00		308,562.50	304,500.00
	XLIT LTD	COMPANY GUAR 03/45 5.5	5.500	03/31/2045	
		200,000.00		194,715.00	273,726.00
NCO4	98420EAD7	200,000.00		194,715.00	273,726.00
	YARA INTERNATIONAL ASA	SR UNSECURED 144A 06/30 3.148	3.148	06/04/2030	
		100,000.00		100,000.00	103,164.00
NCO4	984851AG0	100,000.00		100,000.00	103,164.00
	ZAYO GROUP HOLDINGS INC	SR SECURED 144A 03/27 4	4.000	03/01/2027	
		200,000.00		200,000.00	197,154.00
NCO4	98919VAA3	200,000.00		200,000.00	197,154.00
	ALLSPRING BUYER LLC	TERM LOAN B	1.000	11/01/2028	
		177,419.35		176,419.34	178,084.67
NCO4	98922AAC0	177,419.35		176,419.34	178,084.67
	ZIMMER BIOMET HOLDINGS	SR UNSECURED 08/35 4.25	4.250	08/15/2035	
		23,000.00		22,620.04	25,632.12
NCO4	98956PAG7	23,000.00		22,620.04	25,632.12
	ZIMMER BIOMET HOLDINGS	SR UNSECURED 08/45 4.45	4.450	08/15/2045	
		100,000.00		106,995.00	118,600.00
NCO4	98956PAH5	100,000.00		106,995.00	118,600.00
	ZOETIS INC	SR UNSECURED 09/47 3.95	3.950	09/12/2047	
		100,000.00		99,408.00	117,410.00
NCO4	98978VAM5	100,000.00		99,408.00	117,410.00
		100,941,316.45		102,918,188.91	110,977,302.07

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORPORATE STOCKS - PREFERRED					
	COBANK ACB	PREFERRED STOCK 12/49 VAR			
		1,000.000		100,000.00	110,450.00
NCO4	19075Q862	1,000.000		100,000.00	110,450.00
		1,000.000		100,000.00	110,450.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
CORPORATE STOCKS - COMMON					
	MORGAN STANLEY/CASH COLL	DOMESTIC MASTER FORWARD			
		320,000.000		320,000.00	320,000.00
NCO4	03499G916	320,000.000		320,000.00	320,000.00
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL			
		397,000.000		397,000.00	397,000.00
NCO4	922LSZ903	397,000.000		397,000.00	397,000.00
	CCCSNDUS0 FWCC CSNY	FORWARDS CASH COLLATERAL USD			
		40,000.000		40,000.00	40,000.00
NCO4	962UKY905	40,000.000		40,000.00	40,000.00
	CITIBANK CASH COLL CCP	CCSALCUS6 CCP CASH COLL			
		129,000.000		129,000.00	129,000.00
NCO4	971KKQ903	129,000.000		129,000.00	129,000.00
	FUTURES USD CITI COC	CASH COLLATERAL			
		25,000.000		25,000.00	25,000.00
NCO4	980BEZ909	25,000.000		25,000.00	25,000.00
		911,000.000		911,000.00	911,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
PARTN./JOINT VENTURE INTERESTS					
	THIRD POINT OFFSHORE FUND LTD	N 1.50 SERIES 2			
		111,652.140		11,250,000.00	17,144,580.01
NCO1	942KZN900	111,652.140		11,250,000.00	17,144,580.01
	WEISS MULTI STRT CAYMAN LTD	STRATEGY PARTNERS CAYMAN LTD			
		11,250.000		11,250,000.00	12,108,293.69
NCO1	964XQZ908	11,250.000		11,250,000.00	12,108,293.69
		122,902.140		22,500,000.00	29,252,873.70

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
LOANS SECURED BY MTGES-RESID.					
	BEAR STEARNS ADJUSTABLE RATE M	BSARM 2004 2 21A	1.000	05/25/2034	
		148.88		147.84	136.74
NCO4	07384MM82	148.88		147.84	136.74
	COUNTRYWIDE HOME LOANS	CWHL 2005 1 1A1	1.000	03/25/2035	
		77,171.34		23,272.00	70,567.39
NCO4	12669GRM5	77,171.34		23,272.00	70,567.39
	CREDIT SUISSE FIRST BOSTON MOR	CSFB 2003 AR18 2A3	1.000	07/25/2033	
		582.58		574.20	605.13
NCO4	22541QFC1	582.58		574.20	605.13
	FANNIE MAE	FNR 2005 57 KZ	6.000	07/25/2035	
		1,063,103.17		1,060,303.16	1,327,519.04
NCO4	31394ERF7	1,063,103.17		1,060,303.16	1,327,519.04
	FREDDIE MAC	FHR 2748 ZT	5.500	02/15/2024	
		61,081.09		60,228.05	62,783.60
NCO4	31394PUB7	61,081.09		60,228.05	62,783.60
	FANNIE MAE	FNR 2007 39 NZ	4.250	05/25/2037	
		194,977.38		169,212.21	206,706.75
NCO4	31396VSR0	194,977.38		169,212.21	206,706.75
	GSR MORTGAGE LOAN TRUST	GSR 2004 12 3A6	1.000	12/25/2034	
		4,867.98		4,791.91	4,926.41
NCO4	36242DLF8	4,867.98		4,791.91	4,926.41
	JP MORGAN MORTGAGE TRUST	JPMMT 2007 A1 3A3	1.000	07/25/2035	
		16,198.15		16,105.84	16,459.69
NCO4	46630GAJ4	16,198.15		16,105.84	16,459.69
	MERRILL LYNCH MORTGAGE INVESTO	MLMI 2003 A4 3A	1.000	05/25/2033	
		1,288.32		1,252.96	1,285.36
NCO4	589929W87	1,288.32		1,252.96	1,285.36
	MERRILL LYNCH MORTGAGE INVESTO	MLMI 2004 A1 2A2	1.000	02/25/2034	
		1,736.82		1,702.10	1,790.03
NCO4	59020UAC9	1,736.82		1,702.10	1,790.03
	RESIDENTIAL ACCREDIT LOANS, IN	RALI 2006 QS7 A1	6.000	06/25/2036	
		16,190.94		22,113.59	15,678.55
NCO4	748940AA1	16,190.94		22,113.59	15,678.55

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		STRUCTURED ADJUSTABLE RATE MOR SARM 2004 18 4A1	1.000	12/25/2034	
		6,560.62		6,395.09	6,603.65
NCO4	863579FW3	6,560.62		6,395.09	6,603.65
		STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR5 1A1	1.000	10/19/2034	
		6,811.40		6,814.61	6,721.09
NCO4	86359LDX4	6,811.40		6,814.61	6,721.09
		STRUCTURED ASSET MORTGAGE INVE SAMI 2007 AR2 2A1	1.000	03/25/2037	
		3,889.17		3,889.17	1,506.81
NCO4	86363DAH4	3,889.17		3,889.17	1,506.81
		STRUCTURED ADJUSTABLE RATE MOR SARM 2007 4 1A2	1.000	05/25/2037	
		21,353.54		21,347.70	20,913.01
NCO4	86363LAB9	21,353.54		21,347.70	20,913.01
		WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 1A	1.000	08/25/2046	
		35,171.13		35,250.80	35,338.35
NCO4	93363DAA5	35,171.13		35,250.80	35,338.35
		1,511,132.51		1,433,401.23	1,779,541.60

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
OTHER					
	STATE OF QATAR	SR UNSECURED REGS 03/49 4.817	4.817	03/14/2049	
		200,000.00		200,000.00	262,128.00
NCO4	ACI19CPD2	200,000.00		200,000.00	262,128.00
	US LONG BOND(CBT) MAR22	XCBT 20220322	0.000	03/30/2022	
		3.00		0.00	0.00
NCO4	ADI1Z7P67	3.00		0.00	0.00
	US ULTRA BOND CBT MAR22	XCBT 20220322	0.000	03/30/2022	
		2.00		0.00	0.00
NCO4	ADI1Z7957	2.00		0.00	0.00
	317522688	OTC ECAL FN 2.0 100.375	0.000	01/06/2022	
		-100,000.00		-281.25	-39.07
NCO4	AEID84436	-100,000.00		-281.25	-39.07
	317561YS1	OTC EPUT FN 2.0 98.375	0.000	01/06/2022	
		-100,000.00		-468.75	-20.56
NCO4	AEID84444	-100,000.00		-468.75	-20.56
	31750IWK9 OTC ECAL FN 2.0	JAN22 100.734375 CALL	0.000	01/06/2022	
		-100,000.00		-265.63	-7.29
NCO4	AEID85193	-100,000.00		-265.63	-7.29
	317562SS6 OTC EPUT FN 3.0	JAN22 104.0625 PUT	0.000	01/06/2022	
		-100,000.00		-171.88	-410.36
NCO4	AEID85227	-100,000.00		-171.88	-410.36
	317594WE5	OTC ECAL FN 2.0 100.078125	0.000	01/06/2022	
		-100,000.00		-445.31	-110.63
NCO4	AEID85482	-100,000.00		-445.31	-110.63
	31750IWS2	OTC ECAL FN 2.0 100.054687	0.000	01/06/2022	
		-100,000.00		-453.13	-118.73
NCO4	AEID85490	-100,000.00		-453.13	-118.73
	317563YF5	OTC ECAL FN 2.0 100.296875	0.000	01/06/2022	
		-100,000.00		-296.88	-52.79
NCO4	AEID86001	-100,000.00		-296.88	-52.79
	317591071	OTC ECAL FN 2.0 99.898437	0.000	01/06/2022	
		-100,000.00		-375.00	-182.98
NCO4	AEID88379	-100,000.00		-375.00	-182.98

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	317553EO9	OTC EPUT FN 2.0 97.898437	0.000	01/06/2022	
		-100,000.00	-562.50		-9.64
NCO4	AEID88387	-100,000.00	-562.50		-9.64
	317512TI2	OTC ECAL FN 2.0 99.859375	0.000	01/06/2022	
		-100,000.00	-375.00		-201.83
NCO4	AEID88395	-100,000.00	-375.00		-201.83
	317553GC3	OTC EPUT FN 2.0 97.859375	0.000	01/06/2022	
		-100,000.00	-562.50		-9.07
NCO4	AEID88403	-100,000.00	-562.50		-9.07
	31750IY76	OTC ECAL FN 2.0 99.84375	0.000	01/06/2022	
		-100,000.00	-375.00		-209.68
NCO4	AEID88791	-100,000.00	-375.00		-209.68
	3175661P2	OTC EPUT FN 2.0 97.84375	0.000	01/06/2022	
		-100,000.00	-500.00		-8.85
NCO4	AEID88809	-100,000.00	-500.00		-8.85
	317585VE4	OTC EPUT FN 2.0 98.171875	0.000	01/06/2022	
		-100,000.00	-476.56		-14.83
NCO4	AEID90078	-100,000.00	-476.56		-14.83
	317555U73	OTC ECAL FN 2.0 100.171875	0.000	01/06/2022	
		-100,000.00	-312.50		-82.03
NCO4	AEID90086	-100,000.00	-312.50		-82.03
	317524NB8	OTC ECAL FN 2.5 103	0.000	01/06/2022	
		-100,000.00	-179.69		-2.30
NCO4	AEID90094	-100,000.00	-179.69		-2.30
	317565II2	OTC EPUT FN 2.5 101	0.000	01/06/2022	
		-100,000.00	-312.50		-1.86
NCO4	AEID90102	-100,000.00	-312.50		-1.86
	317573KU6	OTC EPUT FN 2.5 100.78125	0.000	01/06/2022	
		-100,000.00	-250.00		-0.74
NCO4	AEID91233	-100,000.00	-250.00		-0.74
	317577GV0	OTC ECAL FN 2.5 102.9375	0.000	01/06/2022	
		-100,000.00	-156.25		-3.49
NCO4	AEID92553	-100,000.00	-156.25		-3.49
	317582ZR8	OTC EPUT FN 2.5 100.9375	0.000	01/06/2022	
		-100,000.00	-304.69		-1.43
NCO4	AEID92561	-100,000.00	-304.69		-1.43

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317533A56	OTC EPUT FN 2.0 98.578125	0.000	01/06/2022	
		-100,000.00		-500.00	-28.72
NCO4	AEID92579	-100,000.00		-500.00	-28.72
	317512W80	OTC ECAL FN 2.0 100.578125	0.000	01/06/2022	
		-100,000.00		-281.25	-16.12
NCO4	AEID92587	-100,000.00		-281.25	-16.12
	317572XJ9	OTC ECAL FN 2.0 100.789062	0.000	01/06/2022	
		-100,000.00		-250.00	-5.38
NCO4	AEID93494	-100,000.00		-250.00	-5.38
	317556L55	OTC EPUT FN 2.0 98.789062	0.000	01/06/2022	
		-100,000.00		-406.25	-41.06
NCO4	AEID93502	-100,000.00		-406.25	-41.06
	317514123	OTC ECAL FN 2.0 100.765625	0.000	01/06/2022	
		-100,000.00		-160.16	-6.14
NCO4	AEID94955	-100,000.00		-160.16	-6.14
	317532M06	OTC EPUT G2 2.5 101.5	0.000	01/13/2022	
		-100,000.00		-218.75	-43.71
NCO4	AEID99657	-100,000.00		-218.75	-43.71
	317511K36	OTC ECAL FN 2.0 100.34375	0.000	02/07/2022	
		-100,000.00		-375.00	-218.16
NCO4	AEIE09670	-100,000.00		-375.00	-218.16
	317596401	OTC ECAL FN 2.0 100.296875	0.000	02/07/2022	
		-100,000.00		-328.13	-229.39
NCO4	AEIE09688	-100,000.00		-328.13	-229.39
	317517PK0	OTC ECAL FN 2.0 100.109375	0.000	02/07/2022	
		-100,000.00		-367.19	-279.89
NCO4	AEIE10827	-100,000.00		-367.19	-279.89
	317541DL1	OTC ECAL FN 2.0 100.40625	0.000	02/07/2022	
		-100,000.00		-316.41	-204.00
NCO4	AEIE15966	-100,000.00		-316.41	-204.00
	3175457D7	OTC ECAL FN 2.0 100.15625	0.000	02/07/2022	
		-100,000.00		-406.25	-266.38
NCO4	AEIE15974	-100,000.00		-406.25	-266.38
	3175859P4	OTC ECAL FN 2.0 100.3125	0.000	02/07/2022	
		-100,000.00		-402.34	-225.59
NCO4	AEIE15982	-100,000.00		-402.34	-225.59

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	317552JB4 ECAL FN 2.0	FEB22 100.125 CALL	0.000	02/07/2022	
		-100,000.00	-335.94		-275.32
NCO4	AEIE16006	-100,000.00	-335.94		-275.32
	317593W07 ECAL FN2.0	FEB22 100.33203125 CALL	0.000	02/07/2022	
		-200,000.00	-617.19		-441.84
NCO4	AEIE17087	-200,000.00	-617.19		-441.84
	31750J303 OTC ECAL FN 2.0	FEB22 100.4375 CALL	0.000	02/07/2022	
		-100,000.00	-281.25		-197.24
NCO4	AEIE17350	-100,000.00	-281.25		-197.24
	317513FO2 ECAL FN 2.0	FEB22 100.921875 CALL	0.000	02/07/2022	
		-100,000.00	-257.81		-115.63
NCO4	AEIE17863	-100,000.00	-257.81		-115.63
	317521OD9	OTC ECAL FN 2.0 100.328125	0.000	02/07/2022	
		-100,000.00	-265.63		-221.85
NCO4	AEIE20354	-100,000.00	-265.63		-221.85
	317517MA5	OTC ECAL FN 2.0 100.355468	0.000	03/07/2022	
		-100,000.00	-273.44		-223.12
NCO4	AEIE22905	-100,000.00	-273.44		-223.12
	317596RP1	OTC ECAL FN 2.0 100.386718	0.000	03/07/2022	
		-100,000.00	-273.44		-215.12
NCO4	AEIE22913	-100,000.00	-273.44		-215.12
	SAUDI INTERNATIONAL BOND	SR UNSECURED REGS 10/46 4.5	4.500	10/26/2046	
		600,000.00	588,090.00		703,056.00
NCO4	M6320UAC3	600,000.00	588,090.00		703,056.00
	STATE OF QATAR	SR UNSECURED REGS 04/48 5.103	5.103	04/23/2048	
		200,000.00	200,000.00		270,666.00
NCO4	M8489SAG2	200,000.00	200,000.00		270,666.00
	317552495 PIMCO	CDSOPT PUT USD 0.9 20220316	0.000	03/16/2022	
		-200,000.00	-222.00		-62.18
NCO4	OP001BL50	-200,000.00	-222.00		-62.18
	317561KN7 PIMCO	CDSOPT PUT USD 1.0 20220316	0.000	03/16/2022	
		-200,000.00	-228.00		-42.86
NCO4	OP001BNB5	-200,000.00	-228.00		-42.86
	317U981Z8 PIMCO	SWAPTION 1.45 CALL USD 202201	0.000	01/31/2022	
		-300,000.00	-4,170.00		-1,047.12
NCO4	OP001BNG4	-300,000.00	-4,170.00		-1,047.12

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U982Z7 PIMCO	SWAPTION 1.91 PUT USD 2022013	0.000	01/31/2022	
		-300,000.00		-4,170.00	-1,855.35
NCO4	OP001BNH2	-300,000.00		-4,170.00	-1,855.35
	3175629V0 PIMCO	CDSOPT PUT USD 0.95 20220316	0.000	03/16/2022	
		-400,000.00		-444.00	-108.40
NCO4	OP001BQL0	-400,000.00		-444.00	-108.40
	317555U81 PIMCO	CDSOPT PUT USD 0.95 20220316	0.000	03/16/2022	
		-300,000.00		-375.00	-81.30
NCO4	OP001BRZ8	-300,000.00		-375.00	-81.30
	317UCG061 PIMCO	SWAPTION 1.4775 CALL USD 2022	0.000	01/04/2022	
		-600,000.00		-6,375.00	-0.96
NCO4	OP001BS12	-600,000.00		-6,375.00	-0.96
	317UCG079 PIMCO	SWAPTION 1.7975 PUT USD 20220	0.000	01/04/2022	
		-600,000.00		-6,375.00	-486.42
NCO4	OP001BS20	-600,000.00		-6,375.00	-486.42
	317562379 PIMCO	CDSOPT PUT USD 1.0 20220316	0.000	03/16/2022	
		-300,000.00		-375.00	-64.29
NCO4	OP001BS46	-300,000.00		-375.00	-64.29
	317U107I5 PIMCO	SWAPTION 1.805 PUT USD 202201	0.000	01/13/2022	
		-200,000.00		-1,690.00	-1,276.24
NCO4	OP001CCM1	-200,000.00		-1,690.00	-1,276.24
	317U108I4 PIMCO	SWAPTION 1.505 CALL USD 20220	0.000	01/13/2022	
		-200,000.00		-1,690.00	-312.96
NCO4	OP001CCN9	-200,000.00		-1,690.00	-312.96
	317U106I6 PIMCO	SWAPTION 1.385 CALL USD 20220	0.000	01/13/2022	
		-500,000.00		-1,700.00	-358.80
NCO4	OP001CCQ2	-500,000.00		-1,700.00	-358.80
	317U105I7 PIMCO	SWAPTION 1.685 PUT USD 202201	0.000	01/13/2022	
		-500,000.00		-1,700.00	-1,095.20
NCO4	OP001CCR0	-500,000.00		-1,700.00	-1,095.20
	317U120I8 PIMCO	SWAPTION 1.605 PUT USD 202201	0.000	01/14/2022	
		-200,000.00		-495.00	-271.30
NCO4	OP001CG54	-200,000.00		-495.00	-271.30
	317U123I5 PIMCO	SWAPTION 1.5325 CALL USD 2022	0.000	01/14/2022	
		-100,000.00		-850.00	-259.29
NCO4	OP001CG62	-100,000.00		-850.00	-259.29

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U122I6 PIMCO	SWAPTION 1.8325 PUT USD 20220	0.000	01/14/2022	
		-100,000.00		-850.00	-533.78
NCO4	OP001CG70	-100,000.00		-850.00	-533.78
	317U121I7 PIMCO	SWAPTION 1.305 CALL USD 20220	0.000	01/14/2022	
		-200,000.00		-495.00	-164.12
NCO4	OP001CG88	-200,000.00		-495.00	-164.12
	317U173I4 PIMCO	SWAPTION 1.52 CALL USD 202201	0.000	01/18/2022	
		-300,000.00		-2,325.00	-775.47
NCO4	OP001CP21	-300,000.00		-2,325.00	-775.47
	317U172I5 PIMCO	SWAPTION 1.82 PUT USD 2022011	0.000	01/18/2022	
		-300,000.00		-2,325.00	-1,989.81
NCO4	OP001CP39	-300,000.00		-2,325.00	-1,989.81
	317U214I5 PIMCO	SWAPTION 1.795 PUT USD 202201	0.000	01/18/2022	
		-200,000.00		-1,730.00	-1,677.54
NCO4	OP001CRS2	-200,000.00		-1,730.00	-1,677.54
	317U215I4 PIMCO	SWAPTION 1.495 CALL USD 20220	0.000	01/18/2022	
		-200,000.00		-1,730.00	-393.98
NCO4	OP001CSF9	-200,000.00		-1,730.00	-393.98
	317U213I6 PIMCO	SWAPTION 1.218 CALL USD 20220	0.000	01/18/2022	
		-200,000.00		-455.00	-65.52
NCO4	OP001CSQ5	-200,000.00		-455.00	-65.52
	317U212I7 PIMCO	SWAPTION 1.518 PUT USD 202201	0.000	01/18/2022	
		-200,000.00		-455.00	-629.58
NCO4	OP001CSR3	-200,000.00		-455.00	-629.58
	317U232I3 PIMCO	SWAPTION 1.515 CALL USD 20220	0.000	01/20/2022	
		-200,000.00		-1,700.00	-617.24
NCO4	OP001CV16	-200,000.00		-1,700.00	-617.24
	317U229I8 PIMCO	SWAPTION 1.815 PUT USD 202201	0.000	01/20/2022	
		-200,000.00		-1,700.00	-1,615.52
NCO4	OP001CV24	-200,000.00		-1,700.00	-1,615.52
	317U231I4 PIMCO	SWAPTION 1.355 CALL USD 20220	0.000	01/20/2022	
		-100,000.00		-332.50	-88.46
NCO4	OP001CV32	-100,000.00		-332.50	-88.46
	317U230I5 PIMCO	SWAPTION 1.655 PUT USD 202201	0.000	01/20/2022	
		-100,000.00		-332.50	-396.21
NCO4	OP001CV40	-100,000.00		-332.50	-396.21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U018I3 PIMCO	SWAPTION 1.525 CALL USD 20220	0.000	01/07/2022	
		-200,000.00		-2,115.00	-122.90
NCO4	OP001C1T8	-200,000.00		-2,115.00	-122.90
	317U017I4 PIMCO	SWAPTION 1.825 PUT USD 202201	0.000	01/07/2022	
		-200,000.00		-2,115.00	-495.70
NCO4	OP001C1W1	-200,000.00		-2,115.00	-495.70
	31750J3P8 PIMCO	CDSOPT PUT USD 0.9 20220420	0.000	04/20/2022	
		-300,000.00		-453.00	-166.74
NCO4	OP001C1X9	-300,000.00		-453.00	-166.74
	317U036I1 PIMCO	SWAPTION 1.463 CALL USD 20220	0.000	01/10/2022	
		-400,000.00		-1,526.00	-467.92
NCO4	OP001C408	-400,000.00		-1,526.00	-467.92
	317U035I2 PIMCO	SWAPTION 1.763 PUT USD 202201	0.000	01/10/2022	
		-400,000.00		-1,526.00	-201.52
NCO4	OP001C416	-400,000.00		-1,526.00	-201.52
	317U067I3 PIMCO	SWAPTION 1.8375 PUT USD 20220	0.000	01/10/2022	
		-300,000.00		-2,734.50	-689.43
NCO4	OP001C5X5	-300,000.00		-2,734.50	-689.43
	317593Y88 PIMCO	CDSOPT PUT USD 0.95 20220420	0.000	04/20/2022	
		-500,000.00		-637.50	-239.50
NCO4	OP001C6B2	-500,000.00		-637.50	-239.50
	3175646R8 PIMCO	CDSOPT PUT USD 0.95 20220420	0.000	04/20/2022	
		-500,000.00		-637.50	-239.50
NCO4	OP001C6C0	-500,000.00		-637.50	-239.50
	317U068I2 PIMCO	SWAPTION 1.5375 CALL USD 2022	0.000	01/10/2022	
		-300,000.00		-2,734.50	-394.08
NCO4	OP001C606	-300,000.00		-2,734.50	-394.08
	317U330I4 PIMCO	SWAPTION 1.96 PUT USD 2022013	0.000	01/31/2022	
		-100,000.00		-932.50	-419.69
NCO4	OP001D4B2	-100,000.00		-932.50	-419.69
	317U323I3 PIMCO	SWAPTION 1.468 CALL USD 20220	0.000	01/31/2022	
		-100,000.00		-362.50	-446.91
NCO4	OP001D448	-100,000.00		-362.50	-446.91
	317U322I4 PIMCO	SWAPTION 1.768 PUT USD 202201	0.000	01/31/2022	
		-100,000.00		-362.50	-262.02
NCO4	OP001D455	-100,000.00		-362.50	-262.02

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U331I3 PIMCO	SWAPTION 1.66 CALL USD 202201	0.000	01/31/2022	
		-100,000.00		-932.50	-1,531.41
NCO4	OP001D497	-100,000.00		-932.50	-1,531.41
	3175DC536 PIMCO	CDSOPT PUT USD 102.0 20220119	0.000	01/19/2022	
		-100,000.00		-490.00	-6.06
NCO4	OP0014XX2	-100,000.00		-490.00	-6.06
	3175XZ012 PIMCO	CDSOPT PUT USD 0.75 20220119	0.000	01/19/2022	
		-900,000.00		-945.00	-8.37
NCO4	OP0015GY6	-900,000.00		-945.00	-8.37
	3175ES373 PIMCO	CDSOPT PUT USD 0.725 20220119	0.000	01/19/2022	
		-400,000.00		-400.00	-4.88
NCO4	OP0015RP3	-400,000.00		-400.00	-4.88
	3175ES290 PIMCO	CDSOPT PUT USD 102.0 20220119	0.000	01/19/2022	
		-100,000.00		-430.00	-6.06
NCO4	OP0015122	-100,000.00		-430.00	-6.06
	317533RY5 PIMCO	CDSOPT PUT USD 101.0 20220119	0.000	01/19/2022	
		-200,000.00		-920.00	-9.44
NCO4	OP0016HZ0	-200,000.00		-920.00	-9.44
	317564ML3 PIMCO	CDSOPT PUT USD 0.85 20220119	0.000	01/19/2022	
		-600,000.00		-691.50	-7.08
NCO4	OP0016203	-600,000.00		-691.50	-7.08
	317555DI8 PIMCO	CDSOPT PUT USD 0.8 20220119	0.000	01/19/2022	
		-600,000.00		-765.00	-9.54
NCO4	OP00165Y6	-600,000.00		-765.00	-9.54
	317537IP5 PIMCO	CDSOPT PUT USD 0.8 20220119	0.000	01/19/2022	
		-400,000.00		-465.20	-6.36
NCO4	OP00167W8	-400,000.00		-465.20	-6.36
	317554NE9 PIMCO	CDSOPT PUT USD 0.8 20220216	0.000	02/16/2022	
		-700,000.00		-808.50	-135.73
NCO4	OP0017S29	-700,000.00		-808.50	-135.73
	317U744Z6 PIMCO	SWAPTION 0.87 CALL USD 202211	0.000	11/02/2022	
		-22,100,000.00		-44,670.00	-23,576.28
NCO4	OP0018WB2	-22,100,000.00		-44,670.00	-23,576.28
	317U743Z7 PIMCO	SWAPTION 1.27 PUT USD 2022110	0.000	11/02/2022	
		-22,100,000.00		-44,670.00	-54,938.39
NCO4	OP0018W89	-22,100,000.00		-44,670.00	-54,938.39

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
	317U867Z7 PIMCO	SWAPTION 1.93625 PUT USD 2022	0.000	01/18/2022	
		-300,000.00		-1,590.00	-95.64
NCO4	OP0019TJ7	-300,000.00		-1,590.00	-95.64
	317U868Z6 PIMCO	SWAPTION 1.53625 CALL USD 202	0.000	01/18/2022	
		-300,000.00		-1,590.00	-1,337.28
NCO4	OP0019TK4	-300,000.00		-1,590.00	-1,337.28
	AMERICAN MUNI PWR OHIO INC OH	AMEPWR 02/50 FIXED 8.084	8.084	02/15/2050	
		400,000.00		400,000.00	757,676.00
NCO4	02765UEK6	400,000.00		400,000.00	757,676.00
	REPUBLIC OF ARGENTINA	SR UNSECURED 07/41 VAR	1.000	07/09/2041	
		1,300,000.00		591,512.00	458,250.00
NCO4	040114HV5	1,300,000.00		591,512.00	458,250.00
	REPUBLIC OF ARGENTINA	SR UNSECURED 07/29 1	1.000	07/09/2029	
		20,633.00		11,381.28	7,479.67
NCO4	040114HX1	20,633.00		11,381.28	7,479.67
	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.2	6.200	12/01/2040	
		200,000.00		200,000.00	273,450.00
NCO4	16772PAQ9	200,000.00		200,000.00	273,450.00
	CHICAGO IL TRANSIT AUTH SALES	CHITRN 12/40 FIXED 6.899	6.899	12/01/2040	
		300,000.00		300,000.00	422,526.00
NCO4	167725AC4	300,000.00		300,000.00	422,526.00
	ABU DHABI GOVT INT L	SR UNSECURED 144A 04/50 3.875	3.875	04/16/2050	
		200,000.00		223,780.00	232,958.00
NCO4	29135LAJ9	200,000.00		223,780.00	232,958.00
	FLORIDA ST BRD OF ADMIN FIN CO	FLSGEN 07/25 FIXED 1.258	1.258	07/01/2025	
		300,000.00		300,000.00	298,536.00
NCO4	341271AD6	300,000.00		300,000.00	298,536.00
	GOLDEN ST TOBACCO SECURITIZATI	GLDGEN 06/41 FIXED 3.714	3.714	06/01/2041	
		100,000.00		100,000.00	100,114.00
NCO4	38122ND58	100,000.00		100,000.00	100,114.00
	GOLDEN ST TOBACCO SECURITIZATI	GLDGEN 06/50 FIXED 3.85	3.850	06/01/2050	
		100,000.00		100,000.00	101,715.00
NCO4	38122ND82	100,000.00		100,000.00	101,715.00
	IRVINE RANCH CA WTR DIST	IVRWTR 05/40 FIXED 6.622	6.622	05/01/2040	
		500,000.00		500,000.00	752,900.00
NCO4	4636324P1	500,000.00		500,000.00	752,900.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	STATE OF ISRAEL	SR UNSECURED 01/48 4.125	4.125	01/17/2048	
		300,000.00	297,294.00		367,164.00
NCO4	46513YJJ8	300,000.00	297,294.00		367,164.00
	LOS ANGELES CA CMNTY CLG DIST	LOSHGR 08/32 FIXED 2.106	2.106	08/01/2032	
		400,000.00	400,000.00		391,948.00
NCO4	54438CYP1	400,000.00	400,000.00		391,948.00
	LOS ANGELES CNTY CA PUBLIC WKS	LOSFAC 08/40 FIXED 7.618	7.618	08/01/2040	
		100,000.00	100,000.00		165,076.00
NCO4	54473ENS9	100,000.00	100,000.00		165,076.00
	MUNI ELEC AUTH OF GEORGIA	MELPWR 04/57 FIXED 6.655	6.655	04/01/2057	
		388,000.00	385,260.72		600,220.48
NCO4	626207YM0	388,000.00	385,260.72		600,220.48
	NEW YORK ST THRUWAY AUTH 2ND G	NYSTRN 04/30 FIXED 5.883	5.883	04/01/2030	
		200,000.00	200,000.00		247,938.00
NCO4	650014TJ2	200,000.00	200,000.00		247,938.00
	NEW YORK ST URBAN DEV CORP REV	NYSDEV 03/39 FIXED 5.77	5.770	03/15/2039	
		300,000.00	300,000.00		369,621.00
NCO4	650035TD0	300,000.00	300,000.00		369,621.00
	REPUBLIC OF PHILIPPINES	SR UNSECURED 02/42 3.7	3.700	02/02/2042	
		400,000.00	468,000.00		435,784.00
NCO4	718286CB1	400,000.00	468,000.00		435,784.00
	PORT AUTH OF NEW YORK NEW JE	PORTRN 10/62 FIXED 4.458	4.458	10/01/2062	
		700,000.00	689,395.00		927,829.00
NCO4	73358WJA3	700,000.00	689,395.00		927,829.00
	REPUBLICA ORIENT URUGUAY	SR UNSECURED 04/55 4.975	4.975	04/20/2055	
		100,000.00	98,713.00		131,126.00
NCO4	760942BD3	100,000.00	98,713.00		131,126.00
	TEXAS ST TRANSPRTN COMMISSIONS	TXSTRN 04/30 FIXED 5.178	5.178	04/01/2030	
		300,000.00	300,000.00		360,147.00
NCO4	88283LHU3	300,000.00	300,000.00		360,147.00
	TOBACCO SETTLEMENT FING CORP V	TOBGEN 06/46 FIXED OID 6.706	6.706	06/01/2046	
		185,000.00	156,325.00		194,351.75
NCO4	88880NAT6	185,000.00	156,325.00		194,351.75
	UNITED MEXICAN STATES	SR UNSECURED 05/61 3.771	3.771	05/24/2061	
		2,575,000.00	2,575,000.00		2,370,957.00
NCO4	91087BAN0	2,575,000.00	2,575,000.00		2,370,957.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548	6.548	05/15/2048	
		400,000.00		400,000.00	618,956.00
NCO4	913366EP1	400,000.00		400,000.00	618,956.00
		UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858	4.858	05/15/2112	
		100,000.00		137,655.00	147,092.00
NCO4	91412GHA6	100,000.00		137,655.00	147,092.00
		SWPC0EOD3 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	12/20/2023	
		100,000.00		119,917.54	107,927.56
NCO4	99S0UZ5L1	100,000.00		119,917.54	107,927.56
		SWPC0EOD3 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S0UZ5M9	-100,000.00		-100,000.00	-100,000.00
		SWPC0FAP8 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	06/20/2022	
		200,000.00		203,261.22	200,836.24
NCO4	99S0WDAC2	200,000.00		203,261.22	200,836.24
		SWPC0FAP8 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2022	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S0WDAD0	-200,000.00		-200,000.00	-200,000.00
		SWPC0FGA5 CDS USD R F 1.00000 FIX CORPORATE	1.000	06/20/2022	
		200,000.00		191,800.71	200,121.65
NCO4	99S0WLBL3	200,000.00		191,800.71	200,121.65
		SWPC0FGA5 CDS USD P V 03MEVENT FLO CORPORATE	1.000	06/20/2022	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S0WLBM1	-200,000.00		-200,000.00	-200,000.00
		SWPC0FLY7 CDS USD R F .50000 1 CMBX	0.500	11/17/2059	
		100,000.00		97,037.59	100,821.71
NCO4	99S0WQTR0	100,000.00		97,037.59	100,821.71
		SWPC0FLY7 CDS USD P V 01MEVENT 2 CMBX	1.000	11/17/2059	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S0WQTS8	-100,000.00		-100,000.00	-100,000.00
		SWPC0GA27 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		500,000.00		510,860.31	504,219.31
NCO4	99S0YP307	500,000.00		510,860.31	504,219.31
		SWPC0GA27 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S0YP315	-500,000.00		-500,000.00	-500,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0GA50 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		200,000.00		204,106.74	201,800.85
NCO4	99S0YRDX0	200,000.00		204,106.74	201,800.85
		SWPC0GA50 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S0YRDY8	-200,000.00		-200,000.00	-200,000.00
		SWPC0GBH3 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		400,000.00		406,189.42	403,262.88
NCO4	99S0YTG39	400,000.00		406,189.42	403,262.88
		SWPC0GBH3 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-400,000.00		-400,000.00	-400,000.00
NCO4	99S0YTG47	-400,000.00		-400,000.00	-400,000.00
		SWPCDX027 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2022	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S0YXZA3	-100,000.00		-100,000.00	-100,000.00
		SWPCDX027 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2022	
		100,000.00		115,900.00	104,749.59
NCO4	99S0YXZ96	100,000.00		115,900.00	104,749.59
		SWPC0GCR0 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2022	
		500,000.00		510,586.60	504,502.13
NCO4	99S0Z1861	500,000.00		510,586.60	504,502.13
		SWPC0GCR0 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2022	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S0Z1879	-500,000.00		-500,000.00	-500,000.00
		SWPC0IL21 CDS USD R F 1.00000 FIX CORPORATE	1.000	12/20/2024	
		200,000.00		202,676.61	203,170.96
NCO4	99S1B3PR6	200,000.00		202,676.61	203,170.96
		SWPC0IL21 CDS USD P V 03MEVENT FLO CORPORATE	1.000	12/20/2024	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1B3PS4	-200,000.00		-200,000.00	-200,000.00
		SWPC0IL54 CDS USD R F 1.00000 FIX CORPORATE	1.000	12/20/2024	
		200,000.00		201,915.23	203,264.38
NCO4	99S1B3PX3	200,000.00		201,915.23	203,264.38
		SWPC0IL54 CDS USD P V 03MEVENT FLO CORPORATE	1.000	12/20/2024	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1B3PY1	-200,000.00		-200,000.00	-200,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0JJ30 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2025	
		200,000.00		204,596.33	204,776.47
NCO4	99S1HUCF0	200,000.00		204,596.33	204,776.47
		SWPC0JJ30 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2025	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1HUCG8	-200,000.00		-200,000.00	-200,000.00
		SWPC0JWP6 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	06/20/2026	
		100,000.00		96,247.36	96,230.80
NCO4	99S1KO1F2	100,000.00		96,247.36	96,230.80
		SWPC0JWP6 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	06/20/2026	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1KO1G0	-100,000.00		-100,000.00	-100,000.00
		SWPC0K0C7 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	06/20/2026	
		200,000.00		203,204.92	203,333.22
NCO4	99S1LA8X5	200,000.00		203,204.92	203,333.22
		SWPC0K0C7 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2026	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1LA8Y3	-200,000.00		-200,000.00	-200,000.00
		SWPC0K0G8 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	06/20/2026	
		200,000.00		234,122.07	233,488.76
NCO4	99S1LBNI9	200,000.00		234,122.07	233,488.76
		SWPC0K0G8 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2026	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1LBNJ7	-200,000.00		-200,000.00	-200,000.00
		SWPC0JYY5 CDS USD R F 1.00000 FIX CCPCORPORATE	1.000	06/20/2026	
		700,000.00		706,510.92	711,808.29
NCO4	99S1L6O32	700,000.00		706,510.92	711,808.29
		SWPC0JYY5 CDS USD P V 03MEVENT FLO CCPCORPORATE	1.000	06/20/2026	
		-700,000.00		-700,000.00	-700,000.00
NCO4	99S1L6O40	-700,000.00		-700,000.00	-700,000.00
		SWPC0JZ99 CDS USD R F 1.00000 1 CCPCDX	1.000	06/20/2026	
		1,000,000.00		1,023,495.98	1,024,416.19
NCO4	99S1L78U8	1,000,000.00		1,023,495.98	1,024,416.19
		SWPC0JZ99 CDS USD P V 03MEVENT 2 CCPCDX	1.000	06/20/2026	
		-1,000,000.00		-1,000,000.00	-1,000,000.00
NCO4	99S1L78V6	-1,000,000.00		-1,000,000.00	-1,000,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0KBG6 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		100,000.00		99,401.90	99,832.07
NCO4	99S1NZDO2	100,000.00		99,401.90	99,832.07
		SWPC0KBG6 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1NZDP9	-100,000.00		-100,000.00	-100,000.00
		SWU01CPY9 IRS USD P V 03MLIBOR SWUV1CPY1 CCPVANILLA	1.000	10/05/2031	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1OAPA3	-100,000.00		-100,000.00	-100,000.00
		SWU01CPY9 IRS USD R F 1.50000 SWU01CPY9 CCPVANILLA	1.500	10/05/2031	
		100,000.00		100,000.00	99,425.30
NCO4	99S1OAP96	100,000.00		100,000.00	99,425.30
		SWU01D1T4 IRS USD R F 1.81750 SWU01D1T4 CCPVANILLA	1.817	10/19/2051	
		100,000.00		100,000.00	102,468.34
NCO4	99S1OIG32	100,000.00		100,000.00	102,468.34
		SWU01D1T4 IRS USD P V 03MLIBOR SWUV1D1T6 CCPVANILLA	1.000	10/19/2051	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1OIG40	-100,000.00		-100,000.00	-100,000.00
		SWPC0KC00 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2026	
		500,000.00		481,530.00	479,820.90
NCO4	99S1O2265	500,000.00		481,530.00	479,820.90
		SWPC0KC00 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2026	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S1O2273	-500,000.00		-500,000.00	-500,000.00
		SWPC0KBZ4 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2026	
		-15,300,000.00		-15,300,000.00	-15,300,000.00
NCO4	99S1O25A3	-15,300,000.00		-15,300,000.00	-15,300,000.00
		SWPC0KBZ4 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2026	
		15,300,000.00		15,663,733.21	15,673,662.87
NCO4	99S1O2596	15,300,000.00		15,663,733.21	15,673,662.87
		SWPC0KE65 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		400,000.00		409,374.30	408,067.52
NCO4	99S1O6D31	400,000.00		409,374.30	408,067.52
		SWPC0KE65 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-400,000.00		-400,000.00	-400,000.00
NCO4	99S1O6D49	-400,000.00		-400,000.00	-400,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0KEH1 CDS USD R F 5.00000 1 CCPCDX	5.000	12/20/2026	
		400,000.00		438,486.00	436,768.51
NCO4	99S1O6XU9	400,000.00		438,486.00	436,768.51
		SWPC0KEH1 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2026	
		-400,000.00		-400,000.00	-400,000.00
NCO4	99S1O6XV7	-400,000.00		-400,000.00	-400,000.00
		SWPC0KK76 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		100,000.00		100,961.76	101,326.91
NCO4	99S1PBTX6	100,000.00		100,961.76	101,326.91
		SWPC0KK76 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S1PBTY4	-100,000.00		-100,000.00	-100,000.00
		SWPC0KKG6 CDS USD R F 1.00000 FIX SOVEREIGN	1.000	12/20/2026	
		500,000.00		502,383.35	502,042.91
NCO4	99S1PHAC9	500,000.00		502,383.35	502,042.91
		SWPC0KKG6 CDS USD P V 03MEVENT FLO SOVEREIGN	1.000	12/20/2026	
		-500,000.00		-500,000.00	-500,000.00
NCO4	99S1PHAD7	-500,000.00		-500,000.00	-500,000.00
		SWPC0KKL5 CDS USD R F 1.00000 1 CCPCORPORATE	1.000	12/20/2026	
		200,000.00		201,429.88	202,115.00
NCO4	99S1PIF65	200,000.00		201,429.88	202,115.00
		SWPC0KKL5 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2026	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1PIF73	-200,000.00		-200,000.00	-200,000.00
		SWPC0GXR7 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	06/20/2023	
		100,000.00		115,313.82	106,024.79
NCO4	99S11YGU2	100,000.00		115,313.82	106,024.79
		SWPC0GXR7 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	06/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S11YGV0	-100,000.00		-100,000.00	-100,000.00
		SWPC0H5F2 CDS USD R F 1.00000 FIX CORPORATE	1.000	06/20/2023	
		200,000.00		188,596.26	198,480.76
NCO4	99S12XRO5	200,000.00		188,596.26	198,480.76
		SWPC0H5F2 CDS USD P V 03MEVENT FLO CORPORATE	1.000	06/20/2023	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S12XRP2	-200,000.00		-200,000.00	-200,000.00

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
		SWPC0H0A8 CDS USD R F 1.00000 FIX CORPORATE	1.000	06/20/2023	
		300,000.00		282,234.88	297,721.14
NCO4	99S1282X7	300,000.00		282,234.88	297,721.14
		SWPC0H0A8 CDS USD P V 03MEVENT FLO CORPORATE	1.000	06/20/2023	
		-300,000.00		-300,000.00	-300,000.00
NCO4	99S1282Y5	-300,000.00		-300,000.00	-300,000.00
		SWPC0HCO5 CDS USD R F 1.00000 1 CCPCDX	1.000	12/20/2023	
		1,598,000.00		1,521,917.90	1,589,604.01
NCO4	99S14GC08	1,598,000.00		1,521,917.90	1,589,604.01
		SWPC0HCO5 CDS USD P V 03MEVENT 2 CCPCDX	1.000	12/20/2023	
		-1,598,000.00		-1,598,000.00	-1,598,000.00
NCO4	99S14GC16	-1,598,000.00		-1,598,000.00	-1,598,000.00
		SWPC1HH01 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2023	
		100,000.00		112,140.00	108,768.12
NCO4	99S14U6O2	100,000.00		112,140.00	108,768.12
		SWPC1HH01 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S14U6P9	-100,000.00		-100,000.00	-100,000.00
		SWPC0HI68 CDS USD R F 5.00000 1 CCPCORPORATE	5.000	12/20/2023	
		200,000.00		224,117.68	216,144.07
NCO4	99S14VL39	200,000.00		224,117.68	216,144.07
		SWPC0HI68 CDS USD P V 03MEVENT 2 CCPCORPORATE	1.000	12/20/2023	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S14VL47	-200,000.00		-200,000.00	-200,000.00
		SWPCNC808 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2023	
		100,000.00		110,350.00	108,768.12
NCO4	99S15XD33	100,000.00		110,350.00	108,768.12
		SWPCNC808 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2023	
		-100,000.00		-100,000.00	-100,000.00
NCO4	99S15XD41	-100,000.00		-100,000.00	-100,000.00
		SWPCNC782 CDS USD R F 5.00000 FIX CDXTRANCHE	5.000	12/20/2023	
		200,000.00		223,370.00	217,536.25
NCO4	99S1552O0	200,000.00		223,370.00	217,536.25
		SWPCNC782 CDS USD P V 03MEVENT FLO CDXTRANCHE	1.000	12/20/2023	
		-200,000.00		-200,000.00	-200,000.00
NCO4	99S1552P7	-200,000.00		-200,000.00	-200,000.00

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
		-52,631,362.00			10,557,941.84	12,422,142.33

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE	MAT DATE (D) COST	(E) CURRENT VALUE
COMMON/COLLECTIVE TRUSTS					
	PIMCO FDS PAC INVT MGMT SER	EMERGING MKTS PORTFOLIO			
		41,488.733		387,956.79	397,047.17
NCO4	722005840	41,488.733		387,956.79	397,047.17
	PIMCO FDS PAC INVT MGMT SER	HIGH YIELD PORTFOLIO INSTL CL			
		152,864.191		1,174,797.75	1,285,587.85
NCO4	722005865	152,864.191		1,174,797.75	1,285,587.85
		194,352.924		1,562,754.54	1,682,635.02

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A) FUND	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT	SHARES/PAR	RATE	MAT DATE	(D) COST	(E) CURRENT VALUE
REGISTERED INVESTMENT COMPANY							
		ARIEL INTERNATIONAL FUND	ARIEL INTERNATIONAL INS				
			346,661.018			5,138,706.56	5,023,118.15
NCO1	040337875		346,661.018			5,138,706.56	5,023,118.15
		ARTISAN DEVELOPING WORLD FUND	ARTISAN DEVELOPING WORLD INS				
			427,648.956			7,370,653.07	9,498,083.31
NCO1	04314H592		427,648.956			7,370,653.07	9,498,083.31
		BROWN CAPITAL MANAGEMENT INTER	BROWN CAP MGT INTL SM CO INS				
			140,241.734			4,185,257.76	3,908,537.13
NCO1	115291759		140,241.734			4,185,257.76	3,908,537.13
		DFA INTERNATIONAL SMALL COMPAN	DFA INTL SMALL COMP				
			197,027.468			3,634,565.45	4,291,258.25
NCO1	233203629		197,027.468			3,634,565.45	4,291,258.25
		FIDELITY EMERGING MARKETS INDE	FIDELITY EMERGING MARKET IDX				
			232,927.716			3,036,334.80	2,816,096.09
NCO1	316146331		232,927.716			3,036,334.80	2,816,096.09
		PIMCO SHORT TERM FUND	PIMCO SHORT TERM FUND INST				
			540,955.944			5,342,895.79	5,285,139.57
NCO1	693390601		540,955.944			5,342,895.79	5,285,139.57
		VANGUARD DEVELOPED MARKETS IND	VANGUARD DEV MKT INDX INST				
			1,633,453.836			20,648,484.14	26,886,650.14
NCO1	921943882		1,633,453.836			20,648,484.14	26,886,650.14
		VANGUARD INSTITUTIONAL INDEX F	VANGUARD INST INDEX INST				
			220,115.631			45,655,121.00	89,320,721.90
NCO1	922040100		220,115.631			45,655,121.00	89,320,721.90
		ALLSPRING EMERGING MARKETS EQU	ALLSPRING E/M EQ INC INS				
			655,279.657			7,340,296.60	8,190,995.71
NCO1	94975P371		655,279.657			7,340,296.60	8,190,995.71
			4,394,311.960			102,352,315.17	155,220,600.25

COMPOSITE PLAN YEAR ENDING: 12/31/21

SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	2,365,220.690	2,365,220.69	2,365,220.69
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	31,265,485.980	34,203,440.72	33,808,115.91
CORP. DEBT INSTR. - PREFERRED	29,370,071.810	29,965,176.07	33,153,186.56
CORP. DEBT INSTR. - ALL OTHER	100,941,316.450	102,918,188.91	110,977,302.07
CORPORATE STOCKS - PREFERRED	1,000.000	100,000.00	110,450.00
CORPORATE STOCKS - COMMON	911,000.000	911,000.00	911,000.00
PARTN./JOINT VENTURE INTERESTS	122,902.140	22,500,000.00	29,252,873.70
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	1,511,132.510	1,433,401.23	1,779,541.60
LOANS SECURED BY MTGES-COM'L	0.000	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	-52,631,362.000	10,557,941.84	12,422,142.33
COMMON/COLLECTIVE TRUSTS	194,352.924	1,562,754.54	1,682,635.02
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	0.000	0.00	0.00
REGISTERED INVESTMENT COMPANY	4,394,311.960	102,352,315.17	155,220,600.25
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	118,445,432.464	308,869,439.17	381,683,068.13