

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). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2021 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ 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 <u>THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>003</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>07/11/1969</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>003</u>	1c Effective date of plan <u>07/11/1969</u>	
1b Three-digit plan number (PN) ▶	<u>003</u>				
1c Effective date of plan <u>07/11/1969</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>THYSSENKRUPP NORTH AMERICA, LLC</u> <u>9450 SW GEMINI DR, SUITE 28424</u> <u>BEAVERTON, OR 97008</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>22-2393554</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>248-631-9493</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>423500</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>22-2393554</u>	2c Plan Sponsor's telephone number <u>248-631-9493</u>	2d Business code (see instructions) <u>423500</u>	
2b Employer Identification Number (EIN) <u>22-2393554</u>					
2c Plan Sponsor's telephone number <u>248-631-9493</u>					
2d Business code (see instructions) <u>423500</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2022	KATHRYN LITTLETON
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2022	JAMES ALLISON
	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

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

Form 5500 (2021)
v. 210624

3a Plan administrator's name and address ☐ Same as Plan Sponsor THYSSENKRUPP MATERIALS NA, INC 22355 WEST ELEVEN MILE ROAD SOUTHFIELD, MI 48033		3b Administrator's EIN 38-0445860 3c Administrator's telephone number 248-233-5676
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 THYSSENKRUPP MATERIALS NA, INC. c Plan Name THYSSENKRUPP MATERIALS NA, INC. PENSION PLAN		4b EIN 38-0445860 4d PN 001
5 Total number of participants at the beginning of the plan year		5 673
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) 88
a(2) Total number of active participants at the end of the plan year		6a(2) 129
b Retired or separated participants receiving benefits.....		6b 316
c Other retired or separated participants entitled to future benefits		6c 370
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d 815
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e 99
f Total. Add lines 6d and 6e		6f 914
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) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)		
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ <u>0</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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
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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 <u>THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>THYSSENKRUPP NORTH AMERICA, LLC</u>	D Employer Identification Number (EIN) <u>22-2393554</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a <u>70753918</u>
b Actuarial value	2b <u>66468263</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>207</u> (2) Vested Funding Target <u>13372832</u> (3) Total Funding Target <u>13372832</u>
b For terminated vested participants.....	<u>378</u> <u>14880838</u> <u>14880838</u>
c For active participants	<u>88</u> <u>27207428</u> <u>28075920</u>
d Total.....	<u>673</u> <u>55461098</u> <u>56329590</u>
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 <u>5.40</u> %
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a <u>0</u>
b Expected plan-related expenses	6b <u>304480</u>
c Total (line 6a + line 6b)	6c <u>304480</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>10/05/2022</u> Date
Signature of actuary		<u>20-06364</u> Most recent enrollment number
<u>LAUREN PELLERITO</u> Type or print name of actuary		<u>248-936-7700</u> Telephone number (including area code)
<u>WILLIS TOWERS WATSON US LLC</u> Firm name		
<u>TRAVELERS TOWER</u> <u>26555 EVERGREEN ROAD SUITE 1600</u> <u>SOUTHFIELD, MI 48076</u> Address of the firm		

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

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

Schedule SB (Form 5500) 2021
v. 201209

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	14386166
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	1541025
9 Amount remaining (line 7 minus line 8)	0	12845141
10 Interest on line 9 using prior year's actual return of <u>11.39</u> %	0	1390923
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 <u>5.11</u> %		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	14236064

Part III Funding Percentages

14 Funding target attainment percentage	14	92.72 %
15 Adjusted funding target attainment percentage	15	117.99 %
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	91.39 %
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? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	304480	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	4097391	382047	
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	686527	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	686527	686527
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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 THYSSENKRUPP NORTH AMERICA, LLC	D Employer Identification Number (EIN) 22-2393554	

Part I	Service Provider Information (see instructions)
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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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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)

WILLIS TOWERS WATSON US LLC

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50 17	NONE	119523	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEYFARTH SHAW LLC

35-2152202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	44861	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BNY MELLON ASSET SERVICING

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 59 62 99	NONE	18648	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

PLANTE AND MORAN PLLC

38-1357951

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	18573	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEPC, LLC

26-1429809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	17759	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THYSSENKRUPP NORTH AMERICA, LLC

22-2393554

(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?
14 50	EMPLOYER	15960	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)

ANLYN, LTD.

41-2139219

(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?
38 50	NONE	5933	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 D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection.
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan <u>THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA</u>	B Three-digit plan number (PN) ►	<u>003</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>THYSSENKRUPP NORTH AMERICA, LLC</u>	D Employer Identification Number (EIN) <u>22-2393554</u>	

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EQUITY MASTER TRUST UNIT</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, LLC.</u>				
c EIN-PN <u>38-2535907-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>1436585</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>FIXED INCOME MASTER TRUST UNIT</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, LLC.</u>				
c EIN-PN <u>38-2535907-002</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>1698354</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LDI LONG TERM TRS BD</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, LLC.</u>				
c EIN-PN <u>38-2535907-002</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>11467660</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>OPPORTUNISTIC MASTER TRUST UNIT</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, LLC.</u>				
c EIN-PN <u>38-2535907-004</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>1462543</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CASH/S.T. BOND MASTER TRUST UNIT</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, INC.</u>				
c EIN-PN <u>38-2535907-005</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>19957292</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LDI LONG CREDIT BD</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, LLC.</u>				
c EIN-PN <u>38-2535907-003</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>49666777</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LDI INTERMEDIATE BD</u>				
b Name of sponsor of entity listed in (a): <u>THYSSENKRUPP NORTH AMERICA, LLC.</u>				
c EIN-PN <u>38-2535907-004</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>33215637</u>	

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
A Name of plan THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 THYSSENKRUPP NORTH AMERICA, LLC	D Employer Identification Number (EIN) 22-2393554	

Part I	Asset and Liability Statement
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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	0	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	274694
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	70753917	118904848
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	0	0

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	70753917	119179542

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	0	0
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	70753917	119179542
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Part II Income and Expense Statement

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

Income

		(a) 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)		
(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)		0
(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)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(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)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		0

		(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)		3109386
(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)		
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		3109386
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	6510338	
(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)		6510338
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)	200716	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	40541	
(4) Other.....	2i(4)	56846	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		298103
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		6808441
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-3699055
l Transfers of assets:			
(1) To this plan.....	2l(1)		52124680
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

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

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

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

b 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) ☒ 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: PLANTE AND MORAN PLLC

(2) EIN: 38-1357951

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

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

Part IV Compliance Questions

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

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

	Yes	No	Amount
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?	X		500000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
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.)	X		
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		X	
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 442104 _____.			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA	B Three-digit plan number (PN) ► 003
C Plan sponsor's name as shown on line 2a of Form 5500 THYSSENKRUPP NORTH AMERICA, LLC	D Employer Identification Number (EIN) 22-2393554

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	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): 38-8535907		
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	78

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

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

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

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

Schedule R (Form 5500) 2021
v. 201209

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: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

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 _____

thyssenkrupp North America, LLC

Defined Benefit Plans

ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan

thyssenkrupp Defined Benefit Pension Plan North America

ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees

Covered by the Bargaining Agreement with the International Union,

United Automobile, Aerospace, and Agricultural Implement Workers of America,
U.A.W. Local 2128

Rotek Salaried and Florence Hourly Pension Plan

Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees

Modified Cash Basis Financial Report

December 31, 2021

thyssenkrupp North America, LLC Defined Benefit Plans

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Independent Auditor's Report

To the Plan Administrators
thyssenkrupp North America, LLC
Defined Benefit Plans

Scope and Nature of the ERISA Section 103(a)(3)(C) Audits for the 2021 Modified Cash Basis Financial Statements

We have performed audits of the modified cash basis financial statements of ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan; thyssenkrupp Defined Benefit Pension Plan North America (f/k/a ThyssenKrupp Materials NA, Inc. Pension Plan); ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128; Rotek Salaried and Florence Hourly Pension Plan; and Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees (collectively the "Plans"), employee benefit plans 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 statements of net assets available for benefits - modified cash basis as of December 31, 2021 and the related statements of changes in net assets available for benefits - modified cash basis for the year then ended and the related notes to the modified cash basis financial statements (2021 modified cash basis financial statements).

Management, having determined it is permissible in the circumstances, has elected to have the audits of the Plans' 2021 modified cash basis 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 (DOL) Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plans (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 DOL's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from a qualified institution as of December 31, 2021 and for the year then ended stating that the certified investment information, as described in Note 4 to the modified cash basis financial statements, is complete and accurate.

Opinion on the 2021 Modified Cash Basis Financial Statements

In our opinion, based on our audits and on the procedures performed as described in the *Auditor's Responsibilities for the Audits of the 2021 Modified Cash Basis Financial Statements* section:

- The amounts and disclosures in the accompanying 2021 modified cash basis financial statements, 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 accompanying 2021 modified cash basis financial statements 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).

To the Plan Administrators
thyssenkrupp North America, LLC
Defined Benefit Plans

Basis for Opinion on the 2021 Modified Cash Basis Financial Statements

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the *Auditor's Responsibilities for the Audits of the 2021 Modified Cash Basis Financial Statements* section of our report. We are required to be independent of the Plans and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. 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.

Basis of Accounting

We draw attention to Note 2 to the modified cash basis financial statements, which describes the basis of accounting. The financial statements and supplemental schedules are prepared on a modified cash basis of accounting, which is a basis of accounting other than accounting principles generally accepted in the United States of America. Our opinion is not modified with respect to this matter.

Emphasis of Matter

As explained in Note 3 to the modified cash basis financial statements, effective December 31, 2021, approximately \$37,010,000 and \$15,110,000 of net assets available for benefits were transferred from ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan and ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128, respectively, into thyssenkrupp Defined Benefit Pension Plan North America. Our opinion has not been modified with respect to this matter.

Responsibilities of Management for the 2021 Modified Cash Basis Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with the modified cash basis of accounting described in Note 2 and for determining that the modified cash basis of accounting is an acceptable basis for the preparation of the financial statements in the circumstances. Management is also responsible for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of modified cash basis financial statements that are free from material misstatement, whether due to fraud or error. Management's election of ERISA Section 103(a)(3)(C) audits does not affect management's responsibility for the modified cash basis financial statements.

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

Auditor's Responsibilities for the Audits of the 2021 Modified Cash Basis Financial Statements

Except as described in the *Scope and Nature of the ERISA Section 103(a)(3)(C) Audits for the 2021 Modified Cash Basis Financial Statements* section of our report, our objectives are to obtain reasonable assurance about whether the modified cash basis financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's 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 audits conducted in accordance with GAAS 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 substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the modified cash basis financial statements.

To the Plan Administrators
thyssenkrupp North America, LLC
Defined Benefit Plans

In performing audits in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audits.
- Identify and assess the risks of material misstatement of the modified cash basis 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 modified cash basis financial statements.
- Obtain an understanding of internal control relevant to the audits 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 the Plans' 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 modified cash basis financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plans' ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information except for obtaining and reading the certifications, comparing the certified investment information with the related information presented and disclosed in the 2021 modified cash basis 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 the modified cash basis of accounting described in Note 2.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the modified cash basis financial statements as a whole are presented fairly, in all material respects, in accordance with the modified cash basis of accounting described in Note 2.

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

2021 Modified Cash Basis Supplemental Schedules Required by ERISA

The thyssenkrupp Defined Benefit Pension Plan North America modified cash basis supplemental schedule of assets held at end of year as of December 31, 2021 and ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan modified cash basis supplemental schedule of reportable transactions for the year ended December 31, 2021 are presented for the purpose of additional analysis and are not a required part of the modified cash basis financial statements but are supplemental information required by the DOL'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 modified cash basis financial statements. The information included in the modified cash basis supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the modified cash basis financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the modified cash basis financial statements or to the modified cash basis financial statements themselves, and other additional procedures in accordance with GAAS. 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 modified cash basis supplemental schedules, we evaluated whether the modified cash basis 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 DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

To the Plan Administrators
thyssenkrupp North America, LLC
Defined Benefit Plans

In our opinion:

- The form and content of the modified cash basis 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 DOL's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the modified cash basis 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).

Auditor's Report on the 2020 Modified Cash Basis Financial Statements

We were engaged to audit the 2020 modified cash basis financial statements of the Plans. As permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information certified by a qualified institution. In our report dated October 5, 2021, we indicated that, (a) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion, and, accordingly, we did not express an opinion on the Plans' 2020 modified cash basis financial statements, and (b) the form and content of the information included in the 2020 modified cash basis financial statements, other than that derived from the certified information, were presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

Plante & Moran, PLLC

Clinton Township, Michigan
October 11, 2022

thyssenkrupp North America, LLC Defined Benefit Plans

Statements of Net Assets Available for Benefits - Modified Cash Basis

December 31, 2021

	ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan	thyssenkrupp Defined Benefit Pension Plan North America	ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128	Rotek Salaried and Florence Hourly Pension Plan	Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees
Assets					
Investments at fair value:					
Money market fund	\$ -	\$ 274,694	\$ -	\$ -	\$ -
Investment in the thyssenkrupp North America, LLC Master Trust (Note 6)	-	118,904,848	-	30,216,421	12,883,972
Net Assets Available for Benefits	\$ -	\$ 119,179,542	\$ -	\$ 30,216,421	\$ 12,883,972

thyssenkrupp North America, LLC Defined Benefit Plans

Statements of Net Assets Available for Benefits - Modified Cash Basis

December 31, 2020

	ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan	thyssenkrupp Defined Benefit Pension Plan North America	ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128	Rotek Salaried and Florence Hourly Pension Plan	Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees
Assets					
Investments at fair value:					
Money market fund	\$ 308,337	\$ -	\$ -	\$ -	\$ -
Investment in the thyssenkrupp North America, LLC Master Trust (Note 6)	36,225,679	70,753,917	15,677,458	29,382,066	12,989,221
Net Assets Available for Benefits	\$ 36,534,016	\$ 70,753,917	\$ 15,677,458	\$ 29,382,066	\$ 12,989,221

thyssenkrupp North America, LLC Defined Benefit Plans

Statements of Changes in Net Assets Available for Benefits - Modified Cash Basis

Year Ended December 31, 2021

	ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan	thyssenkrupp Defined Benefit Pension Plan North America	ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128	Rotek Salaried and Florence Hourly Pension Plan	Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees
Additions					
Employer contributions	\$ -	\$ -	\$ 30,000	\$ -	\$ -
Investment income - Plan's share of the investment in the thyssenkrupp North America, LLC Master Trust's investment income (Note 6)	2,077,342	3,109,386	693,971	2,062,606	522,720
Other income	458	-	-	-	-
Total additions	2,077,800	3,109,386	723,971	2,062,606	522,720
Deductions					
Benefits paid directly to participants or beneficiaries	1,535,857	6,510,338	1,249,273	1,166,440	591,424
Administrative expenses	63,163	298,103	40,272	61,811	36,545
Total deductions	1,599,020	6,808,441	1,289,545	1,228,251	627,969
Net Increase (Decrease) before Other Changes	478,780	(3,699,055)	(565,574)	834,355	(105,249)
Transfers In (Note 3)	-	52,124,680	-	-	-
Transfers Out (Note 3)	(37,012,796)	-	(15,111,884)	-	-
Net (Decrease) Increase	(36,534,016)	48,425,625	(15,677,458)	834,355	(105,249)
Net Assets Available for Benefits					
Beginning of year	36,534,016	70,753,917	15,677,458	29,382,066	12,989,221
End of year	<u>\$ -</u>	<u>\$ 119,179,542</u>	<u>\$ -</u>	<u>\$ 30,216,421</u>	<u>\$ 12,883,972</u>

See notes to modified cash basis financial statements.

thyssenkrupp North America, LLC Defined Benefit Plans

Statements of Changes in Net Assets Available for Benefits - Modified Cash Basis

Year Ended December 31, 2020

	ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan	thyssenkrupp Defined Benefit Pension Plan North America	ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128	Rotek Salaried and Florence Hourly Pension Plan	Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees
Additions					
Employer contributions	\$ -	\$ 14,951,892	\$ 568,152	\$ 4,052,681	\$ 3,100,125
Investment income - Plan's share of the investment in the thyssenkrupp North America, LLC Master Trust's investment income (Note 6)	5,070,321	6,182,550	2,166,145	3,789,988	1,527,326
Other income	1,967	(51)	-	-	(21)
Total additions	5,072,288	21,134,391	2,734,297	7,842,669	4,627,430
Deductions					
Benefits paid directly to participants or beneficiaries	1,489,330	6,227,806	1,062,015	1,122,299	592,667
Administrative expenses	57,015	267,172	32,445	44,226	27,153
Total deductions	1,546,345	6,494,978	1,094,460	1,166,525	619,820
Net Increase before Other Changes	3,525,943	14,639,413	1,639,837	6,676,144	4,007,610
Transfers In (Note 3)	-	3,268,342	-	-	-
Net Increase	3,525,943	17,907,755	1,639,837	6,676,144	4,007,610
Net Assets Available for Benefits					
Beginning of year	33,008,073	52,846,162	14,037,621	22,705,922	8,981,611
End of year	<u>\$ 36,534,016</u>	<u>\$ 70,753,917</u>	<u>\$ 15,677,458</u>	<u>\$ 29,382,066</u>	<u>\$ 12,989,221</u>

thyssenkrupp North America, LLC Defined Benefit Plans

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 1 - Plan Description

The following description of ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan (the "TKIS Plan"); thyssenkrupp Defined Benefit Pension Plan North America (f/k/a ThyssenKrupp Materials NA, Inc. Pension Plan) (the "thyssenkrupp NA Plan"); ThyssenKrupp Crankshaft Company Retirement Income Plan for Employees Covered by the Bargaining Agreement with the International Union, United Automobile, Aerospace, and Agricultural Implement Workers of America, U.A.W. Local 2128 (the "Crankshaft Plan"); Rotek Salaried and Florence Hourly Pension Plan (the "Rotek Salary and Florence Hourly Plan"); and Rotek Incorporated Pension Plan for Aurora-Ravenna Hourly Employees (the "Rotek Aurora Hourly Plan") (collectively, the "Plans") provides only general information. Participants should refer to each respective plan's legal documents for a more complete description of each plan's provisions.

General

The Plans were adopted to provide a means by which eligible employees of certain divisions within thyssenkrupp North America, LLC (the "Company") are provided retirement benefits. Effective December 31, 2021, the Company acts as the sponsor of the thyssenkrupp NA Plan. Certain subsidiaries within the Company act as the sponsor of each remaining individual plan. The Plans are noncontributory defined benefit plans that are subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

All of the Plans are frozen to new participants. Additionally, further accrual of benefits was frozen under the Plans effective as of the dates listed below:

Plan	Benefit Accrual Freeze Date
Crankshaft Plan	September 30, 2010
TKIS Plan	December 31, 2017
thyssenkrupp NA Plan	December 31, 2018
Rotek Salary and Florence Hourly Plan (salaried employees only)	December 31, 2018
Rotek Salary and Florence Hourly Plan (hourly employees only)	March 31, 2021
Rotek Aurora Hourly Plan	January 1, 2019

Eligibility and Vesting

Employees become fully vested in company-funded accrued benefits upon completion of five years of service. Employees who terminate service before becoming fully vested forfeit all benefits under the Plans. Employees in each of the Plans became fully vested in their accrued benefits as of the date in which benefits were frozen.

Pension Benefits

Normal retirement is permitted at the age of 65. The Plans also permit early retirement based on certain age and credited service requirements. Calculation of benefits is based on a blend of credited service, compensation, and a monthly pension benefit in effect when the years of credited service were earned, as described in the plan documents. The Plans also contain provisions for certain disability, deferred vesting, and surviving spouse benefits.

Death Benefits

In certain circumstances, if an active or terminated employee who has a vested interest in the Plans dies prior to his or her normal retirement age, the surviving spouse or designated beneficiary shall receive a survivor benefit, as defined in the plan documents.

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 1 - Plan Description (Continued)

Funding Policy

Contributions are made by the plan sponsors in actuarially determined amounts. The Company's policy is to make contributions necessary to satisfy ERISA funding standards. The plan sponsors will also make additional contributions from time to time, with the total not to exceed the maximum contribution deductible under the Internal Revenue Code. Annual contributions meet the minimum funding requirements of ERISA.

The TKIS Plan is further supported by employee contributions. Neither the plan sponsor's contributions nor the plan's assets are allocated for the accounts of individuals; however, records of individual employee contributions are maintained. Prior to January 1, 2006, participants were required to contribute 2.25 percent of their monthly compensation. Participants are fully and immediately vested in these contributions. Present employees' accumulated contributions at December 31, 2021 and 2020 were \$539,287 and \$661,636, respectively, including interest credited at rates of 1.57 percent and 0.62 percent in 2021 and 2020, respectively, compounded annually. Beginning on January 1, 2006, employee contributions are no longer allowed.

Note 2 - Summary of Significant Accounting Policies

Basis of Accounting

The accompanying statements have been prepared on the modified cash basis of accounting. Under the modified cash basis of accounting, contributions and investment income (loss) are recognized when cash is received, benefit payments and expenses are recognized when paid, and investments are recognized at fair value.

Investment Valuation

The fair value of each individual plan's interest in the thyssenkrupp North America, LLC Master Trust (the "Master Trust") is based on the beginning of the year value of each individual plan's interest in the investment units held by the Master Trust, plus actual contributions and allocated investment income (loss), less actual distributions and allocated administrative expenses. The Master Trust's investments are stated at fair value.

The common collective trust funds are valued at net asset value per share (NAV) or its equivalent of the funds, which is based on the fair value of the funds' underlying assets.

The government securities and corporate debt securities are valued using quoted market prices and/or other market data for the same or comparable instruments and transactions in establishing the prices, discounted cash flow models, and other pricing models. These models are primarily industry-standard models that consider various assumptions, including time value and yield curve, as well as other relevant economic measures.

Investments in partnerships are valued at NAV (or its equivalent) of the funds based on audited financial statements of the funds, where available, with adjustments to account for partnership activity and other applicable valuation adjustments.

The money market funds and interest-bearing cash are valued at fair value based on their outstanding balances.

All other investments are valued based on quoted market prices reported in active markets. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date. See Note 7 for additional information.

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 2 - Summary of Significant Accounting Policies (Continued)

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

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable, under each individual plan's provisions, to the service employees have rendered to the valuation date. These include benefits expected to be paid to retired or terminated employees or their beneficiaries, beneficiaries of employees who have died, and present employees or their beneficiaries.

The normal individual retirement benefit is based on a blend of credited service, annualized compensation, and a monthly pension benefit in effect when the years of credited service were earned, as described in the plan documents.

Actuarial Assumptions

The actuarial present value of accumulated plan benefits is determined by the independent actuary, Willis Towers Watson, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts and interest) and 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 determinations were made as of January 1, 2021.

The significant actuarial assumptions underlying the actuarial computations at January 1, 2021 are as follows:

TKIS Plan

- Actuarial cost method: Projected unit cost method
- Interest rate: 5.60 percent
- Mortality basis: RP-2014 white collar mortality rates at 2012, increased by 8.50 percent and based on employee rates for nonannuitants and annuitant rates for those in payment

thyssenkrupp NA Plan

- Actuarial cost method: Projected unit cost method
- Interest rate: 5.20 percent
- Mortality basis (salary participants): RP-2014 white collar mortality rates at 2012, increased by 8.50 percent and based on employee rates for nonannuitants and annuitant rates for those in payment
- Mortality basis (hourly participants): RP-2014 blue collar mortality rates at 2011, increased by 10.90 percent and based on employee rates for nonannuitants and annuitant rates for those in payment

Rotek Aurora Hourly and Crankshaft Plans

- Actuarial cost method: Projected unit cost method
- Interest rate: 5.00 and 5.20 percent, respectively
- Mortality basis: RP-2014 blue collar mortality rates at 2011, increased by 10.90 percent and based on employee rates for nonannuitants and annuitant rates for those in payment

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 2 - Summary of Significant Accounting Policies (Continued)

Rotek Salary and Florence Hourly Plan

- Actuarial cost method: Projected unit cost method
- Interest rate: 5.50 percent
- Mortality basis (salary participants): RP-2014 white collar mortality rates at 2012, increased by 8.50 percent and based on employee rates for nonannuitants and annuitant rates for those in payment
- Mortality basis (hourly participants): RP-2014 blue collar mortality rates at 2011, increased by 10.90 percent and based on employee rates for nonannuitants and annuitant rates for those in payment

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

Benefit Payments

Benefits are recorded when paid.

There were no lump-sum payment options offered by the Plans during 2021 and 2020.

Administrative Expenses

Various administrative expenses associated with the Plans were paid by the Company and its affiliates during the years ended December 31, 2021 and 2020.

Risks and Uncertainties

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

Use of Estimates

The preparation of financial statements in conformity with the modified cash basis of accounting requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of additions and deductions during the reporting period. Actual results could differ from those estimates.

Subsequent Events

The financial statements and related disclosures include evaluation of events up through and including October 11, 2022, which is the date the financial statements were available to be issued.

Subsequent to December 31, 2021, the Plan's investment portfolio has incurred a decline in fair value, consistent with the general decline in financial markets. However, because the values of individual investments fluctuate with market conditions, the amount of losses that will be recognized in subsequent periods cannot be determined.

thyssenkrupp North America, LLC Defined Benefit Plans

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 3 - Plan Mergers

Effective December 31, 2021, the TKIS Plan and the Crankshaft Plan merged into the thyssenkrupp NA Plan pursuant to the terms of the plans' amendments. Accordingly, TKIS Plan and Crankshaft Plan assets of approximately \$37,010,000 and \$15,110,000, respectively, and participant accumulated plan benefits of approximately \$26,810,000 and \$13,260,000, respectively, were transferred in the thyssenkrupp NA Plan on this date.

Effective December 31, 2020, the Copper and Brass Sales Hourly Rated Employees Retirement Plan (the "C&B Hourly Retirement Plan," a plan sponsored by a subsidiary of the Company) merged into the thyssenkrupp NA Plan pursuant to the terms of a plan amendment. Accordingly, assets of approximately \$3,270,000 and participant accumulated plan benefits of approximately \$2,630,000 were transferred into the thyssenkrupp NA Plan on this date.

Note 4 - Unaudited Information

The Bank of New York Mellon/BNY Mellon, N.A. (the "Trustee") holds the Master Trust's investments and executes all investment transactions. The investment balances and related investment results included in the accompanying financial statements, including master trust information summarized in Note 6, are based solely on information certified by the Trustee.

Certain assets of the Master Trust are in investment funds managed by The Bank of New York Mellon/BNY Mellon, N.A. or its affiliates. Since The Bank of New York Mellon/BNY Mellon, N.A. is the Trustee of the Plans, these transactions qualify as party-in-interest transactions, as defined under ERISA guidelines. The market value of these investments was approximately \$23,000,000 and \$19,000,000 at December 31, 2021 and 2020, respectively.

Aetna Life Insurance Company (Aetna) is the paying agent on behalf of the TKIS Plan. Subsequent to the TKIS merger into the thyssenkrupp NA Plan, as described in Note 3, Aetna continues to be the paying agent for all legacy TKIS participants. Certain investments of the thyssenkrupp NA Plan are managed by Aetna. As the paying agent, Aetna is a party in interest to the thyssenkrupp NA Plan.

Note 5 - Accumulated Plan Benefits

The actuarial present value of accumulated plan benefits is determined by the independent actuary, Willis Towers Watson. The actuarial present value of accumulated plan benefits as of January 1, 2021 was as follows:

	TKIS Plan	thyssenkrupp NA Plan	Crankshaft Plan	Rotek Salary and Florence Hourly Plan	Rotek Aurora Hourly Plan
Actuarial present value of accumulated plan benefits:					
Vested benefits:					
Participants currently receiving benefit payments	\$ 15,961,159	\$ 14,385,947	\$ 11,319,367	\$ 12,807,525	\$ 6,459,570
Other vested participants	9,588,135	43,181,813	2,282,226	8,766,962	2,794,143
Total vested benefits	25,549,294	57,567,760	13,601,593	21,574,487	9,253,713
Nonvested benefits	-	880,992	-	871,957	586,681
Total actuarial present value of accumulated plan benefits	\$ 25,549,294	\$ 58,448,752	\$ 13,601,593	\$ 22,446,444	\$ 9,840,394

thyssenkrupp North America, LLC Defined Benefit Plans

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 5 - Accumulated Plan Benefits (Continued)

The following schedule summarizes the components of the change in actuarial present value of accumulated plan benefits for the year ended January 1, 2021:

	TKIS Plan	thyssenkrupp NA Plan	Crankshaft Plan	Rotek Salary and Florence Hourly Plan	Rotek Aurora Hourly Plan
Actuarial present value of accumulated plan benefits - Beginning of year	\$ 24,382,884	\$ 52,480,576	\$ 13,430,407	\$ 20,716,818	\$ 9,077,781
(Decrease) increase during the year attributable to:					
Benefits accumulated, including actuarial gains and losses	(71,424)	1,111,652	81,375	183,607	26,293
Interest due to the decrease in the discount period	1,441,931	3,208,834	722,366	1,239,173	509,324
Benefits paid	(1,489,330)	(6,227,806)	(1,062,015)	(1,122,299)	(592,667)
Change of assumptions	1,285,233	5,244,844	429,460	1,429,145	819,663
Transfer from C&B Hourly Retirement Plan	-	2,630,652	-	-	-
Net increase	1,166,410	5,968,176	171,186	1,729,626	762,613
Actuarial present value of accumulated plan benefits - End of year	\$ 25,549,294	\$ 58,448,752	\$ 13,601,593	\$ 22,446,444	\$ 9,840,394

During the year ended January 1, 2021, the changes in actuarial assumptions to better reflect anticipated plan experience relate to the following:

- TKIS Plan: Increased by \$1,285,233 as a result of decrease in the discount rate from 6.10 to 5.60 percent
- thyssenkrupp NA Plan: Increased by \$5,244,844 as a result of decrease in the discount rate from 6.50 to 5.20 percent
- Crankshaft Plan: Increased by \$429,460 as a result of decrease in the discount rate from 5.60 to 5.20 percent
- Rotek Salary and Florence Hourly Plan: Increased by \$1,429,145 as a result of a decrease in the discount rate from 6.10 to 5.50 percent
- Rotek Aurora Hourly Plan: Increased by \$819,663 as a result of a decrease in the discount rate from 5.80 to 5.00 percent

The effects of the 2021 plan mergers described in Note 3 are not reflected in the calculation of the TKIS Plan, Crankshaft Plan, or thyssenkrupp NA Plan accumulated plan benefits above.

Note 6 - Interest in Master Trust

The Plans' investments are in various investment units held by the Master Trust, which was established for the investment of assets of the Plans and several other pension plans sponsored by affiliated participating employers of thyssenkrupp North America, LLC. The assets of the Master Trust are held by the Trustee. Investment income (loss) is allocated to the individual plans based upon the plans' individual ownership of that associated investment unit. Administrative expenses relating to the Master Trust are allocated to the individual plans based upon their share in the net assets of the Master Trust.

thyssenkrupp North America, LLC Defined Benefit Plans

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 6 - Interest in Master Trust (Continued)

Investment income and administrative expenses relating to the Master Trust are allocated to the individual plans based upon month-end balances invested by each plan.

The following tables represent the net assets of the Plans and the Plans' interest in the Master Trust at December 31, 2021 and 2020:

	December 31, 2021			
	Plan's Interest in Master Trust Balances			Master Trust Balances
	thyssenkrupp NA Plan	Rotek Salary and Florence Hourly Plan	Rotek Aurora Hourly Plan	
Assets				
Cash - Non-interest bearing	\$ 1,099,394	\$ 6,112	\$ 62,794	\$ 2,397
Investments - At fair value:				
Interest-bearing cash	33,797,492	19,973,524	161,672	2,148,821
Mutual funds	184,812,211	95,203,737	3,621,344	10,075,285
Common collective trust funds	166,836,418	1,502,229	6,707,909	-
Partnerships	64,540,429	552,287	4,008,321	104,876
Fixed-income securities	174,623,075	1,252,413	12,863,881	490,943
Fixed-income securities - Loaned	22,182,995	148,857	1,528,955	58,352
Common stocks	30,152,703	253,228	1,157,552	-
Common stocks - Loaned	237,572	1,995	9,120	-
Total investments - At fair value	677,182,895	118,888,270	30,058,754	12,878,277
Collateral held under securities lending agreements - Money market funds	22,902,509	154,122	1,571,363	59,613
Other assets	1,328,406	10,595	99,358	3,566
Net receivable for security sales	65,304	549	2,476	-
Total assets	702,578,508	119,059,648	31,794,745	12,943,853
Liabilities				
Obligation under securities lending agreements	(22,902,509)	(154,122)	(1,571,363)	(59,613)
Unsettled trades	(85,524)	(678)	(6,961)	(268)
Total liabilities	(22,988,033)	(154,800)	(1,578,324)	(59,881)
Total net assets of the Master Trust	\$ 679,590,475	\$ 118,904,848	\$ 30,216,421	\$ 12,883,972

thyssenkrupp North America, LLC Defined Benefit Plans

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 6 - Interest in Master Trust (Continued)

	December 31, 2020					
	Plan's Interest in Master Trust Balances					
	Master Trust Balances	TKIS Plan	thyssenkrupp NA Plan	Crankshaft Plan	Rotek Salary and Florence Hourly Plan	Rotek Aurora Hourly Plan
Assets						
Cash - Non-interest bearing	\$ 1,617,079	\$ 124,908	\$ 203,146	\$ 57,505	\$ 104,850	\$ 52,111
Investments - At fair value:						
Interest-bearing cash	8,022,216	161,871	353,625	300,044	248,436	149,697
Mutual funds	109,768,055	7,040,784	12,949,648	3,818,370	5,232,712	2,015,138
Common collective trust funds	229,059,389	13,947,640	21,449,519	4,481,704	10,857,278	4,144,008
Partnerships	72,087,258	2,376,089	6,976,642	1,115,220	2,008,110	955,915
Fixed-income securities	207,624,352	9,817,606	23,551,214	5,121,472	8,662,036	4,711,161
Fixed-income securities - Loaned	15,195,828	210,004	1,527,193	189,771	241,481	182,758
Common stocks	39,588,832	2,326,402	3,342,105	538,653	1,847,961	706,138
Common stocks - Loaned	3,601,771	214,800	303,488	49,335	170,345	64,791
Total investments - At fair value	684,947,701	36,095,196	70,453,434	15,614,569	29,268,359	12,929,606
Collateral held under securities lending agreements - Money market funds	19,244,904	437,765	1,875,414	245,865	423,835	254,366
Other assets	1,402,935	23,240	138,165	16,954	24,763	17,001
Net receivable for security sales	260,523	15,487	21,961	3,563	12,286	4,678
Total assets	707,473,142	36,696,596	72,692,120	15,938,456	29,834,093	13,257,762
Liabilities						
Obligation under securities lending agreements	(19,244,904)	(437,765)	(1,875,414)	(245,865)	(423,835)	(254,366)
Unsettled trades	(548,869)	(33,152)	(62,789)	(15,133)	(28,192)	(14,175)
Total liabilities	(19,793,773)	(470,917)	(1,938,203)	(260,998)	(452,027)	(268,541)
Total net assets of the Master Trust	<u>\$ 687,679,369</u>	<u>\$ 36,225,679</u>	<u>\$ 70,753,917</u>	<u>\$ 15,677,458</u>	<u>\$ 29,382,066</u>	<u>\$ 12,989,221</u>

The investment income for the Master Trust for the years ended December 31, 2021 and 2020 is as follows:

	2021	2020
Net realized and unrealized gains in fair value of investments	\$ 33,519,658	\$ 67,023,994
Interest and dividends	16,872,144	11,920,975
(Loss) gain on derivative instruments	(343,849)	1,472,897
Securities lending income	40,240	114,409
Net investment income	<u>\$ 50,088,193</u>	<u>\$ 80,532,275</u>

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 6 - Interest in Master Trust (Continued)

Securities Lending

The Master Trust participates in a securities lending program with the Trustee for its U.S. and non-U.S. securities held in custody with the Trustee. The program allows up to \$100,000,000 of the qualified assets to be on loan at any given time. These securities are lent to certain unrelated third-party brokers in exchange for cash and noncash collaterals. At December 31, 2021 and 2020, U.S. assets on loan were collateralized at 102 percent of the assets' market value. There were no non-U.S. assets on loan at December 31, 2021 and 2020. Both the collateral and the securities loaned are marked to market on a daily basis, with additional collateral obtained or refunded as necessary. In the event that the loaned securities are not returned by the borrower, the bank will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the plan's accounts with cash equal to the fair value of the loaned securities.

The net assets of the Master Trust reflect, as an asset, the collateral received under the securities lending arrangement, with an offsetting liability representing the Master Trust's obligation to return the collateral to the borrower. The collateral received from borrowers totaled \$22,902,509 and \$19,244,904 as of December 31, 2021 and 2020, respectively. At December 31, 2021 and 2020, the entire balance received consisted of cash collateral, which was invested in a money market fund. In the event that a loaned security is called, the Master Trust will receive the market value of the asset in cash. The market value of loaned securities totaled \$22,420,567 and \$18,797,599 at December 31, 2021 and 2020, respectively.

Although the Master Trust's securities lending activities are collateralized as described above, and although the terms of the securities lending agreement with the custodial bank require the bank to comply with government rules and regulations related to the lending of securities held by ERISA plans, the securities lending program involves both market and credit risk. In this context, market risk refers to the possibility that the borrower of securities will be unable to collateralize the loan upon a sudden material change in the fair value of the loaned securities or the collateral or that the bank's investment of collateral received from the borrowers of the Master Trust's securities may be subject to unfavorable market fluctuations. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of their contracts.

Derivative Instruments

The Master Trust is party to certain agreements that are designed to manage exposure to foreign exchange and interest rate risks. The interest rate and foreign currency instruments are used for the purpose of hedging changes in the fair value of assets and the actuarial present value of accumulated plan benefits that result from interest rate changes and currency fluctuations or as an efficient substitute for traditional securities.

The notional amount represents the contract amount, not the amount at risk. The notional amount of interest rate instruments was approximately \$6,900,000 and \$14,740,000 at December 31, 2021 and 2020, respectively. Management has elected to present derivative information on a gross basis when subject to master netting arrangements. The estimated fair value of derivative instruments at December 31, 2021 and 2020 is insignificant. For the years ended December 31, 2021 and 2020, losses and gains of \$(343,849) and \$1,472,897, respectively, attributable to derivative instruments were recognized as investment (loss) income in the statements of changes in net assets available for benefits - modified cash basis.

The investment managers, on behalf of the Master Trust, manage its foreign currency and interest rate counterparty credit risks by limiting exposure to and by monitoring the financial condition of each counterparty. In the unlikely event that a counterparty fails to meet the terms of a foreign currency or an interest rate instrument, the Master Trust's risk is limited to the fair value of the instrument offset by the value of any collateral held.

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 7 - Fair Value Measurements

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

Level 1

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

Level 2

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

Level 3

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

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

The following tables present information about the Master Trust's assets measured at fair value on a recurring basis at December 31, 2021 and 2020:

Assets Measured at Fair Value on a Recurring Basis at December 31, 2021			
	Investments (at Fair Value)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)
Mutual funds	\$ 184,812,211	\$ 184,812,211	\$ -
Common stocks	30,390,275	30,390,275	-
Fixed-income securities	196,806,070	71,946,284	124,859,786
Money market fund	22,902,509	-	22,902,509
Interest-bearing cash	33,797,492	-	33,797,492
Total	468,708,557	\$ 287,148,770	\$ 181,559,787
Investments measured at NAV:			
Common collective trust funds	166,836,418		
Partnerships	64,540,429		
Total investments	\$ 700,085,404		

thyssenkrupp North America, LLC Defined Benefit Plans

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 7 - Fair Value Measurements (Continued)

	Assets Measured at Fair Value on a Recurring Basis at December 31, 2020		
	Investments (at Fair Value)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)
Mutual funds	\$ 109,768,055	\$ 109,768,055	\$ -
Common stocks	43,190,603	43,190,603	-
Fixed-income securities	222,820,180	89,699,295	133,120,885
Money market fund	19,244,904	-	19,244,904
Interest-bearing cash	8,022,216	-	8,022,216
Total	403,045,958	<u>\$ 242,657,953</u>	<u>\$ 160,388,005</u>
Investments measured at NAV:			
Common collective trust funds	229,059,389		
Partnerships	<u>72,087,258</u>		
Total investments	<u>\$ 704,192,605</u>		

Investments in Entities that Calculate Net Asset Value per Share

The Master Trust holds shares or interests in investment companies at year end where the fair value of the investment held is estimated based on the net asset value per share (or its equivalent) of the investment company.

At December 31, 2021 and 2020, the fair value, unfunded commitments, and redemption rules of those investments are as follows:

	2021	2020			
	Fair Value	Fair Value	Unfunded Commitments	Redemption Frequency, if Eligible	Redemption Notice Period (in Business Days)
Common collective trust funds:					
Equity investments (1)	\$ 121,318,810	\$ 165,319,795	\$ -	Daily	1-2
Balanced investments (2)	45,517,608	63,739,594	-	Monthly	30
Partnerships:					
GMO Multi-Strategy Fund (Offshore), L.P. (3)	11,818,984	15,955,837	-	Monthly	14
Western Asset Global Multi- Strategy, LLC (4)	33,760,997	33,450,271	-	Daily	15
RBC Emerging Markets Equity Series (5)	<u>18,960,448</u>	<u>22,681,150</u>	<u>-</u>	<u>Daily</u>	<u>5</u>
Total	<u>\$ 231,376,847</u>	<u>\$ 301,146,647</u>	<u>\$ -</u>		

- (1) This class represents investments in actively managed common collective trust funds that invest primarily in equity securities, which may include common stocks, options, and futures.
- (2) This class represents investments in actively managed common collective trust funds with investments in both equity and debt securities. The investments may include common stock, corporate bonds, U.S. and non-U.S. municipal securities, interest rate swaps, options, and futures.
- (3) GMO Multi-Strategy Fund (Offshore), L.P. invests in various investment funds seeking a variety of investment strategies, including common stock, depository receipts, bonds (including sovereign debt of emerging countries), commodities, currencies, forwards, futures, options, and swap agreements.

Notes to Modified Cash Basis Financial Statements

December 31, 2021 and 2020

Note 7 - Fair Value Measurements (Continued)

- (4) Western Asset Global Multi-Strategy, LLC invests primarily in global fixed-income securities in both developed and emerging market countries that are generally rated at least BBB by Standard & Poor's or equivalent quality.
- (5) RBC Emerging Markets Equity Series invests primarily in equity securities of issuers tied to emerging market countries that are considered by the series to have the potential to provide long-term capital growth.

At December 31, 2021, the thyssenkrupp NA Plan also invests in a money market fund. This same money market fund was held by the TKIS Plan prior to its merger into the thyssenkrupp NA Plan, as described in Note 3. The fair value of the money market fund, a short-term investment, is based primarily on Level 2 inputs, as described above and in Note 2.

Note 8 - Tax Status

The Plans have each received a determination letter from the Internal Revenue Service indicating that each plan, as designed, is qualified for tax-exempt treatment under the applicable section of the Internal Revenue Code (IRC). Accordingly, no provision for income taxes has been made in the accompanying financial statements. Although certain plans have been amended since receiving the determination letters, management believes that each plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

Note 9 - Plan Termination

Should any of the Plans terminate at some future time, the respective plan's net assets generally will not be available on a pro rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (PBGC) at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guarantee, while other benefits may not be provided for at all.

thyssenkrupp North America, LLC Defined Benefit Plans

thyssenkrupp Defined Benefit Pension Plan North America
Schedule of Assets Held at End of Year -
Modified Cash Basis

Form 5500, Schedule H, Line 4i
EIN 22-2393554, Plan No. 003
December 31, 2021

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Aetna Life Insurance Company	Money market insight fund	\$ 274,694	\$ 274,694

thyssenkrupp North America, LLC Defined Benefit Plans

ThyssenKrupp Industrial Solutions (USA), Inc. Retirement Plan Schedule of Reportable Transactions - Modified Cash Basis

Form 5500, Schedule H, Line 4j
EIN 39-1858155, Plan No. 003
Year Ended December 31, 2021

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
Category (i) - A single transaction that amounts to more than 5 percent of the beginning value of total plan assets:						
Aetna Life Insurance Company	Money Market Insight Fund - Purchase	\$ 250,000	\$ -	\$ 250,000	\$ 250,000	\$ -
Aetna Life Insurance Company	Money Market Insight Fund - Purchase	315,000	-	315,000	315,000	-
Aetna Life Insurance Company	Money Market Insight Fund - Purchase	315,000	-	315,000	315,000	-
Aetna Life Insurance Company	Money Market Insight Fund - Purchase	315,000	-	315,000	315,000	-
Aetna Life Insurance Company	Money Market Insight Fund - Purchase	315,000	-	315,000	315,000	-
Category (iii) - A series of transactions with respect to securities of the same issue that amount in the aggregate to more than 5 percent of the beginning value of the total plan assets:						
Aetna Life Insurance Company	Purchases - 5	1,510,000	-	1,510,000	1,510,000	-
	Sales - 1,128	-	1,543,643	1,543,643	1,543,643	-

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2021

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	0	0	0	0	0	0	0	0	0	0	0
40-44	0	0	0	0	0	0	0	0	0	0	0
45-49	0	0	0	0	0	8	5	1	0	0	14
50-54	0	0	0	0	0	9	13	3	0	0	25
55-59	0	0	0	0	0	7	7	3	8	0	25
60-64	0	0	0	0	0	2	3	7	3	8	23
65-69	0	0	0	0	0	0	0	0	1	0	1
70 & over	0	0	0	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	26	28	14	12	8	88

¹ Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: thyssenkrupp Defined Benefit Pension Plan North America

EIN / PN: 22-2393554/003

Plan Sponsor: thyssenkrupp North America, LLC

Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

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

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	4.75%	2.22%
■ Second segment rate	5.36%	3.38%
■ Third segment rate	6.11%	3.92%
■ Effective interest rate	5.40%	3.37%

Annual rates of increase

- | | |
|-------------------------------------|-----|
| ■ Compensation increases | N/A |
| ■ Future Social Security wage bases | N/A |
| ■ Statutory limits on compensation | N/A |

Administrative expenses

The amount included this year for plan-related expenses is \$304,480. The method for determining administrative expenses remains the three-year average of non-PBGC related administrative expenses plus the current year's PBGC premium.

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

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

New or rehired employees

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

Mortality

■ Healthy

For non-annuitants, IRS-prescribed fully generational mortality table based on the RP/MP-2014 Society of Actuaries study and subsequent updates (including, for 2021 plan years, the use of the MP-2019 mortality improvement scale).

For annuitants, plan specific mortality has been approved by the IRS.

■ Disabled

Same as healthy.

Plan Name: thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN: 22-2393554/003
Plan Sponsor: thyssenkrupp North America, LLC
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Termination

Copper and Brass Hourly: Not applicable. There are no active participants under the former Copper and Brass Hourly Plan remaining.

tK Materials: Rates varying by age and gender

Representative Termination Rates

Percentage leaving during the year		
Attained Age	Males	Females
20	0.149	0.250
25	0.099	0.149
30	0.069	0.099
35	0.049	0.069
40	0.028	0.049
45	0.017	0.028

Retirement

Copper and Brass Hourly: Not applicable. There are no active participants under the former Copper and Brass Hourly Plan remaining.

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

Male and Female	
Attained Age	Rates
50-54	3.5%
55-61	3.5%
62	35.0%
63-64	10.0%
65	100.0%

Rates between 50 and 54 apply only to Steel employees with at least 80 points (age plus service). The weighted average retirement age is 63.

Plan Name: thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN: 22-2393554/003
Plan Sponsor: thyssenkrupp North America, LLC
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Benefit

commencement date:

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained age 55
- Deferred vested benefit Upon termination of employment
- Disability benefit Upon disablement
- Retirement benefit Upon termination of employment

Form of payment

Active participants:

100% of participants are assumed to elect a lump sum.

Deferred vested participants:

50% of participants are assumed to elect a lump sum and 50% of participants are assumed to elect an annuity.

Lump sum payments

Lump sum factors at distribution date were determined as the greater of:

- 2.40 % (five-year average of the December 30-year treasury rates preceding the measurement date, rounded to the nearest 25 basis points) and the RR2001-62 mortality table, and
- 2.06% for the first five years, 3.44% for the next 15 years and 4.04% thereafter (five-year average of the 417(e)(3) December 3-segment spot rates preceding the measurement date) and the PPA optional combined unisex table.

Percent married

For purposes of valuing the pre-retirement surviving spouse's benefit, 80% of eligible participants are assumed to be married.

Spouse age

Male spouses are assumed to be 3 years older than female spouses.

At-risk assumptions

Not applicable

Plan Name: thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN: 22-2393554/003
Plan Sponsor: thyssenkrupp North America, LLC
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

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

Valuation date	First day of plan year
-----------------------	------------------------

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

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

Decrement Timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met, or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
-------------------------	---

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

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

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued based on discussions with thyssenkrupp Materials NA, Inc. regarding the likelihood that these benefits will be paid. Willis Towers Watson has reviewed the plan provisions with thyssenkrupp Materials NA, Inc. and, based on that review, is not aware of any significant benefits required to be valued that were not.

Data Sources

Willis Towers Watson used asset data supplied by the trustee. thyssenkrupp Materials NA, Inc. furnished participant data as of the valuation date. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the company, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale – Significant Economic Assumptions

Discount rate

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

Lump sum conversion rate

As required by IRC §430, lump sum benefits are valued using “annuity substitution”, adjusted as required to account for the fact that the plan’s lump sum conversion rate is based on the 30-year Treasury rate. This adjustment results in an expected lump sum conversion rate of 2.40% based on historical Treasury rates.

Plan Name: thyssenkrupp Defined Benefit Pension Plan North America
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Plan Sponsor: thyssenkrupp North America, LLC
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Assumptions Rationale – Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h), with the exception of annuitant mortality, for which a plan specific table is used.
Disabled Mortality	Same as healthy.
Termination	<p>Termination rates are based on plan sponsor expectations for the future with periodic monitoring of observed gains and losses caused by termination patterns different than assumed.</p> <p>Assumed termination rates differ by age gender because of expected differences in termination rates by age and gender.</p>
Retirement	Retirement rates are based on plan sponsor expectations for the future with periodic monitoring of observed gains and losses caused by retirement patterns different than assumed.
Form of payment	<p>The percentage of retiring participants assumed to take lump sums is based on observed experience over recent periods with annual review.</p> <p>The percentage of retiring participants assumed to take joint and survivor annuities is based on observed experience over recent periods with annual review.</p>
Percent married	The assumed percentage married is based on a blending of marital statuses of recent retirees and changes expected to occur in marriage patterns of retirement age individuals in the future.
Spouse age	The assumed age difference for spouses is based on general population statistics of the age difference for married individuals of retirement age.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes as described in Statement of Actuarial Assumptions/Methods, including the method of determining plan assets, are “prescribed methods set by law,” as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
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Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods

Change in assumptions since prior valuation	<ul style="list-style-type: none">■ The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of September 2019 to September 2020, which was subsequently revised by applying the corridors of ARPA.■ The mortality table used to calculate the funding target and target normal cost was updated to use the MP-2019 projection scale as specified in the regulations under §1.430(h)(3)-1.■ For the prior year, lump sums were determined using a 2.60% fixed interest rate, and segment rates of 2.32%, 3.82% and 4.44%. For the current year, the interest rate assumption was changed as described above.■ The assumed plan-related expenses added to the target normal cost was changed from \$294,502 to \$304,480.■ The assumed rate of return on plan assets (before applying the required amount) used to calculate the actuarial value of assets was changed from 7.30% to 6.50%.
Change in methods since prior valuation	None.

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

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
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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 THYSSENKRUPP DEFINED BENEFIT PENSION PLAN NORTH AMERICA	B Three-digit plan number (PN) ▶ 003
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF THYSSENKRUPP NORTH AMERICA, LLC	D Employer Identification Number (EIN) 22-2393554
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a 70,753,918
b Actuarial value	2b 66,468,263
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants 207 (2) Vested Funding Target 13,372,832 (3) Total Funding Target 13,372,832
b For terminated vested participants.....	378 14,880,838 14,880,838
c For active participants	88 27,207,428 28,075,920
d Total.....	673 55,461,098 56,329,590
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 5.40%
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a 0
b Expected plan-related expenses	6b 304,480
c Total (line 6a + line 6b)	6c 304,480

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	Lauren Pellerito 	10/5/2022
	Signature of actuary	Date
Lauren Pellerito	Type or print name of actuary	2006364
		Most recent enrollment number
Willis Towers Watson US LLC	Firm name	248-936-7700
		Telephone number (including area code)
TRAVELERS TOWER 26555 EVERGREEN ROAD SUITE 1600 SOUTHFIELD MI 48076	Address of the firm	

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

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

Schedule SB (Form 5500) 2021
v. 201209

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	14,386,166
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	1,541,025
9 Amount remaining (line 7 minus line 8)	0	12,845,141
10 Interest on line 9 using prior year's actual return of <u>11.39%</u>	0	1,390,923
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 <u>5.11%</u>		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	14,236,064

Part III Funding Percentages

14 Funding target attainment percentage	14	92.72%
15 Adjusted funding target attainment percentage	15	117.99%
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	91.39%
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? ☒ Yes ☐ No

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

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

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	304,480	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	4,097,391	382,047	
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	686,527	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	686,527	686,527
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 ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	thyssenkrupp North America, LLC
EIN/PN	22-2393554/003
Plan Name	thyssenkrupp Defined Benefit Pension Plan North America
Valuation Date	January 1, 2021
Enrolled Actuary	Lauren Pellerito
Enrollment Number	20-06364

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 7

Explanation of Discrepancy in Prior Year Funding Standard Carryover Balance or Prefunding Balance as of January 1, 2021

The prior year Funding Standard Carryover Balance/Prefunding Balance was \$13,752,815 on line 13 of the prior-year Schedule SB and is \$14,386,166 on line 7 of the current year Schedule SB. The balance has been adjusted due to: Transfer of Prefunding Balance of \$633,351 from the Copper and Brass Sales Hourly-Rated Retirement Plan (EIN / PN: 38-0445860/002) due to the December 31, 2020 plan merger of the Copper and Brass Sales Hourly-Rated Retirement Plan and the ThyssenKrupp Materials NA, Inc. Pension Plan.

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2021

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

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

Effective date and most recent amendment	As amended effective December 31, 2018. Subsequently amended for the merger of Copper and Brass Sales Hourly-Rated Employees Retirement Plan into the Plan effective December 31, 2020.
Covered employees	<p><u>Steel & Auto</u></p> <p>Non-Union employees enter at January 1 after age 21 with 6 months of service.</p> <p>No employees hired after 1996 are eligible.</p> <p><u>Copper & Brass Salaried</u></p> <p>Non-Union employees enter after one year of service. No employees hired after 1997 are eligible.</p>
Participation date	Date of becoming a covered employee

Definitions

Credited Service	Elapsed-time to next highest month.
Vesting Service	Elapsed-time to next highest month.
Social Security Covered Compensation	<p>The average of the Social Security Taxable Wage Base for the 35-year period ending with the last day of the calendar year the employee attains Social Security Retirement Age, based on the Social Security law in effect on the earliest of:</p> <ol style="list-style-type: none">1. The Participant's severance from service date or2. The Participant's Normal Retirement Date or3. The date as of which the calculation of an Accrued Benefit is being made.

Plan Name: thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN: 22-2393554/003
Plan Sponsor: thyssenkrupp North America, LLC
Valuation Date: January 1, 2021

SCHEDULE SB ATTACHMENTS

Plan Compensation

Steel & Auto

Pensionable pay defined as Total Compensation, excluding imputed taxable income and perquisites; "Highest Average Compensation" defined as average Compensation over the five consecutive calendar years during which participant was compensated on a salaried basis, which produces the highest average. Compensation for this purpose is W-2 pay, including elective contributions and excluding in-kind payments, perquisites and company contributions to other benefit plans. For accruals between January 1, 1989 and December 31, 1993, compensation limited to \$235,840. For accruals between January 1, 1994 and December 31, 2001, compensation limited to \$150,000 per year, subject to cost-of-living adjustments. For accruals after January 1, 2002, compensation limited to \$200,000 per year, subject to cost-of-living adjustments.

Copper & Brass Salaried

Pensionable pay is base pay, which excludes overtime, bonuses, imputed taxable income and prerequisites ("Base Salary"). Compensation for accruals between January 1, 1994 and December 31, 2001 is limited to \$150,000 per year, subject to cost-of-living adjustments. Compensation for accruals after January 1, 2002 is limited to \$200,000, subject to cost of living adjustments.

For Participants classified as "Outside Sales Personnel" compensation shall mean the Participant's Total Recognized Compensation ("TRC"). The Participant's TRC is the Participant's "Base Salary" plus the Participant's commissions up to his Maximum Recognized Commissions ("MRC"). The MRC is that portion of the commissions that does not cause the sum of his commissions plus his Base Salary for the current year to exceed his TRC for the previous year. Beginning October 1, 2005, the Participant's MRC shall be increased each year by two percent (2%) of the Participant's TRC for the previous year.

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Accrued Benefit

Steel & Auto

All benefits were frozen as of 12/31/2018.

For Service on or after January 1, 1994:

1.2% of Highest Average Compensation (HAC) up to Covered Compensation (at later of termination or calculation) plus 1.45% of such average in excess thereof, all multiplied by up to 35 years of service (reduced by length of service credited before 1994). HAC is the highest 5 consecutive year average with annual compensation limited to \$150,000 (indexed) after 1993 and before 2002; limited to \$200,000 (indexed) after 2001.

For Service between January 1, 1989 and December 31, 1993:

1.2% of HAC up to Covered Compensation (for 1993) plus 1.45% of such average in excess thereof, all multiplied by up to 35 years of service (reduced by length of service credited before 1989). Compensation for all Pre-1994 years for this benefit accrual period is limited to \$235,840.

Note: For purposes of this section, HAC is the highest 5 consecutive year average as of December 31, 1993, with annual compensation limited to \$235, 840, multiplied by the ratio (not less than 1) of the highest annual compensation earned after 1993 (limited as in the post 1993 benefit formula) to the 1993 compensation (annualized if partial year of pay) limited to \$235,840.

For Service prior to 1989:

26% of Highest Average Compensation up to Social Security Covered Compensation plus 50% of such average in excess of Social Security Covered Compensation (for 1988), reduced proportionately for less than 25 years projected service at age 65. Such benefit is then prorated based on the ratio of credited service at 12/31/1988 to projected credited service at age 65. (The 25-year amount is only 15 years for participants as of 7/01/1976.)

Plan Name:	thyssenkrupp Defined Benefit Pension Plan North America
EIN / PN:	22-2393554/003
Plan Sponsor:	thyssenkrupp North America, LLC
Valuation Date:	January 1, 2021

SCHEDULE SB ATTACHMENTS

Note: For purposes of this section, HAC is the highest 5 consecutive year average as of December 31, 1988, multiplied by the ratio (not less than 1) of the highest annual compensation earned in the period from 1989 through 1993, limited to \$235,840, to the 1988 unlimited compensation (annualized if partial year of pay); and then multiplied by the ratio (not less than 1) of the highest annual compensation earned after 1993 (limited as in the post-1993 benefit formula) to the 1993 compensation (annualized if partial year of pay) limited to \$235,840.

Copper & Brass Salaried

All benefits were frozen as of 12/31/2018.

Former Salaried Plan Proper:

1.45% of Compensation earned in each calendar year after 1988, plus benefit accrued as of 12/31/88.

Former FitzSimons Manufacturing Plan:

\$23.00 per month per year of service (effective for terminations on or after September 16, 1995).

Former Big Rapids Tube Division Plan:

\$13.00 per month per year of service (effective for terminations on or after January 1, 1994).

Former Vanguard Plan Benefit:

Participants previously covered for Vanguard plan benefits receive additional amount of 33% of frozen final average pay (highest 60-month average prior to 1984 for salaried employees, or 1990 for hourly employees) prorated for credited service less than 15 years. Such benefit is converted from a 10-year certain and life option to a life only option prior to combining with the regular benefit.

The additional Vanguard Plan benefit is based on service projected to age 65 (limited to 15 years), then prorated based on the ratio of (unlimited) service at termination date to (unlimited) service projected to age 65.

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Eligibility for Benefits

Normal or Late Retirement Benefit	Age 65.
Early Retirement Benefit	Age 55 with five years of vesting service; or age 50, provided age plus vesting service is at least 80.
Vested Deferred Benefit	5 years of Vesting Service
Disability Retirement Benefit	At any age or service upon total and permanent disability that has continued for at least 6 months.
Pre-Retirement Death Benefit	After completion of five years of Vesting Service, and married at time of death.

Benefits Paid upon the Following Events

Normal or Late Retirement Benefit	Accrued Benefit at Normal or Late Retirement Date
Early Retirement Benefit	Accrued Benefit at Early Retirement date multiplied by an early retirement factor due to earlier commencement of payments.

Age	Reduction Factor
65	100%
64	100%
63	100%
62	100%
61	97%
60	94%
59	90%
58	86%
57	82%
56	78%
50 - 55	74%

Copper & Brass Salaried – Pre-January 1, 2004

Terminations

Accrued normal retirement benefit determined as in Accrued Normal Retirement Benefit and reduced by 5/9% for each month that commencement precedes age 62 down to age 55. Actuarially equivalent reduction (based on the normal form of payment) is applied for commencement prior to age 55.

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Vested Deferred Benefit	Accrued benefit payable at age 65, or reduced for early commencement at any age. Reduction is actuarially equivalent, based on the normal form of payment.
Disability Retirement Benefit	Accrued Normal Retirement Benefit, with continuing benefit accruals during the period of disability leave assuming that Compensation remains at the level in effect in the calendar year prior to disability.
Pre-Retirement Death Benefit	50% of the pension he would have been eligible to receive had the participant retired on the first day of the month in which he died. There is no charge for coverage.

Other Plan Provisions

Normal Form of Payment	<p><u>Non-married Participants:</u> Life Annuity.</p> <p><u>Married Participants:</u> Qualified joint and 50% survivor's annuity, without reduction.</p>
Optional Forms	<p>As elected by Participant, actuarially equivalent to normal form including:</p> <ul style="list-style-type: none">■ Joint & 50%, 55%, 66-2/3%, 75% or 100% Survivor■ Ten- Year Certain & Life■ Lump Sum <p>Actuarial equivalence for annuity options is based on a 7.5% interest rate and the 1983 GAM (unisex) table. Lump sum distributions are based on the GATT rate for the December preceding payment, rounded down to the next lowest 0.5%, using the 1983 GAM (unisex) mortality table for lump sums prior to 2003, and the RR2001-62 mortality table beginning in 2003. The lump sum will reflect the normal form of payment. Lump sums for participants eligible for early retirement are based on the accrued benefit reduced for immediate payment, otherwise based on the accrued benefit deferred to age 65.</p>

Future Plan Changes

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

Changes in Plan Provisions Since Prior Year

Effective December 31, 2020, the Copper and Brass Sales Hourly-Rated Retirement Plan merged into the ThyssenKrupp Materials NA, Inc. Pension Plan.

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thyssenkrupp North America, LLC Defined Benefit Plans

thyssenkrupp Defined Benefit Pension Plan North America
Schedule of Assets Held at End of Year -
Modified Cash Basis

Form 5500, Schedule H, Line 4i
EIN 22-2393554, Plan No. 003
December 31, 2021

(a)(b) Identity of Issuer	(c) Description of Investment	(d) Cost	(e) Current Value
Aetna Life Insurance Company	Money market insight fund	\$ 274,694	\$ 274,694

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of January 1, 2021

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1. Shortfall	01/01/2021	4,097,391	15.00000	4,097,391	382,047
Total				4,097,391	382,047

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Schedule SB, Part V
Schedule SB, Line 23
Information on Use of Multiple Mortality Tables

Different mortality tables were used for before and after retirement. Per instructions, Item 23 reflects that the annuitant mortality will apply to the entire population. Below is the break out of the current population.

Population description	Population size	Mortality table
Non-annuitants (Active employees and participants with deferred benefits)	466	Pre-retirement: IRS prescribed fully generational table based on the RP/MP-2014 Society of Actuaries study and subsequent updates (including, for 2021 plan years, the use of the MP-2019 mortality improvement scale). Post-retirement: Plan specific mortality approved by the IRS
Male and Female annuitant only	207	Plan specific mortality approved by the IRS

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Schedule SB, Line 23 Information on Use of Substitute Mortality Tables

Substitute mortality tables are used for the following plan populations:

Mortality is assumed to occur according to a plan-specific substitute mortality table with separate male and female rates, as approved by the IRS in 2018 for valuations for the 2019 through 2028 plan years. The mortality rates are applied to all annuitants (including disabled annuitants). The prescribed tables apply for non-annuitants (including disabled non-annuitants). The tables were developed based on the mortality experience of the annuitant populations for qualified defined benefit pension plans sponsored by thyssenkrupp North America, LLC for the period January 1, 2012 through December 31, 2016. The tables are generational, based on the IRS-prescribed projection scale MP-2019, with a base year of 2014. The table below presents illustrative rates for the base year.

Percentage of Participants Expected to Die Within One Year		
Age	Males	Females
25	0.0551%	0.0206%
30	0.0533%	0.0248%
35	0.0620%	0.0343%
40	0.0741%	0.0487%
45	0.1736%	0.1139%
50	0.4765%	0.3143%
55	0.6673%	0.4264%
60	0.9065%	0.6289%
65	1.3029%	0.9647%
70	1.9913%	1.5322%
75	3.2193%	2.5061%
80	5.4268%	4.2428%
85	9.4581%	7.5170%
90	16.5283%	13.3363%

The single mortality ratio for both genders of the aggregated pension plans is equal to 1.147304. The partial credibility weighting factor for the population determined pursuant to § 1.430(h)(3)-2(e)(2) is 0.861418. The single mortality ratio for both genders of the aggregated pension plans after reflecting the partial credibility weighting factor is 1.126890

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Prescribed tables are used for the following plan populations:

The prescribed tables apply for non-annuitants (including disabled non-annuitants) before retirement.

The last plan year for which the IRS approval for the substitute mortality tables applies is: 2028

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