

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2021 This Form is Open to Public Inspection
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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>COATS NORTH AMERICA PENSION PLAN</u>	1b Three-digit plan number (PN) ▶	<u>002</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>COATS AMERICAN, INC.</u> <u>14120 BALLANTYNE CORPORATE PLACE</u> <u>SUITE 300</u> <u>CHARLOTTE, NC 28277</u>	1c Effective date of plan <u>07/01/1928</u>	2b Employer Identification Number (EIN) <u>13-4924750</u>
	2c Plan Sponsor's telephone number <u>704-329-5800</u>	2d Business code (see instructions) <u>313000</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.	12/17/2022	CINDY SCHEMP
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	12/17/2022	CINDY SCHEMP
	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.

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v. 210624

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN 3c Administrator's telephone number 	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name COATS AMERICAN, INC. c Plan Name COATS NORTH AMERICA PENSION PLAN		4b EIN 51-0371432 4d PN 002	
5 Total number of participants at the beginning of the plan year		5	2528
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)	442
a(2) Total number of active participants at the end of the plan year		6a(2)	359
b Retired or separated participants receiving benefits.....		6b	158
c Other retired or separated participants entitled to future benefits		6c	501
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	1018
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	36
f Total. Add lines 6d and 6e		6f	1054
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	0
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 3F 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>1</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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	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 COATS NORTH AMERICA PENSION PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 COATS AMERICAN, INC.	D Employer Identification Number (EIN) 13-4924750

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	819014	1054	01/01/2021	12/31/2021

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	0
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	2295667

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b****c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

(4) Transferred from separate account.....

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions

7c(6)**d** Total of balance and additions (add lines **7b** and **7c(6)**)**7d****e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier.....

7e(2)

(3) Transferred to separate account.....

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions

7e(5)**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)**7f**

0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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>COATS NORTH AMERICA PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>002</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>COATS AMERICAN, INC.</u>	D Employer Identification Number (EIN) <u>13-4924750</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>217204620</u>
b Actuarial value	2b <u>217204620</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>1477</u> (2) Vested Funding Target <u>79595504</u> (3) Total Funding Target <u>79595504</u>
b For terminated vested participants.....	<u>609</u> <u>19323322</u> <u>19323322</u>
c For active participants	<u>442</u> <u>21278504</u> <u>23423086</u>
d Total.....	<u>2528</u> <u>120197330</u> <u>122341912</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>2.46</u> %
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a <u>1751439</u>
b Expected plan-related expenses	6b <u>500000</u>
c Total (line 6a + line 6b)	6c <u>2251439</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>09/19/2022</u> Date
Signature of actuary		<u>20-07871</u> Most recent enrollment number
<u>THOMAS W KADLEC</u> Type or print name of actuary		<u>609-520-2508</u> Telephone number (including area code)
<u>MERCER</u> Firm name		
<u>100 NORTH TRYON STREET</u> <u>SUITE 3600</u> <u>CHARLOTTE, NC 28202</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)	2708269	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	2708269	0
10 Interest on line 9 using prior year's actual return of <u>13.31</u> %	360471	0
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>3.20</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)	3068740	0

Part III Funding Percentages

14 Funding target attainment percentage	14	175.03 %
15 Adjusted funding target attainment percentage	15	177.53 %
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	171.15 %
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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
%2nd segment:
%3rd segment:
%☒ N/A, full yield curve used**b** Applicable month (enter code)**21b****22** Weighted average retirement age**22**

62

23 Mortality table(s) (see instructions)☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

Part VI Miscellaneous Items**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....☒ Yes ☐ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years.....**28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....**29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....**30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c).....**31a** 2251439**b** Excess assets, if applicable, but not greater than line 31a**31b** 2251439**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance 0 Installment 0**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount.....**33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....**34** 0**35** Balances elected for use to offset funding requirement Carryover balance 0 Prefunding balance 0 Total balance 0**36** Additional cash requirement (line 34 minus line 35)**36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)**37** 0**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36)**38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances.....**38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)**39** 0**40** Unpaid minimum required contributions for all years**40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) 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 COATS NORTH AMERICA PENSION PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 COATS AMERICAN, INC.	D Employer Identification Number (EIN) 13-4924750	

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
PRINCIPAL LIFE INSURANCE COMPANY
42-0127290

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

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

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

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

JOHN HANCOCK LIFE INSURANCE COMPANY

01-0233346

(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?
22 50	INSURANCE REP/BROKER	17073	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

UNUM LIFE INSURANCE CO

01-0278678

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	CONTRACT ADMINISTRATOR	45522	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 13 50 17 28	ACTUARY	1603780	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)

PRUDENTIAL INSURANCE CO

23-1289568

(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	INVESTMENT ADVISORY	29176	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE CO

23-2189568

(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	INVESTMENT ADVISORY	41424	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

33-0629048

(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	INVESTMENT ADVISORY	86332	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)

GRANT THORNTON LLP

36-6055558

(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 29 50	ACCOUNTANT	67782	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRINCIPAL LIFE INSURANCE COMPANY

42-0127290

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50 64	CONTRACT ADMINISTRATOR	1413809	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

MOORE & VAN ALLEN PLLC

56-0559307

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 29 50	CONTRACT ADMINISTRATOR	59053	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)

WEDGE CAPITAL MANAGEMENT

56-1557450

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 27 50	CONTRACT ADMINISTRATOR	44407	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLS FARGO

94-1347393

(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?
19 28 50 51 63	CUSTODIAN	61229	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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 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>COATS NORTH AMERICA PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>002</u>	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>COATS AMERICAN, INC.</u>	D Employer Identification Number (EIN) <u>13-4924750</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>PRIN LIQUID ASSETS SEP ACCT-Z</u>		
b Name of sponsor of entity listed in (a): <u>PRINCIPAL LIFE INSURANCE COMPANY</u>		
c EIN-PN <u>42-0127290-024</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2295667</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRU U.S. LONG DURATION CORP BD</u>		
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL TRUST CO.</u>		
c EIN-PN <u>23-6994310-159</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>137480454</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)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		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 COATS NORTH AMERICA PENSION PLAN	B Three-digit plan number (PN) ►	002
C Plan sponsor's name as shown on line 2a of Form 5500 COATS AMERICAN, INC.	D Employer Identification Number (EIN) 13-4924750	

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	78081	
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	18111225	36
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	4247388	200000
(2) U.S. Government securities	1c(2)	77669906	
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	20092703	
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	6577742	
(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)	82848503	137480454
(10) Value of interest in pooled separate accounts	1c(10)	5823462	2295667
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	69872955	
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	4694802	463403

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1)	
(2)	Employer real property.....	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	290016767 140439560
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	70382145
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	70382145 0
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	219634622 140439560

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.

		(a) Amount	(b) Total
Income			
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)	240
	(B) U.S. Government securities	2b(1)(B)	2597266
	(C) Corporate debt instruments	2b(1)(C)	222388
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F)	40318
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	2860212
(2)	Dividends: (A) Preferred stock.....	2b(2)(A)	
	(B) Common stock	2b(2)(B)	43941
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	144335
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	188276
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	535389932
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	541877308
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-6487376
(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)		5777821
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		22284
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		4463933
c Other income.....	2c		1689
d Total income. Add all income amounts in column (b) and enter total.....	2d		6826839
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	6141256	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)	4430000	
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		10571256
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)	371421	
(2) Contract administrator fees.....	2i(2)	944307	
(3) Investment advisory and management fees.....	2i(3)	176383	
(4) Other.....	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1492111
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		12063367
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-5236528
l Transfers of assets:			
(1) To this plan.....	2l(1)		5391466
(2) From this plan.....	2l(2)		79350000

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: GREERWALKER LLP

(2) EIN: 56-1434747

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		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		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.)	X		
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?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
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)	
COATS NORTH AMERICA PENSION PLAN II	13-4924750	003	
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 449384			

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection.
---	--	---

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

A Name of plan COATS NORTH AMERICA PENSION PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 COATS AMERICAN, INC.	D Employer Identification Number (EIN) 13-4924750

Part I	Distributions
---------------	----------------------

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 42-0127290		
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	129

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

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

Part III	Amendments
-----------------	-------------------

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

Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

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: 25.0 % Investment-Grade Debt: 70.0 % High-Yield Debt: 5.0 % Real Estate: 0.0 % Other: 0.0 %

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): N/A

- 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 _____

******Printing Instructions******

In order to ensure that the signatures on the documents print, please make sure your settings in Adobe are set to print “document and markups” or similar.

COATS NORTH AMERICA
PENSION PLAN

Financial Statements and Supplemental Schedules
for the Years Ended December 31, 2021 and 2020
and Independent Auditors' Report



GreerWalker

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GreerWalker

INDEPENDENT AUDITORS' REPORT

To the Benefits Committee and Participants of the Coats North America Pension Plan:

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements

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

Management, having determined it is permissible in the circumstances, has elected to have the audit of the 2021 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 audit need not extend to any statements or information related to assets held for investment of the Plan ("investment information") by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA ("qualified institution").

Management has obtained certifications from qualified institutions as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion on the 2021 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the 2021 Financial Statements section:

- The amounts and disclosures in the accompanying 2021 financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with generally accepted accounting principles in the United States of America ("GAAP").
- The information in the accompanying 2021 financial statements related to assets held by and certified to by qualified institutions agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion on the 2021 Financial Statements

We conducted our audit in accordance with generally accepted auditing standards in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the 2021 Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

GreerWalker LLP | GreerWalker Wealth LLC | GreerWalker Corporate Finance LLC

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Accounting & Tax | Wealth Management | Corporate Finance | greerwalker.com

Responsibilities of Management for the 2021 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

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

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

Auditors' Responsibilities for the Audit of the 2021 Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with 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 a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the 2021 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 GAAP.

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

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

Other Matters

2021 Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year), schedule of assets (acquired and disposed of within the plan year) and schedule of reportable transactions as of and for the year ended December 31, 2021 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the 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 financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with 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 supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedules related to assets held by and certified to by qualified institutions agrees to, or is derived from, in all material respects, the information prepared and certified by institutions that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Auditors' Report on the 2020 Financial Statements

We were engaged to audit the 2020 financial statements of the Plan. As permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA, management instructed us not to perform, and we did not perform, any auditing procedures with respect to the information certified by qualified institutions. In our report dated October 15, 2021, we indicated that (a) because of the significance of the information that we did not audit, we were not able to obtain sufficient and appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on the 2020 financial statements, and (b) the form and content of the information included in the 2020 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.

GreenWalker LLP

Certified Public Accounts
December 1, 2022
Charlotte, NC

COATS NORTH AMERICA PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
ASSETS:		
Noninterest-bearing cash	\$ -	\$ 78,081
Accrued income	36	-
Investments, at fair value	140,439,524	271,827,461
Receivables from sale of securities	<u>-</u>	<u>18,111,225</u>
Total assets	140,439,560	290,016,767
LIABILITIES:		
Payables for securities purchased	<u>-</u>	<u>70,382,145</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ 140,439,560</u>	<u>\$ 219,634,622</u>

See notes to financial statements.

COATS NORTH AMERICA PENSION PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
ADDITIONS TO NET ASSETS ATTRIBUTED TO:		
Investment income:		
Net appreciation in fair value of investments	\$ 3,778,351	\$ 24,399,800
Interest and dividend income	<u>3,048,488</u>	<u>3,600,802</u>
Total investment income	<u>6,826,839</u>	<u>28,000,602</u>
DEDUCTIONS FROM NET ASSETS ATTRIBUTED TO:		
Benefits paid directly to participants	6,141,256	12,928,598
Administrative expenses	<u>1,492,111</u>	<u>1,544,940</u>
Total deductions	<u>7,633,367</u>	<u>14,473,538</u>
CHANGE IN NET ASSETS AVAILABLE FOR BENEFITS	(806,528)	13,527,064
TRANSFER TO 401(H) ACCOUNT	(4,430,000)	-
TRANSFER TO COATS NORTH AMERICA PENSION PLAN II	(73,958,534)	-
NET ASSETS AVAILABLE FOR BENEFITS, BEGINNING OF YEAR	<u>219,634,622</u>	<u>206,107,558</u>
NET ASSETS AVAILABLE FOR BENEFITS, END OF YEAR	<u>\$ 140,439,560</u>	<u>\$ 219,634,622</u>

See notes to financial statements.

COATS NORTH AMERICA PENSION PLAN

NOTES TO FINANCIAL STATEMENTS FOR THE YEARS ENDED DECEMBER 31, 2021 AND 2020

1. PLAN DESCRIPTION

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

General - The Plan is a noncontributory defined benefit pension plan covering substantially all full-time employees of Coats & Clark Inc. and Coats American, Inc. (collectively, the "Employer") who have completed six months of service, as defined by the plan document. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"). In connection with the sale of the stock of Coats & Clark Inc. on January 21, 2019, the accrued benefits for all active participants who were employees of Coats & Clark Inc. became fully vested. The Plan was amended effective December 31, 2019, stating employees hired after December 31, 2019 were not eligible for the Plan, and all benefit accruals will cease after December 31, 2021.

The Plan is administered by the Employer's Benefits Committee. The Benefits Committee has overall responsibility for the operation and administration of the Plan. The Benefits Committee determines the appropriateness of the Plan's investment offerings and monitors investment performance.

Contributions - The Plan's funding policy is for the Employer to contribute an amount which will meet or exceed the annual ERISA minimum funding requirement. For the years ended December 31, 2021 and 2020, no contributions were required by the Employer to meet or exceed the annual ERISA minimum funding requirement.

Vesting - A participant is 100% vested after five years of credited service.

Pension Benefits - Employees are eligible for monthly retirement benefit payments upon reaching age 65, as provided for by the plan document. Benefits are calculated using a formula whereby final average earnings, as defined, of a salaried employee are multiplied by years of service and reduced by a factor of Social Security benefits to arrive at the pension benefit amount. An hourly employee's monthly retirement benefit is calculated based upon years of service multiplied by an amount as defined by Section 4 of the plan document. Grandfathered employees of acquisitions shall be entitled to a monthly retirement benefit payable under previous plans plus a benefit calculated based on the salaried or hourly calculation previously noted. Participants are eligible for early retirement after five years of service and having reached age 55. Benefits are reduced from 3% to 5% for each year that retirement precedes age 65. The Plan provides for lump sum and immediate annuity payment options under certain circumstances.

Death and Disability Benefits - If an active participant dies at age fifty-five or older; a death benefit is computed assuming a married participant had terminated on date of death and had elected a 50% joint and survivor option. Post-retirement death benefits are dependent upon the form of payment selected. Participants who are entitled to receive payment of any retirement income benefit payments and payments from the Employer's separate plan of long or short term disability income benefits or workers' compensation benefits, will have the payment of retirement income under the Plan deferred until the earlier of the date such long or short term disability income or workers' compensation benefits cease or the participant reaches normal retirement age. The participant will be credited with service, for purposes of vesting and benefit accrual while disabled and compensation, for the purpose of computing any benefits, will be the amount of the participant's regular wage or salary that they were receiving at the time they became disabled.

401(h) Account - The Plan has established a post-retirement welfare benefits account (the 401(h) account) to cover retiree health liabilities. This account is funded by the transfer of excess pension assets of the Plan in accordance with Internal Revenue Code (IRC) Section 401(h). In accordance with IRC Section 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees and their beneficiaries. Any assets transferred to the 401(h) account from the Plan in a qualified transfer of excess pension plan assets (and any income allocable thereto) that are not used during the Plan year must be transferred out of the account to the Plan. Plan participants do not contribute to the 401(h) account. Employer contributions or qualified transfers to the 401(h) account are determined annually and are at the discretion of the Employer. Assets transferred to this account may not exceed the amount reasonably estimated to cover the cost of such retiree health liabilities. For the year ended December 31, 2021, transfers totaling \$4,430,000 were made from the Plan to its 401(h) account. For the year ended December 31, 2020, no transfers were made from the Plan to its 401(h) account. All such amounts were used to cover the cost of retiree health benefits and were paid prior to December 31, 2021 and 2020.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting - The financial statements have been prepared on the accrual basis of accounting.

Use of Estimates - The preparation of financial statements in accordance with generally accepted accounting principles in the United States of America ("GAAP") requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein; disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results could differ from those estimates. Any adjustments applied to estimated amounts are recognized in the year in which such adjustments are determined.

Investment Valuation and Income Recognition - Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants as of the measurement date. The Benefits Committee determines the Plan's valuation policies utilizing information provided by the investment advisors, and Wells Fargo Bank, N.A. and Principal Life Insurance Company, the Trustees of the Plan. See Note 4 for disclosure of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation in fair value of investments includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits - Benefit are recorded when paid.

Administrative Expenses - The Plan's expenses are paid either by the Plan or the Employer, as provided by the plan document. Expenses that are paid directly by the Employer are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan are paid by the Plan are recorded as deductions in the accompanying statements of changes in net assets available for benefits. Investment related expenses are included in net appreciation in fair value of investments.

Subsequent Events - Management has evaluated subsequent events through December 1, 2022, which is the date the financial statements were available to be issued.

3. INFORMATION CERTIFIED BY TRUSTEE

The following is a summary of the Plan's asset information as of December 31, 2021 and 2020, and for the years then ended, included in the financial statements and supplemental schedules, that was prepared by, or derived from, information prepared by the Trustees and furnished to management. Management has obtained certifications from the Trustees that such information is complete and accurate as of and for the years ended December 31, 2021 and 2020.

	<u>2021</u>	<u>2020</u>
Assets:		
Collective trust funds	\$ 137,480,454	\$ 82,848,503
Pooled separate account	\$ 2,295,667	\$ 5,823,462
Group annuity contract	\$ 463,403	\$ 463,386
Interest-bearing cash	\$ 200,000	\$ 4,247,388
U.S. government and agency securities	\$ -	\$ 77,669,906
Registered investment companies	\$ -	\$ 69,872,955
Corporate bonds	\$ -	\$ 20,092,703
Common stocks	\$ -	\$ 6,577,742
Foreign government securities and other investments	\$ -	\$ 3,159,948
State and municipal bonds	\$ -	\$ 1,071,468
Noninterest-bearing cash	\$ -	\$ 78,081
Income:		
Net appreciation in fair value of investments	\$ 3,778,351	\$ 24,399,800
Interest and dividend income	\$ 3,048,488	\$ 3,600,802

4. FAIR VALUE MEASUREMENTS

GAAP provides the framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under GAAP are described as follows:

- | | |
|---------|--|
| Level 1 | Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access. |
| Level 2 | Inputs to the valuation methodology include: <ul style="list-style-type: none"> • Quoted prices for similar assets or liabilities in active markets; • Quoted prices for identical or similar assets or liabilities in inactive markets; • Inputs other than quoted prices that are observable for the asset or liability; • Inputs that are derived principally from or corroborated by observable market data by correlation or other means. If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability. |
| Level 3 | Inputs to the valuation methodology are unobservable and significant to the fair value measurement. |

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for investments measured at fair value. There have been no changes in the methodologies used as of December 31, 2021 and 2020.

Collective trust funds: Valued at the net asset value ("NAV") of units of a bank collective trust. The NAV, as provided by the Trustee, is used as a practical expedient to estimate fair value. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV. Participant transactions (purchases and sales) may occur daily. Were the Plan to initiate a full redemption of the collective trust, the investment advisor reserves the right to temporarily delay withdrawal from the trust in order to ensure that securities liquidations will be carried out in an orderly business manner. There are no unfunded commitments as of December 31, 2021 and 2020.

U.S. government and agency securities, corporate bonds, state and municipal bonds, foreign government securities and other investments: Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks or a broker quote if available.

Other investments include \$2,686,920 of derivative positions as of December 31, 2020. Negative derivative positions of \$1,374 are included in payables for securities purchased in the statements of net assets available for benefits as of December 31, 2020.

Registered investment companies: Shares of registered investment companies, other than the PAP Long Duration Corporate Bond Fund, are valued based on quoted prices of the fund in active markets and classified within Level 1 of the fair value hierarchy. The Plan has elected to use a practical expedient to estimate the fair value of the investments in the PAP Long Duration Corporate Bond Fund of \$16,103,057 as of December 31, 2020. The NAV, including member units or an ownership interest in partners' capital to which a proportionate share of net assets is attributed, is used as of the reporting date.

The Plan's investment in the PAP Long Duration Corporate Bond Fund seeks maximum total return, consistent with preservation of capital and prudent investment management, by investing under normal circumstances at least 80% of its assets in a diversified portfolio of investment grade corporate fixed-income securities of varying maturities, which may be represented by forwards or derivatives such as options, futures contracts, or swap agreements. Assets not invested in investment grade corporate fixed income securities may be invested in other types of fixed income instruments which include bonds, debt securities and other similar instruments issued by various U.S. and non-U.S. public- or private-sector entities. There were no unfunded commitments as of December 31, 2020.

Common stock: Shares of common stock are valued at the closing price reported on the active markets on which the individual securities are traded.

Pooled separate account: The pooled separate account is invested via group annuity contract issued by Principal Life Insurance Company. Assets are represented by a "unit of account." The redemption value of those units is based on a per unit value whose value is the result of the accumulated values of underlying investments. The underlying investments are valued in accordance with the corresponding valuation method for the investments held. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV. Participant transactions (purchases and sales) may occur daily. Were the Plan to initiate a full redemption of the pooled separate accounts, the investment advisor reserves the right to temporarily delay withdrawal from the accounts in order to ensure that securities liquidations will be carried out in an orderly business manner. There were no unfunded commitments as of December 31, 2021 and 2020.

Interest-bearing cash: Valued at the ending cash balance plus any accrued interest held by the Plan as of year-end.

Group annuity contract: The group annuity contract is valued at fair value by the insurance company by discounting the related cash flows based on current yields of similar instruments with comparable durations considering the creditworthiness of the issuer. In determining the reasonableness of the methodology, management of the Plan evaluates a variety of factors, including review of existing contracts, economic conditions, industry and market developments and overall credit ratings. Certain unobservable inputs are assessed through review of contract terms, while others are substantiated utilizing available market data. During the year ended December 31, 2021, there were no purchases, sales, or transfers between levels. During the year ended December 31, 2020, there were \$3,070 of sales and no purchases or transfers between levels.

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

The following table sets forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31, 2021:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Group annuity contract	\$ -	\$ -	\$ 463,403	\$ 463,403
Interest-bearing cash	<u>200,000</u>	<u>-</u>	<u>-</u>	<u>200,000</u>
Total investments in the fair value hierarchy	<u>\$ 200,000</u>	<u>\$ -</u>	<u>\$ 463,403</u>	<u>663,403</u>
Investments valued at NAV, as a practical expedient:				
Collective trust funds				137,480,454
Pooled separate account				<u>2,295,667</u>
Total investments valued at NAV				<u>139,776,121</u>
Total investments, at fair value				<u>\$140,439,524</u>

The following table sets forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31, 2020:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S government and agency Securities	\$ -	\$ 77,669,906	\$ -	\$ 77,669,906
Registered investment companies	53,769,898	-	-	53,769,898
Corporate bonds	-	20,092,703	-	20,092,703
Common stocks	6,577,742	-	-	6,577,742
Interest-bearing cash	4,247,388	-	-	4,247,388
Foreign government securities and other investments	-	3,159,948	-	3,159,948
State and municipal bonds	-	1,071,468	-	1,071,468
Group annuity contract	<u>-</u>	<u>-</u>	<u>463,386</u>	<u>463,386</u>
Total investments in the fair value hierarchy	<u>\$ 64,595,028</u>	<u>\$101,994,025</u>	<u>\$ 463,386</u>	<u>167,052,439</u>
Investments valued at NAV, as a practical expedient:				
Collective trust fund				82,848,503
Registered investment companies				16,103,057
Pooled separate account				<u>5,823,462</u>
Total investments valued at NAV				<u>104,775,022</u>
Total investments, at fair value				<u>\$271,827,461</u>

5. RELATED-PARTY TRANSACTIONS AND PARTY IN INTEREST TRANSACTIONS

Certain investments of the Plan are managed by Wells Fargo Bank, N.A. and Principal Life Insurance Company. Wells Fargo Bank, N.A. and Principal Life Insurance Company are the Trustees for the Plan and, therefore, these transactions qualify as exempt party in interest transactions.

6. PLAN TERMINATION

Although it has not expressed any intention to do so, the Employer has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event the Plan terminates, the net assets of the Plan will be allocated as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- Benefits attributable to employee contributions, taking into account those paid out before termination.
- Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding the Plan's termination.
- Other vested benefits insured by the Pension Benefit Guaranty Corporation ("PBGC") (a U.S. government agency) up to the applicable limitations.
- All other vested benefits (that is, vested benefits not insured by the PBGC).
- All nonvested benefits.

Any funds remaining after the satisfaction of all liabilities under the Plan with respect to participants, transferred retirees or their beneficiaries shall be returned to the Employer. In the event of a partial termination of the Plan, the interests in the Plan of all participants affected by such partial termination shall be fully vested and non-forfeitable to the extent funded as of the date of such partial termination.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination.

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

7. TAX STATUS

The Internal Revenue Service ("IRS") has determined and informed the Employer by a letter dated March 25, 2013, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code ("IRC"). Although the Plan has been amended since receiving the determination letter, management and the Plan's tax counsel believe that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the IRC and, therefore, believe that the Plan is qualified, and the related trust is tax-exempt.

GAAP requires management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the taxing authorities. Management has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2021 and 2020, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits of any tax period in progress.

8. RISKS AND UNCERTAINTIES

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

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

9. PLAN SPIN-OFF

Effective May 3, 2021, the Employer created a new plan which covered retirees of the Employer who began receiving benefits under the Plan on or before May 1, 2020. The new plan replaces the benefits currently offered to those participants under this plan. Accordingly, \$73,958,534 of assets were transferred to the Coats North America Pension Plan II, which represented the accrued benefits of the participants that were transferred as of that date.

10. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump sum distributions that are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits under the plan are accumulated based on employees' compensation during each year of credited service. The accumulated plan benefits for active employees will equal the accumulation, with interest, of the annual benefit accruals as of the benefit information date. Benefits payable under all circumstances (retirement, death, disability, and termination of employment) are included, to the extent they are deemed attributable to employee service rendered to the valuation date. Benefits to be provided via annuity contracts excluded from plan assets are excluded from accumulated plan benefits. The actuarial present value of accumulated plan benefits is determined by an independent actuary and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The computations of the actuarial present value of accumulated plan benefits were made as of January 1, 2021. Had the valuation been performed as of December 31, 2020, there would be no material differences. The significant actuarial assumptions used in the valuations as of December 31, 2020 were:

Discount rate	2.25%
Mortality basis after normal retirement age	Pri-2012 sex-distinct separate annuitant/non-annuitant and contingent annuitant generational tables projected using the MP-2020 scale
Assumed retirement date	Age 55 or the completion of 5 years of service, if later
Expected long-term return on assets	2.25%, net of expenses in the amount of \$500,000

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

The total actuarial present value of accumulated plan benefits as of December 31, 2020 is as follows:

Vested benefits:	
Active participants	\$ 20,767,311
Inactive participants with deferred benefits	20,801,212
Inactive participants receiving benefits	<u>76,916,166</u>
Total vested benefits	118,484,689
Actuarial present value of nonvested benefits	<u>1,978,998</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 120,463,687</u>

The change in the actuarial present value of accumulated plan benefits during the year ended December 31, 2020 is as follows:

Actuarial present value of accumulated plan benefits as of beginning of year	<u>\$ 117,515,737</u>
Increase (decrease) attributed to:	
Decrease in discount period	3,481,084
Benefits paid	(12,932,533)
Assumption changes	9,775,061
Benefits accumulated and losses	<u>2,624,338</u>
Net decrease	<u>2,947,950</u>
Actuarial present value of accumulated plan benefits as of end of year	<u>\$ 120,463,687</u>

COATS NORTH AMERICA PENSION PLAN

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

AS OF DECEMBER 31, 2021

EIN: 13-4924750 - PN: 002

(a)	(b)	(c)	(d)	(e)
Party in interest	Identity of issuer, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Cost	Current value
*	Mercer Active Long Corporate Fixed Income Portfolio	Collective trust fund	\$ 57,337,259	\$ 61,715,895
*	Mercer Long STRIPS Fixed Income Portfolio	Collective trust fund	18,175,187	21,126,060
*	Mercer US Large Cap Core Passive Equity Portfolio	Collective trust fund	12,492,555	14,367,926
*	Mercer Non-US Core Equity Portfolio	Collective trust fund	10,445,212	10,951,747
*	Mercer Passive Long Government Fixed Income Portfolio	Collective trust fund	9,211,015	10,110,735
*	Mercer Active Intermediate Credit Fixed Income Portfolio	Collective trust fund	9,583,078	9,600,630
*	Mercer Emerging Markets Equity Portfolio	Collective trust fund	6,446,834	6,184,047
*	Mercer US Small/Mid Cap Equity Portfolio	Collective trust fund	3,227,067	3,423,414
*	Principal Liquid Assets Separate Account - Class Z	Pooled separate account	2,296,873	2,295,667
	John Hancock Mutual Life Insurance Group Annuity Contract	Group annuity contract	462,359	463,403
*	Wells Fargo Collateralized Bank Deposit Account	Interest-bearing cash	200,000	200,000
	Total		<u>\$129,877,439</u>	<u>\$140,439,524</u>

* Party in interest to the Plan.

See independent auditors' report.



FD492
SCHEDULE H (FORM 5500 - 4I-2)
SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED
AND DISPOSED OF WITHIN THE PLAN YEAR

COATS NORTH AMERICA COMBINED
ACCOUNT WELLS FARGO BANK, N.A.
BASE CURRENCY: USD

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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CORPORATE DEBT INSTRUMENTS			
ZBNKTZD56 ALIBABA GROUP HLDG LT	DTD 02/09/21 2.125 02/09/2031 200,000.000	(199,678)	193,866
03328QAY7 ANCHORAGE CAPITAL CLO LTD	SER 2015-6A CL ARR *0 DAY DELAY* 100,000.000	(100,000)	100,000
05401AAB7 AVOLON HOLDINGS FNDG LTD	144A PRIV PLCMT 5.125 10/01/2023 100,000.000	(107,370)	107,735
06051GJT7 BANK OF AMERICA CORP	DTD 04/22/21 04/22/2032 200,000.000	(200,000)	202,684
11135FBH3 BROADCOM INC	144A PRIV PLCMT 2.450 02/15/2031 200,000.000	(199,608)	191,552
15189XAW8 CENTERPOINT ENER HOUSTON	DTD 03/11/21 3.350 04/01/2051 100,000.000	(99,603)	104,299
16411QAH4 CHENIERE ENERGY PARTNERS	144A PRIV PLCMT 4.000 03/01/2031 100,000.000	(100,000)	102,470
172967MVD CITIGROUP INC	DTD 02/18/21 05/18/2169 100,000.000	(100,000)	100,630
251526CD9 DEUTSCHE BANK NY	DTD 09/18/20 09/18/2031 150,000.000	(158,271)	157,332
26210YAA4 DROP MORTGAGE TRUST 2021-FILE	SER 2021-FILE CL A *0 DAY DELAY* 100,000.000	(100,000)	100,125
29364WBH0 ENTERGY LOUISIANA LLC	DTD 03/10/21 2.350 06/15/2032 100,000.000	(99,484)	99,768
68622TAA9 ORGANON FINANCE 1 LLC	144A PRIV PLCMT 4.125 04/30/2028 200,000.000	(200,000)	205,440
80281LAP0 SANTANDER UK GROUP HLDGS	DTD 03/15/21 03/15/2032 200,000.000	(200,000)	202,108
74727PBEO STATE OF QATAR	144A PRIV PLCMT 4.400 04/16/2050 200,000.000	(234,250)	233,558
92330WBJ5 VENTURE CDO LTD	SER 2016-24A CL ARR *0 DAY DELAY* 100,000.000	(100,000)	100,000



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SCHEDULE H (FORM 5500 - 41-2)
SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED
AND DISPOSED OF WITHIN THE PLAN YEAR

COATS NORTH AMERICA COMBINED
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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
960386AM2 WABTEC	DTD 09/14/18 4.700 09/15/2028 100,000.000	(115,644)	115,398
TOTAL CORPORATE DEBT INSTRUMENTS		(2,313,908)	2,316,965
COMMON -----			
073685109 BEACON ROOFING SUPPLY INC	COM 1,598.000	(76,704)	90,328
231561101 CURTISS WRIGHT CORP COM	515.000	(59,034)	65,569
410867105 HANOVER INS GROUP INC	875.000	(113,163)	120,564
559663109 MAGNOLIA OIL GAS CORP CL A	5,158.000	(49,649)	62,461
59001A102 MERITAGE HOMES CORPORATION	522.000	(47,703)	56,566
591774104 METROPOLITAN BANK HOLDING CORP	750.000	(39,024)	46,202
60783X104 MODIVCARE INC	1,020.000	(31,249)	145,268
723787107 PIONEER NAT RES CO COM	392.750	(53,886)	49,198
74167B109 PRIMIS FINANCIAL CORP	847.000	(12,890)	12,313
TOTAL COMMON		(483,303)	648,468
FOREIGN GOVERNMENT AND AGENCY SECURITIES -----			
X7360WBU5 ROMANIA(NATL BK)	DTD 04/14/21 1.000 04/15/2041 100,000.000	(118,659)	118,595
ZBNRKHP73 SERBIEN, REPUBLIK	DTD 03/03/21 1.650 03/03/2033 100,000.000	(118,106)	115,988



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SCHEDULE H (FORM 5500 - 41-2)
SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED
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COATS NORTH AMERICA COMBINED
ACCOUNT WELLS FARGO BANK, N.A.
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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		(236,766)	234,583
OTHER SECURITIES			

SWU012T09 CME RECEIVER IRS SWAP USD	IRS USD 1.00000 12-16-20-10Y CME	0	319,531
SWU012TP6 CME RECEIVER IRS SWAP USD	IRS USD 1.250 12-19-20-30Y CME	0	273,080
SWPC0JJ30 INDEX CDX ICE SWAP USD	CDX.NA.IG.35 RCV CPN 1.00	0	24,818
SWPC0JZ99 INDEX CDX ICE SWAP USD	CDX.NA.IG.36 RCV CPN 1.00	0	4,379
SWU015G06 LCH RECEIVER IRS SWAP USD	IRS USD 0.25000 03-30-21-02Y LCH	0	24,493
SWU015GP3 LCH RECEIVER IRS SWAP USD	IRS USD 0.25000 03-30-21-05Y LCH	0	37,311
SWU015HX5 LCH RECEIVER IRS SWAP USD	IRS USD 1.15000 03-30-21-30Y LCH	0	794,890
SWU015JB1 LCH RECEIVER IRS SWAP USD	IRS USD 0.75000 03-30-21-10Y LCH	0	681,177
SWU017702 LCH RECEIVER IRS SWAP USD	IRS USD 1.250 06-09-21-20Y LCH	0	655,672
SW9999ZZ7 SWAP MARKET TO MARKET ACTIVITY		0	80,662
XXWFS2GB9 VM CASH FUT FOR WFS GBP	11,565.130	(15,981)	16,398
TOTAL OTHER SECURITIES		(15,981)	2,912,409



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FUTURES CONTRACTS -----			
CADMARGIN CAD FUTURE CONTRACT	MARKET TO MARKET ACTIVITY	0	3,977
EURMARGIN EURO FUTURE CONTRACT	MARKET TO MARKET ACTIVITY	0	45,775
362991ZZ7 FUTURES CONTRACT MARK TO MARKET ACTIVITY		0	550,625
36299QWB8 FVM1 US TREAS 5YR FUTURES CONTRACT	JUNE 2021	0	247,504
GBPMARGIN GREAT BRITISH POUNDS FUTURE CONTRACT	MARKET TO MARKET ACTIVITY	0	63,675
36299QVZ6 TUM1L US TREAS 2YR FUTURES CONTRACT	JUNE 2021	0	43,874
36299QWAO TYM1L US TREAS 10YR FUTURES CONTRACT	JUNE 2021	0	225,500
36299QWE2 USM1L US TREAS 30YR BD FUTURE CNTRCT	JUNE 2021	0	1,715,733
36299QWH5 UXYM1 CBT ULT TNOTE FUTURE CONTRACT	JUNE 2021	0	286,407
36299QWI3 UXYM1L CBT ULT TNOTE FUTURE CONTRACT	JUNE 2021	0	26,161
36299QWJ1 WNM1L US ULTRA LONG FUTURE CONTRACT	JUNE 2021	0	1,541,158
TOTAL FUTURES CONTRACTS		0	4,750,390
SECURITIES SOLD SHORT -----			
LB3002469 BROKER OWNED CASH COLLATERAL	NOT ADMINISTERED BY BANK, 1,400,000.000	1,400,000	(1,400,000)
CADMARGIN CAD FUTURE CONTRACT	MARKET TO MARKET ACTIVITY	0	(10,148)



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3175EM442 CALL WR OPT CDX.O C 0.450 IG35 W/MYC	SWOP CDX IG35 V1 ONLY 5Y SP 12-20-25 100,000.000	54	0
3175EM376 CALL WR OPT. CDX.OC .425 IG35 W/BPS	SWOP CDX IG35 V1 ONLY 5Y SP 12-20-25 100,000.000	48	0
SWU011VW0 CME RECEIVER IRS SWAP USD	IRS USD 2.450 05-13-20-02Y CME	0	(30,546)
SWU012T09 CME RECEIVER IRS SWAP USD	IRS USD 1.00000 12-16-20-10Y CME	0	(462,257)
SWU012TP6 CME RECEIVER IRS SWAP USD	IRS USD 1.250 12-19-20-30Y CME	0	(372,749)
EURMARGIN EURO FUTURE CONTRACT	MARKET TO MARKET ACTIVITY	0	(65,190)
362991ZZ7 FUTURES CONTRACT MARK TO MARKET ACTIVITY		0	(22,105)
36299QUF1 FVH1 US TREAS 5YR FUTURES CONTRACT	MARCH 2021	0	(172,607)
36299QWB8 FVM1 US TREAS 5YR FUTURES CONTRACT	JUNE 2021	0	(314,241)
36299QXP6 G M1L FIN FUT UK GILT ICE JUN 19	JUNE 2021 11.000	0	0
GBPMARGIN GREAT BRITISH POUNDS FUTURE CONTRACT	MARKET TO MARKET ACTIVITY	0	(55,933)
SWPC0JZ99 INDEX CDX ICE SWAP USD	CDX.NA.IG.36 RCV CPN 1.00 800,000.000	0	(2,075)
SWU017423 LCH RECEIVER IRS SWAP USD	IRS USD 1.000 03-17-21-30Y LCH	0	(596,464)
3175EM459 PUT WR OPT. CDX.O P 0.750 IG35 W/MYC	SWOP CDX IG35 V1 ONLY 5Y SP 12-20-25 100,000.000	100	0
3175EM384 PUT WR OPT. CDX.O P 0.800 IG35 W/BPS	SWOP CDX IG35 V1 ONLY 5Y SP 12-20-25 100,000.000	103	0
3175DA415 PUT WR OPT. CDX.O P 0.900 IG35 W/BOA	SWOP CDX IG35 V1 ONLY 5Y SP 12-20-25 1,000,000.000	1,700	0



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3175GS876 PUT WR OPT. CDX.0 P 1.000 IG34 W/BPS	SWOP CDX IG34 V1 ONLY 5Y SP 06-20-25 400,000.000	1,130	0
3175DA290 PUT WR OPT. CDX.0 P 1.100 IG34 W/BRC	SWOP CDX IG34 V1 ONLY 5Y SP 06-20-25 900,000.000	1,710	0
317513ZY8 PUT WRITE OPTION W/JPM	OTC EPUT FN 2.0% 2-51 @102 08+ JPM 300,000.000	727	0
317544YH1 PUT WRITE OPTION W/JPM	OTC EPUT G2 2.5% 2-51 @103 246 JPM 200,000.000	328	0
SW9999ZZ7 SWAP MARKET TO MARKET ACTIVITY		0	(89,169)
36299QU02 TUH1L US TREAS 2YR FUTURES CONTRACT	MARCH 2021 39.000	0	(13,762)
36299QVZ6 TUM1L US TREAS 2YR FUTURES CONTRACT	JUNE 2021 39.000	0	(37,830)
36299QUK0 TYH1L US TREAS 10YR FUTURES CONTRACT	MARCH 2021 33.000	0	(64,682)
36299QWAO TYM1L US TREAS 10YR FUTURES CONTRACT	JUNE 2021 30.000	0	(162,149)
36299QUN4 USH1L US TREAS 30YR BD FUTURECONTRAC	MARCH 2021 150.000	0	(834,554)
36299QWE2 USM1L US TREAS 30YR BD FUTURE CNTRCT	JUNE 2021 150.000	0	(1,517,872)
36299QUI5 UXYH1L CBT ULT TNOTE FUTURE CONTRACT	MARCH 2021 17.000	0	(61,117)
36299QWH5 UXYM1 CBT ULT TNOTE FUTURE CONTRACT	JUNE 2021	0	(285,198)
36299QWI3 UXYM1L CBT ULT TNOTE FUTURE CONTRACT	JUNE 2021 39.000	0	(20,419)
36299QUJ3 WNH1L US ULTRA LONG FUTURE CONTRACT	MARCH 2021 64.000	0	(682,092)
36299QWJ1 WNM1L US ULTRA LONG FUTURE CONTRACT	JUNE 2021 68.000	0	(1,167,401)



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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
TOTAL SECURITIES SOLD SHORT		1,405,898	(8,440,563)
		-----	-----
TOTAL GENERAL INVESTMENTS		(1,644,058)	2,422,252

REPORT FD492 MAY CONTAIN MORE TRANSACTIONS THAN NEED TO BE REPORTED WHEN FILING WITH THE DEPARTMENT OF LABOR. IT IS TO BE USED AS A
WORKING DOCUMENT TO DETERMINE THE ACTUAL ITEMS THAT NEED TO BE REPORTED. SOME ITEMS MAY NEED TO BE EXCLUDED IN THE ACTUAL FILING.



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		BASED ON MARKET VALUE OF		213,811,158	5% VALUE OF	10,690,557
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
MS6109016 CASH COLLATERAL						
NOT ADMINISTERED BY BANK,						
BROKER 36053	UBS SECURITIES LLC					
	310,000 01/04/21 S SELL 58756	1.0000	0	310,000	310,000	0
	320,000 01/06/21 B BUY 58803	1.0000	0	320,000	320,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	49,000 01/07/21 S SELL 58813	1.0000	0	49,000	49,000	0
BROKER 36053	UBS SECURITIES LLC					
	640,000 01/07/21 B BUY 58841	1.0000	0	640,000	640,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	102,000 01/11/21 S SELL 58875	1.0000	0	102,000	102,000	0
BROKER 36053	UBS SECURITIES LLC					
	1,160,000 01/11/21 S SELL 58916	1.0000	0	1,160,000	1,160,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	16,000 01/12/21 S SELL 58917	1.0000	0	16,000	16,000	0
	41,000 01/13/21 S SELL 58948	1.0000	0	41,000	41,000	0
	39,000 01/13/21 S SELL 58949	1.0000	0	39,000	39,000	0
BROKER 36053	UBS SECURITIES LLC					
	80,000 01/14/21 S SELL 59069	1.0000	0	80,000	80,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	9,000 01/19/21 B BUY 59098	1.0000	0	9,000	9,000	0
	1,000 02/01/21 B BUY 59478	1.0000	0	1,000	1,000	0
	1,000 02/02/21 B BUY 59525	1.0000	0	1,000	1,000	0
BROKER 36053	UBS SECURITIES LLC					
	250,000 02/04/21 B BUY 59610	1.0000	0	250,000	250,000	0
	390,000 02/08/21 B BUY 59668	1.0000	0	390,000	390,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	1,000 02/11/21 B BUY 59738	1.0000	0	1,000	1,000	0
BROKER 36053	UBS SECURITIES LLC					
	510,000 02/11/21 S SELL 59819	1.0000	0	510,000	510,000	0
	470,000 02/16/21 B BUY 59921	1.0000	0	470,000	470,000	0
	550,000 02/17/21 B BUY 59950	1.0000	0	550,000	550,000	0
	330,000 02/22/21 B BUY 60062	1.0000	0	330,000	330,000	0
	450,000 02/25/21 B BUY 60200	1.0000	0	450,000	450,000	0
	460,000 02/26/21 B BUY 60240	1.0000	0	460,000	460,000	0
	620,000 03/01/21 S SELL 60334	1.0000	0	620,000	620,000	0
	1,480,000 03/04/21 S SELL 60413	1.0000	0	1,480,000	1,480,000	0
	420,000 03/05/21 B BUY 60435	1.0000	0	420,000	420,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	10,000 03/09/21 S SELL 60471	1.0000	0	10,000	10,000	0
BROKER 36053	UBS SECURITIES LLC					
	290,000 03/10/21 S SELL 60545	1.0000	0	290,000	290,000	0
	340,000 03/11/21 S SELL 60587	1.0000	0	340,000	340,000	0
	1,020,000 03/15/21 B BUY 60647	1.0000	0	1,020,000	1,020,000	0
BROKER 37549	WELLS FARGO SECURITIES, LLC					
	49,000 03/16/21 S SELL 60661	1.0000	0	49,000	49,000	0
	41,000 03/17/21 S SELL 60708	1.0000	0	41,000	41,000	0
BROKER 36053	UBS SECURITIES LLC					



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DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	CURRENT VALUE	NET GAIN OR (LOSS)	
IDENTITY OF PARTY INVOLVED				SELLING PRICE				
450,000	03/19/21	B BUY	60796	1.0000	0	450,000	450,000	0
BROKER 37549		WELLS FARGO SECURITIES, LLC						
11,000	03/22/21	S SELL	60825	1.0000	0	11,000	11,000	0
BROKER 36053		UBS SECURITIES LLC						
690,000	03/23/21	S SELL	60888	1.0000	0	690,000	690,000	0
BROKER 37549		WELLS FARGO SECURITIES, LLC						
10,000	03/25/21	S SELL	60935	1.0000	0	10,000	10,000	0
BROKER 36053		UBS SECURITIES LLC						
420,000	03/25/21	S SELL	60989	1.0000	0	420,000	420,000	0
BROKER 37549		WELLS FARGO SECURITIES, LLC						
13,000	03/29/21	B BUY	61023	1.0000	0	13,000	13,000	0
13,000	03/30/21	S SELL	61049	1.0000	0	13,000	13,000	0
BROKER 36053		UBS SECURITIES LLC						
550,000	03/30/21	B BUY	61075	1.0000	0	550,000	550,000	0
290,000	04/05/21	S SELL	61244	1.0000	0	290,000	290,000	0
640,000	04/06/21	S SELL	61277	1.0000	0	640,000	640,000	0
60,000	04/07/21	S SELL	61306	1.0000	0	60,000	60,000	0
BROKER 37549		WELLS FARGO SECURITIES, LLC						
385,000	04/08/21	S SELL	61307	1.0000	0	385,000	385,000	0
249,000	04/09/21	S SELL	61353	1.0000	0	249,000	249,000	0
91,000	04/12/21	S SELL	61406	1.0000	0	91,000	91,000	0
100,000	04/20/21	S SELL	61618	1.0000	0	100,000	100,000	0
25,000	04/21/21	B BUY	61649	1.0000	0	25,000	25,000	0
35,000	04/22/21	S SELL	61704	1.0000	0	35,000	35,000	0
13,000	05/05/21	S SELL	62427	1.0000	0	13,000	13,000	0
457,000	05/06/21	S SELL	62428	1.0000	0	457,000	457,000	0
121,000	05/06/21	S SELL	62429	1.0000	0	121,000	121,000	0
39,000	05/06/21	S SELL	62430	1.0000	0	39,000	39,000	0
118,000	05/06/21	S SELL	62431	1.0000	0	118,000	118,000	0
51,000	05/07/21	S SELL	62432	1.0000	0	51,000	51,000	0
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6,350,000	19	TOTAL BUYS			0	6,350,000	6,350,000	0
8,930,000	35	TOTAL SELLS			0	8,930,000	8,930,000	0
-----				-----				-----
15,280,000		SECURITY TOTAL			0	15,280,000	15,280,000	0
362007213 GMO INTERNATIONAL EQUITY ALLOCATION								
FUND III								
BROKER 5200		MISCELLANEOUS						
943,664	05/03/21	S SELL	220	34.1300	0	28,357,742	32,207,238	3,849,496
-----				-----				-----
943,664	1	TOTAL SELLS			0	28,357,742	32,207,238	3,849,496
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943,664		SECURITY TOTAL			0	28,357,742	32,207,238	3,849,496



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		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	SELLING PRICE				OR (LOSS)
587992835 MERCER ACT LNG CORP INV PORT #600						
BROKER 5200	MISCELLANEOUS					
1,055,142	05/12/21 B BUY 11072	20.1300	0	21,240,000	21,240,000	0
1,686,129	05/13/21 B BUY 11073	20.1800	0	34,026,087	34,026,087	0
3,237	09/09/21 B BUY 11135	21.9900	0	71,172	71,172	0
91,701	12/22/21 B BUY 11175	21.8100	0	2,000,000	2,000,000	0
2,836,209	4 TOTAL BUYS		0	57,337,259	57,337,259	0
2,836,209	SECURITY TOTAL		0	57,337,259	57,337,259	0
587992868 MERCER LONG STRIPS FI PORT #630						
BROKER 5200	MISCELLANEOUS					
443,331	05/12/21 B BUY 11074	15.9700	0	7,080,000	7,080,000	0
709,764	05/13/21 B BUY 11075	15.9800	0	11,342,029	11,342,029	0
6,943	08/31/21 S SELL 11084	18.3000	0	110,926	127,060	16,135
8,507	09/30/21 S SELL 11136	17.6300	0	135,917	149,987	14,070
1,153,095	2 TOTAL BUYS		0	18,422,029	18,422,029	0
15,450	2 TOTAL SELLS		0	246,843	277,047	30,205
1,168,545	SECURITY TOTAL		0	18,668,872	18,699,076	30,205
587992801 MERCER US LARGE CAP PASS EQ CT #410						
BROKER 5200	MISCELLANEOUS					
186,886	05/04/21 B BUY 11069	46.8200	0	8,750,000	8,750,000	0
74,455	05/07/21 B BUY 11070	47.6000	0	3,544,078	3,544,078	0
7,306	05/13/21 B BUY 11071	46.2700	0	338,052	338,052	0
156	10/28/21 S SELL 11157	51.5101	0	7,312	8,010	698
2,813	11/16/21 S SELL 11162	53.2400	0	132,263	149,755	17,492
268,647	3 TOTAL BUYS		0	12,632,130	12,632,130	0
2,969	2 TOTAL SELLS		0	139,575	157,765	18,190
271,616	SECURITY TOTAL		0	12,771,705	12,789,895	18,190
72201P878 PAPS LONG DURATION CORPORATE BOND #1830						
BROKER 34044	STATE STREET BANK AND TRUST					
47,096	02/24/21 S SELL 60179	12.7400	0	575,670	600,000	24,330
BROKER 5200	MISCELLANEOUS					
4,981	03/11/21 B BUY 60650	12.5300	0	62,414	62,414	0
0	03/19/21 O LIQU 61464	.0000	0	0	0	0
BROKER 34044	STATE STREET BANK AND TRUST					
1,089,477	04/05/21 S SELL 62473	12.7900	0	13,318,560	13,934,406	615,846
55,075	04/28/21 S SELL 61891	12.7100	0	673,274	700,000	26,726
BROKER 5200	MISCELLANEOUS					
0	05/06/21 O LIQU 62474	.0000	0	0	0	0



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IDENTITY OF PARTY INVOLVED		PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
-----			-----	-----	-----	-----
4,981	1 TOTAL BUYS		0	62,414	62,414	0
1,191,648	3 TOTAL SELLS		0	14,567,504	15,234,406	666,902
0	2 TOTAL OTHER TRANSACTIONS		0	0	0	0
-----			-----	-----	-----	-----
1,196,629	SECURITY TOTAL		0	14,629,918	15,296,820	666,902
70C0003T2 PRUDENTIAL US LONG DURATION CORP						
BOND/COLLECTIVE TRUST						
BROKER 5200 MISCELLANEOUS						
0	01/31/21 B BUY	504	.0000	0	241,123	0
0	02/28/21 B BUY	507	.0000	0	242,277	0
0	03/31/21 B BUY	510	.0000	0	239,504	0
0	04/30/21 B BUY	516	.0000	0	240,032	0
0	05/01/21 B BUY	530	.0000	0	23,957	0
30,886,132	05/03/21 S SELL	519	2.5189	0	59,114,238	18,685,762
74,856	05/03/21 S SELL	520	2.5189	0	143,269	45,287
-----			-----	-----	-----	-----
0	5 TOTAL BUYS		0	986,893	986,893	0
30,960,988	2 TOTAL SELLS		0	59,257,507	77,988,556	18,731,049
-----			-----	-----	-----	-----
30,960,988	SECURITY TOTAL		0	60,244,400	78,975,449	18,731,049
912810SL3 US TREASURY BOND						
DTD 02/18/20 2.000 02/15/2050						
BROKER 36053 UBS SECURITIES LLC						
22,360,000	01/08/21 S SELL	58893	102.9688	0	24,520,899	(1,497,087)
22,360,000	01/08/21 B BUY	59517	102.8137	0	22,989,138	0
BROKER 15726 GOLDMAN SACHS & COMPANY						
400,000	01/27/21 S SELL	59413	105.5586	0	422,625	(391)
BROKER 35648 TORONTO DOMINION BANK						
400,000	01/28/21 B BUY	59380	105.6563	0	422,625	0
BROKER 36053 UBS SECURITIES LLC						
400,000	01/28/21 B BUY	59419	104.4375	0	417,750	0
BROKER 35648 TORONTO DOMINION BANK						
400,000	01/28/21 S SELL	59438	105.6509	0	417,750	4,854
BROKER 36053 UBS SECURITIES LLC						
400,000	01/28/21 S SELL	59518	104.3726	0	411,255	6,236
21,960,000	02/10/21 S SELL	59763	101.9375	0	22,577,883	(192,408)
21,960,000	02/10/21 B BUY	60299	101.8278	0	22,361,384	0
BROKER 30250 RBC DAIN RAUSCHER						
500,000	02/24/21 S SELL	60199	95.3438	0	467,813	8,906
BROKER 4318 BNP PARIBAS NY BRANCH/PARIS BO						
500,000	02/25/21 B BUY	60123	93.5625	0	467,813	0
BROKER 36053 UBS SECURITIES LLC						
500,000	02/25/21 B BUY	60202	93.8750	0	469,375	0
BROKER 4318 BNP PARIBAS NY BRANCH/PARIS BO						
500,000	02/25/21 S SELL	60219	93.5570	0	469,375	(1,590)



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		BASED ON MARKET VALUE OF		213,811,158	5% VALUE OF	10,690,557
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	SELLING PRICE				OR (LOSS)
BROKER 36053	UBS SECURITIES LLC					
500,000	02/25/21 S SELL 60300	93.8434	0	509,139	469,217	(39,922)
21,460,000	03/03/21 S SELL 60397	94.8125	0	21,852,245	20,346,763	(1,505,483)
21,460,000	03/03/21 B BUY 61190	94.6380	0	20,309,317	20,309,317	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
300,000	03/05/21 S SELL 60466	94.0938	0	281,063	282,281	1,219
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
300,000	03/08/21 B BUY 60437	93.6875	0	281,063	281,063	0
BROKER 36053	UBS SECURITIES LLC					
300,000	03/08/21 B BUY 60468	93.8438	0	281,531	281,531	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
300,000	03/08/21 S SELL 60487	93.6820	0	281,531	281,046	(485)
BROKER 36053	UBS SECURITIES LLC					
300,000	03/08/21 S SELL 61191	93.6956	0	283,914	281,087	(2,827)
BROKER 30265	RBS/EQUITY FINANCE					
1,600,000	03/15/21 S SELL 60788	92.4063	0	1,485,750	1,478,500	(7,250)
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
1,600,000	03/16/21 B BUY 60651	92.8594	0	1,485,750	1,485,750	0
BROKER 36053	UBS SECURITIES LLC					
1,600,000	03/16/21 B BUY 60696	92.5938	0	1,481,500	1,481,500	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
1,600,000	03/16/21 S SELL 60716	92.8538	0	1,481,500	1,485,661	4,161
BROKER 36053	UBS SECURITIES LLC					
1,600,000	03/16/21 S SELL 61192	92.4879	0	1,514,208	1,479,806	(34,402)
BROKER 34044	STATE STREET BANK AND TRUST					
140,000	03/18/21 S SELL 60789	89.8984	0	127,794	125,858	(1,936)
BROKER 17706	HSBC SECURITIES					
140,000	03/18/21 S SELL 60790	89.9102	0	127,794	125,874	(1,920)
BROKER 2585	BANC OF AMERICA SECURITIES LLC					
140,000	03/18/21 S SELL 60791	89.9023	0	127,794	125,863	(1,930)
BROKER 30250	RBC DAIN RAUSCHER					
140,000	03/18/21 S SELL 60792	89.8906	0	127,794	125,847	(1,947)
BROKER 37549	WELLS FARGO SECURITIES, LLC					
140,000	03/18/21 S SELL 60793	89.8477	0	127,794	125,787	(2,007)
BROKER 35648	TORONTO DOMINION BANK					
700,000	03/19/21 B BUY 60766	91.2813	0	638,969	638,969	0
BROKER 36053	UBS SECURITIES LLC					
700,000	03/19/21 B BUY 60798	90.4063	0	632,844	632,844	0
BROKER 35648	TORONTO DOMINION BANK					
700,000	03/19/21 S SELL 60838	91.2644	0	632,844	638,851	6,007
BROKER 36053	UBS SECURITIES LLC					
700,000	03/19/21 S SELL 61193	90.3268	0	662,466	632,287	(30,179)
18,860,000	04/01/21 S SELL 61258	92.5625	0	17,848,729	17,457,288	(391,441)
18,860,000	04/01/21 B BUY 61995	92.4022	0	17,427,049	17,427,049	0
BROKER 7006	CHASE SECURITIES INC					
1,100,000	04/07/21 S SELL 61340	93.0156	0	1,021,969	1,023,172	1,203
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
2,200,000	04/07/21 S SELL 61341	92.9375	0	2,043,938	2,044,625	688



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IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO						
3,300,000	04/08/21 B BUY 61300		92.9063	0	3,065,906	3,065,906	0
BROKER 36053	UBS SECURITIES LLC						
3,300,000	04/08/21 B BUY 61344		93.2188	0	3,076,219	3,076,219	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO						
3,300,000	04/08/21 S SELL 61365		92.9007	0	3,076,219	3,065,723	(10,496)
BROKER 25842	MORGAN STANLEY & CO.						
1,200,000	04/08/21 S SELL 61392		93.0781	0	1,113,750	1,116,938	3,188
BROKER 30265	RBS/EQUITY FINANCE						
2,000,000	04/08/21 S SELL 61393		93.1875	0	1,856,250	1,863,750	7,500
BROKER 36053	UBS SECURITIES LLC						
3,300,000	04/08/21 S SELL 61996		93.0745	0	3,049,272	3,071,458	22,186
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN						
3,200,000	04/09/21 B BUY 61345		92.8125	0	2,970,000	2,970,000	0
BROKER 36053	UBS SECURITIES LLC						
3,200,000	04/09/21 B BUY 61398		93.1250	0	2,980,000	2,980,000	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN						
3,200,000	04/09/21 S SELL 61420		92.7958	0	2,980,000	2,969,465	(10,535)
BROKER 36053	UBS SECURITIES LLC						
3,200,000	04/09/21 S SELL 61997		92.9968	0	2,956,869	2,975,896	19,027
BROKER 17706	HSBC SECURITIES						
5,400,000	04/20/21 S SELL 61677		94.5000	0	5,103,000	5,103,000	0
BROKER 35648	TORONTO DOMINION BANK						
5,400,000	04/21/21 B BUY 61651		94.5000	0	5,103,000	5,103,000	0
BROKER 36053	UBS SECURITIES LLC						
5,400,000	04/21/21 B BUY 61683		94.5313	0	5,104,688	5,104,688	0
BROKER 35648	TORONTO DOMINION BANK						
5,400,000	04/21/21 S SELL 61712		94.4945	0	5,104,688	5,102,702	(1,986)
BROKER 36053	UBS SECURITIES LLC						
5,400,000	04/21/21 S SELL 61998		94.4565	0	4,989,717	5,100,650	110,933
BROKER 15726	GOLDMAN SACHS & COMPANY						
400,000	04/28/21 S SELL 61910		93.8633	0	372,375	375,453	3,078
BROKER 35648	TORONTO DOMINION BANK						
400,000	04/29/21 B BUY 61878		93.0938	0	372,375	372,375	0
BROKER 36053	UBS SECURITIES LLC						
400,000	04/29/21 B BUY 61914		92.7813	0	371,125	371,125	0
BROKER 35648	TORONTO DOMINION BANK						
400,000	04/29/21 S SELL 61930		93.0881	0	371,125	372,353	1,228
BROKER 36053	UBS SECURITIES LLC						
400,000	04/29/21 S SELL 61999		92.7492	0	369,609	370,997	1,388
BROKER 15726	GOLDMAN SACHS & COMPANY						
6,560,000	05/11/21 S SELL 62491		92.7227	0	6,061,582	6,082,606	21,024
116,240,000	22 TOTAL BUYS			0	112,709,421	112,709,421	0
138,600,000	38 TOTAL SELLS			0	137,230,322	133,716,924	(3,513,396)
254,840,000	SECURITY TOTAL			0	249,939,743	246,426,345	(3,513,396)



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912810SP4 US TREASURY BOND						
DTD 08/17/20 1.375 08/15/2050						
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
2,200,000	01/20/21 S SELL 59165	89.1250	0	2,048,240	1,960,750	(87,490)
2,200,000	01/20/21 B BUY 59188	89.1214	0	1,960,671	1,960,671	0
3,500,000	01/21/21 S SELL 59201	89.2188	0	3,170,995	3,122,656	(48,338)
3,500,000	01/21/21 B BUY 59244	89.2044	0	3,122,154	3,122,154	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
3,500,000	01/25/21 S SELL 59285	89.7188	0	3,122,154	3,140,156	18,002
3,500,000	01/25/21 B BUY 59299	89.7152	0	3,140,032	3,140,032	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
3,500,000	01/26/21 S SELL 59319	90.0313	0	3,140,032	3,151,094	11,061
3,500,000	01/26/21 B BUY 59528	90.0060	0	3,150,209	3,150,209	0
3,500,000	02/02/21 S SELL 59545	88.5313	0	3,150,209	3,098,594	(51,615)
3,500,000	02/02/21 B BUY 59586	88.5239	0	3,098,337	3,098,337	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
3,500,000	02/04/21 S SELL 59606	87.5313	0	3,098,337	3,063,594	(34,744)
3,500,000	02/04/21 B BUY 59612	87.5276	0	3,063,467	3,063,467	0
3,500,000	02/05/21 S SELL 59632	86.8125	0	3,063,467	3,038,438	(25,030)
3,500,000	02/05/21 B BUY 59644	86.8015	0	3,038,053	3,038,053	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
3,500,000	02/08/21 S SELL 59661	86.3438	0	3,038,053	3,022,031	(16,022)
3,500,000	02/08/21 B BUY 59703	86.3364	0	3,021,775	3,021,775	0
3,500,000	02/10/21 S SELL 59722	86.7500	0	3,021,775	3,036,250	14,475
3,500,000	02/10/21 B BUY 59814	86.7429	0	3,036,002	3,036,002	0
3,500,000	02/12/21 S SELL 59832	86.7813	0	3,036,002	3,037,344	1,342
3,500,000	02/12/21 B BUY 59844	86.7669	0	3,036,842	3,036,842	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
3,500,000	02/16/21 S SELL 59910	85.0000	0	3,036,842	2,975,000	(61,842)
3,500,000	02/16/21 B BUY 59923	84.9965	0	2,974,876	2,974,876	0
BROKER 9391	CS FIRST BOSTON CORP.					
3,500,000	02/17/21 S SELL 59943	84.5625	0	2,974,876	2,959,688	(15,189)
3,500,000	02/17/21 B BUY 59955	84.5589	0	2,959,563	2,959,563	0
3,500,000	02/18/21 S SELL 59968	84.4063	0	2,959,563	2,954,219	(5,344)
3,500,000	02/18/21 B BUY 59987	84.4026	0	2,954,091	2,954,091	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
3,500,000	02/19/21 S SELL 60005	83.9688	0	2,954,091	2,938,906	(15,184)
3,500,000	02/19/21 B BUY 60203	83.9435	0	2,938,021	2,938,021	0
BROKER 36053	UBS SECURITIES LLC					
3,500,000	02/25/21 S SELL 60220	81.1250	0	2,938,021	2,839,375	(98,646)
3,500,000	02/25/21 B BUY 60301	81.0243	0	2,835,851	2,835,851	0
3,500,000	03/24/21 S SELL 61003	79.2813	0	2,835,851	2,774,844	(61,008)
3,500,000	03/24/21 B BUY 61194	79.1683	0	2,770,890	2,770,890	0
BROKER 2585	BANC OF AMERICA SECURITIES LLC					
3,500,000	04/07/21 S SELL 61317	79.3516	0	2,775,391	2,777,305	1,914
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
3,500,000	04/08/21 B BUY 61301	79.2969	0	2,775,391	2,775,391	0
BROKER 36053	UBS SECURITIES LLC					



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BROKER	3,500,000	04/08/21 B BUY	61346	79.6250	0	2,786,875	2,786,875	0
	4318	BNP PARIBAS NY BRANCH/PARIS BO						
BROKER	3,500,000	04/08/21 S SELL	61368	79.2931	0	2,786,875	2,775,257	(11,618)
	36053	UBS SECURITIES LLC						
BROKER	3,500,000	04/08/21 S SELL	61814	79.5631	0	2,770,890	2,784,707	13,817
	61,700,000	18 TOTAL BUYS			0	52,663,100	52,663,100	0
	65,200,000	19 TOTAL SELLS			0	55,921,664	55,450,208	(471,459)
	126,900,000	SECURITY TOTAL			0	108,584,764	108,113,308	(471,459)
912810SQ2 US TREASURY BOND								
DTD 08/31/20 1.125 08/15/2040								
BROKER	36053	UBS SECURITIES LLC						
	800,000	01/08/21 S SELL	58894	90.9063	0	759,029	727,250	(31,779)
	800,000	01/08/21 B BUY	59519	90.8233	0	726,586	726,586	0
	1,600,000	01/20/21 S SELL	59202	91.3125	0	1,520,241	1,461,000	(59,241)
	1,600,000	01/20/21 B BUY	59520	91.2238	0	1,459,581	1,459,581	0
BROKER	9391	CS FIRST BOSTON CORP.						
	3,300,000	02/09/21 S SELL	59688	89.8125	0	3,130,152	2,963,813	(166,340)
	3,300,000	02/09/21 B BUY	59845	89.7928	0	2,963,163	2,963,163	0
BROKER	36053	UBS SECURITIES LLC						
	1,600,000	02/10/21 S SELL	59764	89.7813	0	1,513,774	1,436,500	(77,274)
	1,600,000	02/10/21 B BUY	60302	89.7214	0	1,435,543	1,435,543	0
BROKER	3162	BARCLAYS CAPITAL INC. FIXED IN						
	1,700,000	02/18/21 S SELL	59969	87.0938	0	1,590,377	1,480,594	(109,784)
	1,700,000	02/18/21 B BUY	60019	87.0821	0	1,480,396	1,480,396	0
BROKER	35648	TORONTO DOMINION BANK						
	1,600,000	02/19/21 S SELL	60047	86.5938	0	1,485,102	1,385,500	(99,602)
	1,600,000	02/19/21 B BUY	60303	86.4232	0	1,382,771	1,382,771	0
BROKER	36053	UBS SECURITIES LLC						
	1,400,000	02/22/21 S SELL	60083	85.9063	0	1,297,084	1,202,688	(94,397)
	1,400,000	02/22/21 B BUY	60304	85.8252	0	1,201,553	1,201,553	0
BROKER	35648	TORONTO DOMINION BANK						
	200,000	02/24/21 S SELL	60188	84.9375	0	185,298	169,875	(15,423)
	200,000	02/24/21 B BUY	60305	84.8159	0	169,632	169,632	0
BROKER	36053	UBS SECURITIES LLC						
	1,200,000	02/25/21 S SELL	60221	83.5625	0	1,111,786	1,002,750	(109,036)
	1,200,000	02/25/21 B BUY	60306	83.4813	0	1,001,776	1,001,776	0
BROKER	4318	BNP PARIBAS NY BRANCH/PARIS BO						
	2,500,000	03/01/21 S SELL	60268	84.1563	0	2,316,222	2,103,906	(212,315)
	2,500,000	03/01/21 B BUY	61109	84.0664	0	2,101,661	2,101,661	0
BROKER	36053	UBS SECURITIES LLC						
	2,600,000	03/03/21 S SELL	60398	83.8750	0	2,398,103	2,180,750	(217,353)
	2,600,000	03/03/21 B BUY	61195	83.7794	0	2,178,264	2,178,264	0
	600,000	03/24/21 S SELL	61004	82.4688	0	543,076	494,813	(48,263)
	600,000	03/24/21 B BUY	61196	82.3774	0	494,264	494,264	0
BROKER	4318	BNP PARIBAS NY BRANCH/PARIS BO						



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	1,500,000 03/31/21 S SELL 61092	81.5938	0	1,357,689	1,223,906	(133,783)
	1,500,000 03/31/21 B BUY 61218	81.5790	0	1,223,685	1,223,685	0
BROKER	3162 BARCLAYS CAPITAL INC. FIXED IN					
	2,400,000 04/01/21 S SELL 61134	82.0313	0	2,139,273	1,968,750	(170,523)
BROKER	36053 UBS SECURITIES LLC					
	7,200,000 04/01/21 S SELL 61259	82.0938	0	6,213,414	5,910,750	(302,664)
BROKER	3162 BARCLAYS CAPITAL INC. FIXED IN					
	2,400,000 04/01/21 B BUY 61302	82.0106	0	1,968,255	1,968,255	0
BROKER	36053 UBS SECURITIES LLC					
	7,200,000 04/01/21 B BUY 62000	82.0053	0	5,904,383	5,904,383	0
BROKER	3162 BARCLAYS CAPITAL INC. FIXED IN					
	2,000,000 04/05/21 S SELL 61235	81.6875	0	1,761,754	1,633,750	(128,004)
	2,000,000 04/05/21 B BUY 61242	81.6846	0	1,633,691	1,633,691	0
BROKER	9391 CS FIRST BOSTON CORP.					
	1,800,000 04/08/21 S SELL 61318	82.3750	0	1,531,728	1,482,750	(48,978)
	1,800,000 04/08/21 B BUY 61347	82.3719	0	1,482,695	1,482,695	0
BROKER	30265 RBS/EQUITY FINANCE					
	8,500,000 04/09/21 S SELL 61421	82.7969	0	7,185,851	7,037,734	(148,116)
BROKER	15726 GOLDMAN SACHS & COMPANY					
	9,710,000 05/11/21 S SELL 62492	82.7188	0	8,043,490	8,031,991	(11,499)
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	34,000,000 17 TOTAL BUYS		0	28,807,899	28,807,899	0
	52,210,000 19 TOTAL SELLS		0	46,083,443	43,899,070	(2,184,374)
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	86,210,000 SECURITY TOTAL		0	74,891,342	72,706,969	(2,184,374)
912810ST6 US TREASURY BOND						
DTD 11/30/20 1.375 11/15/2040						
BROKER	9391 CS FIRST BOSTON CORP.					
	2,870,000 01/04/21 S SELL 58693	98.5625	0	2,829,290	2,828,744	(547)
BROKER	30250 RBC DAIN RAUSCHER					
	180,000 01/04/21 B BUY 58752	98.9178	0	178,052	178,052	0
BROKER	9391 CS FIRST BOSTON CORP.					
	2,870,000 01/04/21 B BUY 58869	98.5386	0	2,828,058	2,828,058	0
BROKER	30250 RBC DAIN RAUSCHER					
	110,000 01/05/21 B BUY 58778	97.8235	0	107,606	107,606	0
	110,000 01/05/21 B BUY 58779	97.8472	0	107,632	107,632	0
	200,000 01/05/21 B BUY 58780	98.0077	0	196,015	196,015	0
	300,000 01/06/21 B BUY 58809	96.5855	0	289,756	289,756	0
BROKER	9391 CS FIRST BOSTON CORP.					
	900,000 01/08/21 S SELL 58860	95.4375	0	879,062	858,938	(20,124)
BROKER	36053 UBS SECURITIES LLC					
	2,870,000 01/08/21 S SELL 58896	95.6563	0	2,828,058	2,745,334	(82,723)
BROKER	9391 CS FIRST BOSTON CORP.					
	900,000 01/08/21 B BUY 58991	95.4166	0	858,750	858,750	0
BROKER	36053 UBS SECURITIES LLC					
	2,870,000 01/08/21 B BUY 59521	95.5509	0	2,742,310	2,742,310	0
BROKER	17706 HSBC SECURITIES					



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					BASED ON MARKET VALUE OF		213,811,158	5% VALUE OF		10,690,557
DESCRIPTION OF ASSET					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED					SELLING PRICE				OR (LOSS)	
BROKER 30250	1,000	01/11/21	B BUY	58908	94.9770	0	950	950	0	
			RBC DAIN RAUSCHER							
BROKER 36053	119,000	01/11/21	B BUY	58909	94.9800	0	113,026	113,026	0	
			UBS SECURITIES LLC							
BROKER 30250	1,020,000	01/20/21	S SELL	59203	95.5625	0	972,726	974,738	2,012	
	1,020,000	01/20/21	B BUY	59522	95.4503	0	973,593	973,593	0	
	2,870,000	02/10/21	S SELL	59765	93.4688	0	2,742,310	2,682,553	(59,757)	
	2,870,000	02/10/21	B BUY	60307	93.3945	0	2,680,421	2,680,421	0	
			RBC DAIN RAUSCHER							
	556,000	02/12/21	B BUY	59846	92.7735	0	515,821	515,821	0	
BROKER 9391	844,000	02/12/21	B BUY	59847	92.7673	0	782,956	782,956	0	
			CS FIRST BOSTON CORP.							
BROKER 36053	1,400,000	02/16/21	S SELL	59911	91.7813	0	1,298,777	1,284,938	(13,840)	
	1,400,000	02/16/21	B BUY	60063	91.7566	0	1,284,593	1,284,593	0	
BROKER 31391	2,420,000	02/22/21	S SELL	60084	89.7813	0	2,258,186	2,172,706	(85,480)	
	2,420,000	02/22/21	B BUY	60308	89.6812	0	2,170,285	2,170,285	0	
	2,870,000	03/03/21	S SELL	60399	87.7500	0	2,680,421	2,518,425	(161,996)	
	2,870,000	03/03/21	B BUY	61197	87.6319	0	2,515,036	2,515,036	0	
	2,420,000	03/22/21	S SELL	60870	85.5000	0	2,170,285	2,069,100	(101,185)	
	2,420,000	03/22/21	B BUY	61198	85.3911	0	2,066,464	2,066,464	0	
	2,870,000	04/01/21	S SELL	61260	85.8750	0	2,515,036	2,464,613	(50,424)	
	2,870,000	04/01/21	B BUY	62001	85.7661	0	2,461,487	2,461,487	0	
			SALOMON SMITH BARNEY INC.							
	1,200,000	04/07/21	S SELL	61320	86.1250	0	1,033,313	1,033,500	188	
	1,200,000	04/07/21	S SELL	61321	85.8516	0	1,033,313	1,030,219	(3,094)	
			BNP PARIBAS NY BRANCH/PARIS BO							
BROKER 4318	2,400,000	04/08/21	B BUY	61303	86.1094	0	2,066,625	2,066,625	0	
			UBS SECURITIES LLC							
BROKER 4318	2,400,000	04/08/21	B BUY	61348	86.3125	0	2,071,500	2,071,500	0	
			BNP PARIBAS NY BRANCH/PARIS BO							
BROKER 27312	2,400,000	04/08/21	S SELL	61369	86.1056	0	2,071,500	2,066,533	(4,967)	
			NOMURA SECURITIES INTL. INC.							
BROKER 36053	2,000,000	04/08/21	S SELL	61370	86.1875	0	1,723,750	1,723,750	0	
	890,000	04/08/21	S SELL	61394	86.5781	0	767,069	770,545	3,477	
BROKER 35648	2,400,000	04/08/21	S SELL	61747	86.2653	0	2,054,398	2,070,368	15,970	
			TORONTO DOMINION BANK							
BROKER 36053	2,890,000	04/09/21	B BUY	61349	86.1875	0	2,490,819	2,490,819	0	
			UBS SECURITIES LLC							
BROKER 35648	2,870,000	04/09/21	B BUY	61399	86.5000	0	2,482,550	2,482,550	0	
			TORONTO DOMINION BANK							
BROKER 36053	2,890,000	04/09/21	S SELL	61422	86.1760	0	2,499,831	2,490,485	(9,346)	
			UBS SECURITIES LLC							
BROKER 4318	2,870,000	04/09/21	S SELL	62002	86.4129	0	2,456,475	2,480,050	23,576	
			BNP PARIBAS NY BRANCH/PARIS BO							
	20,000	04/12/21	B BUY	61400	86.4063	0	17,281	17,281	0	
	20,000	04/12/21	S SELL	61714	86.3681	0	17,078	17,274	195	



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IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
-----				-----	-----	-----	-----	
35,510,000			24 TOTAL BUYS	0	32,001,586	32,001,586	0	
38,380,000			19 TOTAL SELLS	0	34,830,878	34,282,813	(548,065)	
-----				-----	-----	-----	-----	
73,890,000			SECURITY TOTAL	0	66,832,464	66,284,399	(548,065)	
912810SU3 US TREASURY BOND								
DTD 02/16/21 1.875 02/15/2051								
BROKER	15726	GOLDMAN SACHS & COMPANY						
	7,000	04/19/21	B BUY 61610	90.9570	0	6,367	6,367	0
BROKER	30250	RBC DAIN RAUSCHER						
	2,593,000	04/19/21	B BUY 61611	90.9508	0	2,358,353	2,358,353	0
BROKER	3162	BARCLAYS CAPITAL INC. FIXED IN						
	2,600,000	04/21/21	S SELL 61663	91.5625	0	2,364,720	2,380,625	15,905
	2,600,000	04/21/21	B BUY 61684	91.5573	0	2,380,489	2,380,489	0
	2,600,000	04/22/21	S SELL 61715	91.6563	0	2,380,489	2,383,063	2,574
	2,600,000	04/22/21	B BUY 61727	91.6510	0	2,382,926	2,382,926	0
	2,600,000	04/23/21	S SELL 61738	92.1563	0	2,382,926	2,396,063	13,136
	2,600,000	04/23/21	B BUY 61751	92.1406	0	2,395,654	2,395,654	0
BROKER	4318	BNP PARIBAS NY BRANCH/PARIS BO						
	2,600,000	04/26/21	S SELL 61815	91.5000	0	2,395,654	2,379,000	(16,654)
	2,600,000	04/26/21	B BUY 61828	91.4947	0	2,378,863	2,378,863	0
BROKER	3162	BARCLAYS CAPITAL INC. FIXED IN						
	2,600,000	04/27/21	S SELL 61835	91.7188	0	2,378,863	2,384,688	5,825
	2,600,000	04/27/21	B BUY 61843	91.7135	0	2,384,550	2,384,550	0
	2,600,000	04/28/21	S SELL 61867	90.8438	0	2,384,550	2,361,938	(22,613)
	2,600,000	04/28/21	B BUY 61879	90.8384	0	2,361,799	2,361,799	0
	2,600,000	04/29/21	S SELL 61893	90.5625	0	2,361,799	2,354,625	(7,174)
	2,600,000	04/29/21	B BUY 61915	90.5571	0	2,354,486	2,354,486	0
	2,600,000	04/30/21	S SELL 61931	90.7813	0	2,354,486	2,360,313	5,827
	2,600,000	04/30/21	B BUY 61959	90.7654	0	2,359,901	2,359,901	0
	2,600,000	05/03/21	S SELL 61975	90.6563	0	2,359,901	2,357,063	(2,838)
	2,600,000	05/03/21	B BUY 62007	90.6508	0	2,356,922	2,356,922	0
	2,600,000	05/04/21	S SELL 62030	91.4375	0	2,356,922	2,377,375	20,453
	2,600,000	05/04/21	B BUY 62038	91.4320	0	2,377,232	2,377,232	0
BROKER	37549	WELLS FARGO SECURITIES, LLC						
	500,000	05/04/21	B BUY 62039	91.7031	0	458,516	458,516	0
BROKER	30250	RBC DAIN RAUSCHER						
	17,300,000	05/04/21	B BUY 62040	91.6578	0	15,856,792	15,856,792	0
BROKER	4318	BNP PARIBAS NY BRANCH/PARIS BO						
	4,400,000	05/05/21	S SELL 62050	91.3438	0	4,031,724	4,019,125	(12,599)
	4,400,000	05/05/21	B BUY 62067	91.3383	0	4,018,887	4,018,887	0
BROKER	25842	MORGAN STANLEY & CO.						
	6,000,000	05/05/21	B BUY 62068	91.7656	0	5,505,938	5,505,938	0
BROKER	27002	NESBITT BURNS SECURITIES INC.						
	6,700,000	05/05/21	B BUY 62069	91.7461	0	6,146,988	6,146,988	0
BROKER	4318	BNP PARIBAS NY BRANCH/PARIS BO						
	6,800,000	05/06/21	S SELL 62106	91.8438	0	6,231,477	6,245,375	13,898



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IDENTITY OF PARTY INVOLVED				PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
6,800,000		05/06/21 B BUY		62123	91.8384	0	6,245,011	6,245,011	0
BROKER 34044		STATE STREET BANK AND TRUST							
100,000		05/11/21 S SELL		62493	89.8633	0	91,680	89,863	(1,817)
BROKER 30250		RBC DAIN RAUSCHER							
33,000,000		05/11/21 S SELL		62494	89.8874	0	30,254,483	29,662,834	(591,648)
70,300,000		18 TOTAL BUYS			0	64,329,674	64,329,674	0	
70,300,000		14 TOTAL SELLS			0	64,329,674	63,751,950	(577,725)	
140,600,000		SECURITY TOTAL			0	128,659,348	128,081,624	(577,725)	
912810SW9 US TREASURY BOND									
DTD 03/01/21 1.875 02/15/2041									
BROKER 30265		RBS/EQUITY FINANCE							
200,000		02/17/21 B BUY		60243	99.4705	0	198,941	198,941	0
BROKER 15726		GOLDMAN SACHS & COMPANY							
900,000		02/17/21 B BUY		60244	99.2561	0	893,305	893,305	0
BROKER 30250		RBC DAIN RAUSCHER							
189,000		02/24/21 B BUY		60245	96.1927	0	181,804	181,804	0
211,000		02/26/21 B BUY		60246	96.3707	0	203,342	203,342	0
200,000		02/26/21 B BUY		60247	96.5028	0	193,006	193,006	0
1,000		03/16/21 B BUY		60697	93.4310	0	934	934	0
BROKER 7006		CHASE SECURITIES INC							
80,000		03/16/21 B BUY		60698	93.4297	0	74,744	74,744	0
BROKER 15726		GOLDMAN SACHS & COMPANY							
19,000		03/16/21 B BUY		60699	93.4922	0	17,764	17,764	0
BROKER 31391		SALOMON SMITH BARNEY INC.							
400,000		03/16/21 B BUY		61077	93.4006	0	373,602	373,602	0
BROKER 30265		RBS/EQUITY FINANCE							
700,000		04/07/21 S SELL		61322	93.9375	0	680,095	657,563	(22,533)
BROKER 27312		NOMURA SECURITIES INTL. INC.							
500,000		04/08/21 S SELL		61372	94.7031	0	485,782	473,516	(12,267)
700,000		04/09/21 S SELL		61423	94.6406	0	680,095	662,484	(17,611)
300,000		04/09/21 S SELL		61424	94.3906	0	291,469	283,172	(8,297)
BROKER 4325		BNP PARIBAS SECURITIES BOND							
16,000		04/12/21 B BUY		61439	94.1875	0	15,070	15,070	0
BROKER 17706		HSBC SECURITIES							
9,000		04/12/21 B BUY		61440	94.2969	0	8,487	8,487	0
BROKER 30250		RBC DAIN RAUSCHER							
14,000		04/12/21 B BUY		61441	94.1904	0	13,187	13,187	0
200,000		04/12/21 B BUY		61442	94.2457	0	188,491	188,491	0
500,000		04/12/21 B BUY		61443	94.1651	0	470,826	470,826	0
1,391,000		04/12/21 B BUY		61444	94.2409	0	1,310,891	1,310,891	0
BROKER 32570		SG AMERICAS SECURITIES							
10,200,000		04/20/21 B BUY		61652	95.6055	0	9,751,758	9,751,758	0
BROKER 3162		BARCLAYS CAPITAL INC. FIXED IN							
700,000		04/21/21 S SELL		61664	95.5313	0	667,567	668,719	1,152
BROKER 36053		UBS SECURITIES LLC							



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BROKER 3162	1,900,000	04/21/21	S SELL 61716	95.6563	0	1,811,967	1,817,469	5,502
	700,000	04/21/21	B BUY 61728	95.5209	0	668,646	668,646	0
BROKER 36053	1,900,000	04/21/21	B BUY 62003	95.1995	0	1,808,790	1,808,790	0
	600,000	04/23/21	S SELL 61739	96.0938	0	572,262	576,563	4,300
BROKER 9391	600,000	04/23/21	B BUY 61752	96.0782	0	576,469	576,469	0
	1,100,000	04/26/21	S SELL 61816	95.5313	0	1,049,591	1,050,844	1,253
BROKER 3162	1,100,000	04/26/21	B BUY 61829	95.5261	0	1,050,787	1,050,787	0
	1,100,000	04/27/21	S SELL 61836	95.7813	0	1,049,717	1,053,594	3,877
BROKER 3162	1,100,000	04/27/21	B BUY 61844	95.7760	0	1,053,536	1,053,536	0
	1,100,000	04/28/21	S SELL 61868	94.9688	0	1,050,120	1,044,656	(5,464)
BROKER 9391	1,100,000	04/28/21	B BUY 61880	94.9634	0	1,044,598	1,044,598	0
	1,600,000	04/29/21	S SELL 61894	94.6563	0	1,526,600	1,514,500	(12,100)
BROKER 9391	1,600,000	04/29/21	B BUY 61916	94.6510	0	1,514,415	1,514,415	0
	1,700,000	04/30/21	S SELL 61932	94.9375	0	1,620,026	1,613,938	(6,089)
BROKER 35648	1,700,000	04/30/21	B BUY 61960	94.9222	0	1,613,677	1,613,677	0
	1,700,000	05/03/21	S SELL 61976	95.2500	0	1,618,992	1,619,250	258
BROKER 9391	1,700,000	05/03/21	B BUY 62008	95.2449	0	1,619,164	1,619,164	0
	1,700,000	05/04/21	S SELL 62031	95.2188	0	1,619,020	1,618,719	(301)
BROKER 7006	600,000	05/04/21	B BUY 62041	95.6406	0	573,844	573,844	0
	17,000,000	05/04/21	B BUY 62042	95.6173	0	16,254,936	16,254,936	0
BROKER 9391	1,700,000	05/04/21	B BUY 62433	95.1829	0	1,618,109	1,618,109	0
	1,900,000	05/05/21	B BUY 62070	95.6250	0	1,816,875	1,816,875	0
BROKER 30250	1,900,000	05/05/21	S SELL 62620	95.2385	0	1,808,790	1,809,531	742
	29,000,000	05/11/21	S SELL 62495	94.4536	0	27,689,918	27,391,546	(298,372)
BROKER 32570	930,000	05/11/21	S SELL 62496	94.4453	0	887,987	878,341	(9,646)
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47,230,000				29	0	45,109,998	45,109,998	0
47,230,000				17	0	45,109,998	44,734,405	(375,596)
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94,460,000				SECURITY TOTAL		0	89,844,403	(375,596)



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912828294 US TREASURY NOTE						
DTD 02/15/20 1.500 02/15/2030						
BROKER 9391	CS FIRST BOSTON CORP.					
5,400,000	01/05/21 S SELL 58767	105.6563	0	5,720,757	5,705,438	(15,320)
5,400,000	01/05/21 B BUY 58910	105.6308	0	5,704,064	5,704,064	0
BROKER 35648	TORONTO DOMINION BANK					
300,000	01/08/21 S SELL 58861	104.2813	0	317,065	312,844	(4,221)
BROKER 7006	CHASE SECURITIES INC					
500,000	01/08/21 S SELL 58898	104.0820	0	528,441	520,410	(8,031)
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
400,000	01/08/21 S SELL 58899	104.0703	0	422,753	416,281	(6,471)
BROKER 36053	UBS SECURITIES LLC					
1,110,000	01/08/21 S SELL 58905	104.0000	0	1,158,226	1,154,400	(3,826)
BROKER 35648	TORONTO DOMINION BANK					
300,000	01/08/21 B BUY 59523	103.9501	0	311,850	311,850	0
BROKER 36053	UBS SECURITIES LLC					
1,110,000	01/08/21 B BUY 59524	103.8872	0	1,153,147	1,153,147	0
BROKER 9391	CS FIRST BOSTON CORP.					
900,000	01/11/21 B BUY 58871	104.0313	0	936,281	936,281	0
900,000	01/11/21 S SELL 58934	104.0274	0	950,677	936,247	(14,431)
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
4,500,000	01/11/21 S SELL 58935	103.8750	0	4,753,387	4,674,375	(79,012)
4,500,000	01/11/21 B BUY 59301	103.8236	0	4,672,063	4,672,063	0
BROKER 2585	BANC OF AMERICA SECURITIES LLC					
1,300,000	01/14/21 S SELL 59097	103.8594	0	1,354,031	1,350,172	(3,859)
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
1,300,000	01/15/21 B BUY 59052	104.1563	0	1,354,031	1,354,031	0
BROKER 10032	DEUTSCHE BANK SECURITIES INC.					
398,000	01/15/21 S SELL 59144	104.1523	0	413,920	414,526	606
BROKER 32570	SG AMERICAS SECURITIES					
402,000	01/15/21 S SELL 59145	104.1523	0	418,080	418,692	612
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
1,300,000	01/15/21 S SELL 59321	104.1137	0	1,349,707	1,353,478	3,770
800,000	01/19/21 B BUY 59102	104.0000	0	832,000	832,000	0
BROKER 10032	DEUTSCHE BANK SECURITIES INC.					
550,000	01/19/21 S SELL 59180	104.1172	0	572,430	572,645	215
550,000	01/19/21 S SELL 59181	104.1094	0	572,430	572,602	172
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
800,000	01/19/21 S SELL 59322	103.9727	0	830,589	831,782	1,193
1,100,000	01/20/21 B BUY 59149	104.0781	0	1,144,859	1,144,859	0
1,100,000	01/20/21 S SELL 59323	104.0547	0	1,142,060	1,144,602	2,542
BROKER 35648	TORONTO DOMINION BANK					
1,300,000	01/26/21 S SELL 59324	104.6563	0	1,349,707	1,360,531	10,824
1,300,000	01/26/21 B BUY 59345	104.6523	0	1,360,480	1,360,480	0
600,000	01/27/21 S SELL 59368	104.9063	0	627,914	629,438	1,524
600,000	01/27/21 B BUY 59563	104.8800	0	629,280	629,280	0
BROKER 9391	CS FIRST BOSTON CORP.					
700,000	01/28/21 S SELL 59401	104.8438	0	732,566	733,906	1,340



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					BASED ON MARKET VALUE OF		213,811,158	5% VALUE OF	10,690,557	
DESCRIPTION OF ASSET					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
IDENTITY OF PARTY INVOLVED					SELLING PRICE					
	700,000	01/28/21	B BUY	59421	104.8400	0	733,880	733,880	0	
	700,000	01/29/21	S SELL	59440	104.4063	0	733,880	730,844	(3,036)	
	700,000	01/29/21	B BUY	59480	104.3948	0	730,764	730,764	0	
	700,000	02/02/21	S SELL	59547	104.0000	0	730,764	728,000	(2,764)	
	700,000	02/02/21	B BUY	59673	103.9741	0	727,819	727,819	0	
	1,300,000	02/09/21	S SELL	59690	103.7188	0	1,357,099	1,348,344	(8,755)	
	1,300,000	02/09/21	B BUY	59707	103.7149	0	1,348,294	1,348,294	0	
	1,300,000	02/10/21	S SELL	59725	103.8750	0	1,348,294	1,350,375	2,081	
BROKER	9160	CREDIT SUISSE AG, NEW YORK BRA								
	1,300,000	02/10/21	B BUY	59849	103.8524	0	1,350,081	1,350,081	0	
BROKER	3162	BARCLAYS CAPITAL INC. FIXED IN								
	2,410,000	02/16/21	S SELL	59913	103.0625	0	2,503,229	2,483,806	(19,422)	
	2,410,000	02/16/21	B BUY	60022	103.0395	0	2,483,253	2,483,253	0	
BROKER	4318	BNP PARIBAS NY BRANCH/PARIS BO								
	2,410,000	02/22/21	S SELL	60049	102.2188	0	2,483,253	2,463,472	(19,781)	
	2,410,000	02/22/21	B BUY	60248	102.1915	0	2,462,816	2,462,816	0	
BROKER	35648	TORONTO DOMINION BANK								
	2,410,000	03/01/21	S SELL	60270	101.2500	0	2,462,816	2,440,125	(22,691)	
	2,410,000	03/01/21	B BUY	60389	101.2382	0	2,439,842	2,439,842	0	
BROKER	36053	UBS SECURITIES LLC								
	2,410,000	03/03/21	S SELL	60402	101.0000	0	2,439,842	2,434,100	(5,742)	
	2,410,000	03/03/21	B BUY	61199	100.8716	0	2,431,006	2,431,006	0	
BROKER	32570	SG AMERICAS SECURITIES								
	363,000	04/12/21	S SELL	61458	99.3594	0	367,401	360,675	(6,726)	
BROKER	34044	STATE STREET BANK AND TRUST								
	2,347,000	04/12/21	S SELL	61459	99.3437	0	2,375,455	2,331,598	(43,857)	
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	31,650,000		19	TOTAL BUYS		0	32,805,810	32,805,810	0	
	38,460,000		28	TOTAL SELLS		0	40,016,773	39,773,708	(243,066)	
-----					-----		-----		-----	
	70,110,000			SECURITY TOTAL		0	72,822,583	72,579,518	(243,066)	
91282CAE1 US TREASURY NOTE										
DTD 08/17/20 0.625 08/15/2030										
BROKER	3162	BARCLAYS CAPITAL INC. FIXED IN								
	4,300,000	03/11/21	S SELL	60557	92.6250	0	4,183,925	3,982,875	(201,050)	
	4,300,000	03/11/21	B BUY	60577	92.6233	0	3,982,802	3,982,802	0	
	3,200,000	03/12/21	S SELL	60593	91.8125	0	2,963,946	2,938,000	(25,946)	
	3,200,000	03/12/21	B BUY	60605	91.8070	0	2,937,824	2,937,824	0	
	2,700,000	03/15/21	S SELL	60634	91.5938	0	2,484,427	2,473,031	(11,396)	
	2,700,000	03/15/21	B BUY	60652	91.5920	0	2,472,983	2,472,983	0	
	3,100,000	03/16/21	S SELL	60677	91.7500	0	2,844,240	2,844,250	10	
	3,100,000	03/16/21	B BUY	60700	91.7482	0	2,844,195	2,844,195	0	
BROKER	7006	CHASE SECURITIES INC								
	4,300,000	03/16/21	S SELL	60717	91.5469	0	3,945,191	3,936,516	(8,676)	
-----					-----		-----		-----	
	13,300,000		4	TOTAL BUYS		0	12,237,804	12,237,804	0	
	17,600,000		5	TOTAL SELLS		0	16,421,729	16,174,672	(247,058)	



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IDENTITY OF PARTY INVOLVED		PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
-----		-----		-----	-----	-----
30,900,000		SECURITY TOTAL		0	28,412,476	(247,058)
91282CAV3 US TREASURY NOTE		DTD 11/16/20 0.875 11/15/2030				
BROKER 30250	RBC DAIN RAUSCHER					
900,000	01/08/21 B BUY 58870	97.8566	0	880,710	880,710	0
BROKER 31391	SALOMON SMITH BARNEY INC.					
900,000	01/08/21 S SELL 58897	97.7969	0	880,710	880,172	(538)
BROKER 15726	GOLDMAN SACHS & COMPANY					
500,000	01/12/21 B BUY 59051	97.3219	0	486,610	486,610	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
500,000	01/20/21 S SELL 59166	97.9063	0	486,610	489,531	2,922
500,000	01/20/21 B BUY 59189	97.9039	0	489,519	489,519	0
500,000	01/21/21 S SELL 59204	98.0313	0	489,519	490,156	637
500,000	01/21/21 B BUY 59218	98.0288	0	490,144	490,144	0
BROKER 9391	CS FIRST BOSTON CORP.					
500,000	01/25/21 S SELL 59286	98.1563	0	490,144	490,781	637
500,000	01/25/21 B BUY 59300	98.1539	0	490,769	490,769	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
500,000	01/26/21 S SELL 59320	98.3750	0	490,769	491,875	1,106
500,000	01/26/21 B BUY 59344	98.3726	0	491,863	491,863	0
500,000	01/27/21 S SELL 59367	98.5938	0	491,863	492,969	1,106
500,000	01/27/21 B BUY 59381	98.5913	0	492,957	492,957	0
500,000	01/28/21 S SELL 59400	98.7188	0	492,957	493,594	637
500,000	01/28/21 B BUY 59420	98.7163	0	493,582	493,582	0
500,000	01/29/21 S SELL 59439	98.1875	0	493,582	490,938	(2,644)
500,000	01/29/21 B BUY 59479	98.1803	0	490,902	490,902	0
500,000	02/02/21 S SELL 59546	97.8750	0	490,902	489,375	(1,527)
500,000	02/02/21 B BUY 59562	97.8712	0	489,356	489,356	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
500,000	02/04/21 S SELL 59607	97.5313	0	489,356	487,656	(1,700)
500,000	02/04/21 B BUY 59645	97.5205	0	487,602	487,602	0
BROKER 3162	BARCLAYS CAPITAL INC. FIXED IN					
500,000	02/08/21 S SELL 59662	97.1250	0	487,602	485,625	(1,977)
500,000	02/08/21 B BUY 59672	97.1224	0	485,612	485,612	0
500,000	02/09/21 S SELL 59689	97.4688	0	485,612	487,344	1,732
500,000	02/09/21 B BUY 59704	97.4663	0	487,331	487,331	0
500,000	02/10/21 S SELL 59723	97.3750	0	487,331	486,875	(456)
500,000	02/10/21 B BUY 59746	97.3723	0	486,862	486,862	0
500,000	02/12/21 S SELL 59833	97.5625	0	486,862	487,813	951
500,000	02/12/21 B BUY 59848	97.5526	0	487,763	487,763	0
500,000	02/16/21 S SELL 59912	96.6563	0	487,763	483,281	(4,482)
500,000	02/16/21 B BUY 59924	96.6539	0	483,270	483,270	0
BROKER 4318	BNP PARIBAS NY BRANCH/PARIS BO					
500,000	02/17/21 S SELL 59944	96.3438	0	483,270	481,719	(1,551)
500,000	02/17/21 B BUY 59956	96.3413	0	481,706	481,706	0
500,000	02/18/21 S SELL 59970	96.3750	0	481,706	481,875	169



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	500,000	02/18/21	B BUY	59988	96.3723	0	481,862	481,862	0	
	500,000	02/19/21	S SELL	60006	96.2500	0	481,862	481,250	(612)	
	500,000	02/19/21	B BUY	60020	96.2423	0	481,212	481,212	0	
	500,000	02/22/21	S SELL	60048	95.5625	0	481,212	477,813	(3,399)	
	500,000	02/22/21	B BUY	60124	95.5546	0	477,773	477,773	0	
BROKER 3162		BARCLAYS CAPITAL INC. FIXED IN								
	500,000	03/01/21	S SELL	60269	95.1250	0	477,773	475,625	(2,148)	
	500,000	03/01/21	B BUY	60328	95.1222	0	475,611	475,611	0	
BROKER 4318		BNP PARIBAS NY BRANCH/PARIS BO								
	500,000	03/04/21	S SELL	60400	94.8125	0	475,611	474,063	(1,549)	
	500,000	03/04/21	B BUY	60410	94.8100	0	474,050	474,050	0	
BROKER 3162		BARCLAYS CAPITAL INC. FIXED IN								
	500,000	03/11/21	S SELL	60558	94.5625	0	474,050	472,813	(1,237)	
	500,000	03/11/21	B BUY	60578	94.5599	0	472,799	472,799	0	
BROKER 27312		NOMURA SECURITIES INTL. INC.								
	500,000	03/12/21	S SELL	60594	93.7500	0	472,799	468,750	(4,049)	
	500,000	03/12/21	B BUY	60606	93.7423	0	468,711	468,711	0	
BROKER 3162		BARCLAYS CAPITAL INC. FIXED IN								
	500,000	03/15/21	S SELL	60635	93.5000	0	468,711	467,500	(1,211)	
	500,000	03/15/21	B BUY	60653	93.4974	0	467,487	467,487	0	
BROKER 10032		DEUTSCHE BANK SECURITIES INC.								
	500,000	03/15/21	S SELL	60678	93.5859	0	467,487	467,930	443	
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	12,900,000		25	TOTAL BUYS		0	12,496,063	12,496,063	0	
	12,900,000		25	TOTAL SELLS		0	12,496,063	12,477,323	(18,740)	
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	25,800,000			SECURITY TOTAL		0	24,992,126	24,973,386	(18,740)	
91282CBL4 US TREASURY NOTE										
DTD 02/16/21 1.125 02/15/2031										
BROKER 30250		RBC DAIN RAUSCHER								
	900,000	03/01/21	B BUY	60329	97.3284	0	875,955	875,955	0	
BROKER 4318		BNP PARIBAS NY BRANCH/PARIS BO								
	900,000	03/04/21	S SELL	60401	96.9063	0	875,955	872,156	(3,799)	
	900,000	03/04/21	B BUY	60411	96.8937	0	872,043	872,043	0	
BROKER 3162		BARCLAYS CAPITAL INC. FIXED IN								
	900,000	03/11/21	S SELL	60559	96.5625	0	872,043	869,063	(2,981)	
	900,000	03/11/21	B BUY	60579	96.5555	0	869,000	869,000	0	
BROKER 4318		BNP PARIBAS NY BRANCH/PARIS BO								
	900,000	03/12/21	S SELL	60595	95.6875	0	869,000	861,188	(7,812)	
	900,000	03/12/21	B BUY	60607	95.6734	0	861,061	861,061	0	
BROKER 27312		NOMURA SECURITIES INTL. INC.								
	900,000	03/15/21	S SELL	60636	95.5000	0	861,061	859,500	(1,561)	
	900,000	03/15/21	B BUY	60654	95.4967	0	859,470	859,470	0	
BROKER 4318		BNP PARIBAS NY BRANCH/PARIS BO								
	900,000	03/16/21	S SELL	60682	95.6563	0	859,470	860,906	1,436	
	900,000	03/16/21	B BUY	60702	95.6529	0	860,876	860,876	0	
BROKER 27312		NOMURA SECURITIES INTL. INC.								



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BROKER 3162	900,000	03/23/21	S SELL 60871	95.4375	0	860,876	858,938	(1,938)	
	900,000	03/23/21	B BUY 60884	95.4338	0	858,904	858,904	0	
	900,000	03/30/21	S SELL 61064	94.2188	0	858,904	847,969	(10,936)	
	900,000	03/30/21	B BUY 61078	94.2151	0	847,936	847,936	0	
BROKER 4318	900,000	03/31/21	S SELL 61093	94.6563	0	847,936	851,906	3,970	
	900,000	03/31/21	B BUY 61110	94.6522	0	851,870	851,870	0	
	900,000	04/01/21	S SELL 61135	94.6250	0	851,870	851,625	(245)	
	900,000	04/01/21	B BUY 61219	94.6086	0	851,477	851,477	0	
BROKER 35648	900,000	04/05/21	S SELL 61236	94.6563	0	851,477	851,906	429	
	900,000	04/05/21	B BUY 61243	94.6516	0	851,864	851,864	0	
	900,000	04/06/21	S SELL 61261	94.8438	0	851,864	853,594	1,730	
	900,000	04/06/21	B BUY 61273	94.8393	0	853,554	853,554	0	
BROKER 3162	900,000	04/07/21	S SELL 61288	95.2188	0	853,554	856,969	3,415	
	900,000	04/07/21	B BUY 61304	95.2147	0	856,932	856,932	0	
	900,000	04/08/21	S SELL 61323	95.2813	0	856,932	857,531	599	
	900,000	04/08/21	B BUY 61350	95.2773	0	857,496	857,496	0	
BROKER 4318	900,000	04/09/21	S SELL 61373	95.1563	0	857,496	856,406	(1,090)	
	900,000	04/09/21	B BUY 61401	95.1450	0	856,305	856,305	0	
	900,000	04/12/21	S SELL 61456	94.9832	0	856,305	854,849	(1,456)	
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13,500,000				15	0	12,884,743	12,884,743	0	
13,500,000				15	0	12,884,743	12,864,506	(20,239)	
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27,000,000				SECURITY TOTAL		0	25,769,486	25,749,249	(20,239)
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922040100 VANGUARD INSTITUTIONAL INDEX FUND									
#94									
BROKER 5200	MISCELLANEOUS								
	30	03/25/21	B BUYNC 163	339.6068	0	10,174	10,174	0	
	241	03/25/21	B BUYNC 164	339.6102	0	81,921	81,921	0	
	659	03/25/21	B BUYNC 165	339.6100	0	223,944	223,944	0	
BROKER	0	03/25/21	S RGAIN 167	.0000	0	0	10,174	10,174	
	0	03/25/21	S RGAIN 168	.0000	0	0	223,944	223,944	
BROKER 5200	MISCELLANEOUS								
	66,274	05/03/21	S SELL 170	366.5100	0	8,492,713	24,290,012	15,797,299	
-----				-----		-----		-----	
930				3	0	316,039	316,039	0	
66,274				3	0	8,492,713	24,524,130	16,031,417	
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67,204				SECURITY TOTAL		0	24,840,169	16,031,417	



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IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	SELLING PRICE				OR (LOSS)
992995936	WELLS FARGO BANK COLLATERALIZED					
	INSTITUTIONAL BANK DEPOSIT ACCOUNT					
BROKER 1	CASH SWEEP TRADES					
	206 01/04/21 B BUY 984	1.0000	0	206	206	0
	14 01/04/21 B BUY 10791	1.0000	0	14	14	0
	956 01/04/21 B BUY 13383	1.0000	0	956	956	0
	126,911 01/04/21 B BUY 58678	1.0000	0	126,911	126,911	0
	98,695 01/05/21 B BUY 58753	1.0000	0	98,695	98,695	0
	32 01/06/21 B BUY 13387	1.0000	0	32	32	0
	923,072 01/06/21 S SELL 58795	1.0000	0	923,072	923,072	0
	1,596 01/07/21 B BUY 13389	1.0000	0	1,596	1,596	0
	81,470 01/07/21 S SELL 58832	1.0000	0	81,470	81,470	0
	263 01/08/21 B BUY 13394	1.0000	0	263	263	0
	745,790 01/08/21 B BUY 58843	1.0000	0	745,790	745,790	0
	927,990 01/11/21 B BUY 58872	1.0000	0	927,990	927,990	0
	200,550 01/12/21 S SELL 10793	1.0000	0	200,550	200,550	0
	815,147 01/12/21 S SELL 58937	1.0000	0	815,147	815,147	0
	20,518 01/13/21 B BUY 13396	1.0000	0	20,518	20,518	0
	145,367 01/13/21 B BUY 58946	1.0000	0	145,367	145,367	0
	1,182,429 01/14/21 S SELL 59018	1.0000	0	1,182,429	1,182,429	0
	5,350 01/15/21 B BUY 13400	1.0000	0	5,350	5,350	0
	92,712 01/15/21 S SELL 59083	1.0000	0	92,712	92,712	0
	914 01/19/21 B BUY 10795	1.0000	0	914	914	0
	323,057 01/19/21 S SELL 59128	1.0000	0	323,057	323,057	0
	873,906 01/20/21 S SELL 59169	1.0000	0	873,906	873,906	0
	26,206 01/21/21 B BUY 13408	1.0000	0	26,206	26,206	0
	39,079 01/21/21 B BUY 59190	1.0000	0	39,079	39,079	0
	54,634 01/22/21 S SELL 59236	1.0000	0	54,634	54,634	0
	22,998 01/25/21 S SELL 10799	1.0000	0	22,998	22,998	0
	497,701 01/25/21 B BUY 59245	1.0000	0	497,701	497,701	0
	252,498 01/26/21 S SELL 59326	1.0000	0	252,498	252,498	0
	245,202 01/27/21 S SELL 59369	1.0000	0	245,202	245,202	0
	23,405 01/28/21 S SELL 13412	1.0000	0	23,405	23,405	0
	1,791,591 01/28/21 B BUY 59382	1.0000	0	1,791,591	1,791,591	0
	11,143 01/29/21 S SELL 13418	1.0000	0	11,143	11,143	0
	473,481 01/29/21 S SELL 59442	1.0000	0	473,481	473,481	0
	2 02/01/21 B BUY 987	1.0000	0	2	2	0
	13 02/01/21 B BUY 10807	1.0000	0	13	13	0
	1 02/01/21 B BUY 13419	1.0000	0	1	1	0
	408,157 02/01/21 S SELL 59496	1.0000	0	408,157	408,157	0
	22 02/02/21 B BUY 989	1.0000	0	22	22	0
	14,672 02/02/21 B BUY 10809	1.0000	0	14,672	14,672	0
	138,270 02/02/21 B BUY 59530	1.0000	0	138,270	138,270	0
	863 02/03/21 B BUY 10888	1.0000	0	863	863	0
	982,172 02/03/21 S SELL 59573	1.0000	0	982,172	982,172	0
	1,113 02/04/21 S SELL 10900	1.0000	0	1,113	1,113	0
	1,445,604 02/04/21 B BUY 59587	1.0000	0	1,445,604	1,445,604	0
	821 02/05/21 S SELL 10910	1.0000	0	821	821	0



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IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
92	02/05/21 B BUY	13421	1.0000	92	92	0	
117,611	02/05/21 S SELL	59633	1.0000	117,611	117,611	0	
206	02/08/21 S SELL	10920	1.0000	206	206	0	
529	02/08/21 S SELL	13426	1.0000	529	529	0	
193,519	02/08/21 B BUY	59646	1.0000	193,519	193,519	0	
124	02/09/21 S SELL	10925	1.0000	124	124	0	
699,423	02/09/21 S SELL	59691	1.0000	699,423	699,423	0	
124	02/10/21 S SELL	10928	1.0000	124	124	0	
559,126	02/10/21 B BUY	59708	1.0000	559,126	559,126	0	
70	02/11/21 S SELL	10931	1.0000	70	70	0	
1,290,452	02/11/21 S SELL	59766	1.0000	1,290,452	1,290,452	0	
48,594	02/12/21 B BUY	13428	1.0000	48,594	48,594	0	
1,110,995	02/12/21 B BUY	59815	1.0000	1,110,995	1,110,995	0	
5,668	02/16/21 B BUY	13435	1.0000	5,668	5,668	0	
1,062,998	02/16/21 S SELL	59914	1.0000	1,062,998	1,062,998	0	
16,965	02/17/21 S SELL	13442	1.0000	16,965	16,965	0	
149,254	02/17/21 B BUY	59925	1.0000	149,254	149,254	0	
14,953	02/18/21 S SELL	13448	1.0000	14,953	14,953	0	
652,482	02/18/21 B BUY	59957	1.0000	652,482	652,482	0	
8,745	02/19/21 S SELL	13452	1.0000	8,745	8,745	0	
84,995	02/19/21 B BUY	59989	1.0000	84,995	84,995	0	
6,072	02/22/21 S SELL	13456	1.0000	6,072	6,072	0	
289,715	02/22/21 B BUY	60023	1.0000	289,715	289,715	0	
8,777	02/23/21 S SELL	13459	1.0000	8,777	8,777	0	
447,448	02/23/21 S SELL	60085	1.0000	447,448	447,448	0	
5,369	02/24/21 B BUY	13460	1.0000	5,369	5,369	0	
73,687	02/24/21 B BUY	60100	1.0000	73,687	73,687	0	
17,027	02/25/21 B BUY	13466	1.0000	17,027	17,027	0	
232,623	02/25/21 B BUY	60126	1.0000	232,623	232,623	0	
62,453	02/26/21 B BUY	13476	1.0000	62,453	62,453	0	
328,206	02/26/21 S SELL	60222	1.0000	328,206	328,206	0	
138	03/01/21 B BUY	991	1.0000	138	138	0	
11	03/01/21 B BUY	10933	1.0000	11	11	0	
47,525	03/01/21 S SELL	13498	1.0000	47,525	47,525	0	
138,296	03/01/21 B BUY	60249	1.0000	138,296	138,296	0	
1,056	03/02/21 B BUY	10935	1.0000	1,056	1,056	0	
34,183	03/02/21 S SELL	13502	1.0000	34,183	34,183	0	
857,088	03/02/21 S SELL	60344	1.0000	857,088	857,088	0	
241	03/03/21 S SELL	13505	1.0000	241	241	0	
47,880	03/03/21 S SELL	60371	1.0000	47,880	47,880	0	
696,880	03/04/21 B BUY	60390	1.0000	696,880	696,880	0	
1,214	03/05/21 B BUY	13506	1.0000	1,214	1,214	0	
423,168	03/05/21 B BUY	60412	1.0000	423,168	423,168	0	
357	03/08/21 B BUY	13508	1.0000	357	357	0	
482,546	03/08/21 S SELL	60452	1.0000	482,546	482,546	0	
26,289	03/09/21 B BUY	60470	1.0000	26,289	26,289	0	
823	03/10/21 B BUY	13511	1.0000	823	823	0	
384,856	03/10/21 S SELL	60509	1.0000	384,856	384,856	0	



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IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	SELLING PRICE					
	517 03/11/21 S SELL	10943	1.0000	0	517	517	0
	61,261 03/11/21 S SELL	13527	1.0000	0	61,261	61,261	0
1,019,233	03/11/21 B BUY	60527	1.0000	0	1,019,233	1,019,233	0
	95,606 03/12/21 B BUY	13534	1.0000	0	95,606	95,606	0
	615,480 03/12/21 S SELL	60596	1.0000	0	615,480	615,480	0
	5,589 03/15/21 S SELL	13553	1.0000	0	5,589	5,589	0
	2,518 03/15/21 S SELL	60637	1.0000	0	2,518	2,518	0
	11,249 03/16/21 S SELL	13561	1.0000	0	11,249	11,249	0
	137,096 03/16/21 B BUY	60655	1.0000	0	137,096	137,096	0
	9,905 03/17/21 S SELL	13568	1.0000	0	9,905	9,905	0
	568,030 03/17/21 B BUY	60703	1.0000	0	568,030	568,030	0
	12,356 03/18/21 S SELL	13573	1.0000	0	12,356	12,356	0
	120,744 03/18/21 B BUY	60733	1.0000	0	120,744	120,744	0
	3,061 03/19/21 B BUY	13576	1.0000	0	3,061	3,061	0
	225,781 03/19/21 B BUY	60767	1.0000	0	225,781	225,781	0
	14,578 03/22/21 B BUY	13580	1.0000	0	14,578	14,578	0
	463,300 03/22/21 S SELL	60839	1.0000	0	463,300	463,300	0
	18,632 03/23/21 B BUY	13583	1.0000	0	18,632	18,632	0
	692,963 03/23/21 S SELL	60872	1.0000	0	692,963	692,963	0
	9,178 03/24/21 B BUY	13586	1.0000	0	9,178	9,178	0
	386,889 03/24/21 S SELL	60894	1.0000	0	386,889	386,889	0
	2,113 03/25/21 B BUY	13588	1.0000	0	2,113	2,113	0
	40,558 03/25/21 B BUY	60909	1.0000	0	40,558	40,558	0
	3,615 03/26/21 B BUY	13592	1.0000	0	3,615	3,615	0
	94,718 03/26/21 S SELL	61005	1.0000	0	94,718	94,718	0
	139,207 03/29/21 B BUY	61025	1.0000	0	139,207	139,207	0
	184 03/30/21 B BUY	13597	1.0000	0	184	184	0
	61,359 03/30/21 S SELL	61065	1.0000	0	61,359	61,359	0
	1,056 03/31/21 B BUY	13599	1.0000	0	1,056	1,056	0
	382,097 03/31/21 B BUY	61079	1.0000	0	382,097	382,097	0
	47 04/01/21 B BUY	994	1.0000	0	47	47	0
	12 04/01/21 B BUY	10948	1.0000	0	12	12	0
	1,480 04/01/21 B BUY	13603	1.0000	0	1,480	1,480	0
	17,662 04/01/21 S SELL	61136	1.0000	0	17,662	17,662	0
	376,671 04/02/21 S SELL	61161	1.0000	0	376,671	376,671	0
	469 04/05/21 B BUY	13608	1.0000	0	469	469	0
	414,118 04/05/21 B BUY	61220	1.0000	0	414,118	414,118	0
	1,643 04/06/21 B BUY	13610	1.0000	0	1,643	1,643	0
	431,384 04/06/21 S SELL	61262	1.0000	0	431,384	431,384	0
	104 04/07/21 B BUY	13612	1.0000	0	104	104	0
	488,843 04/07/21 B BUY	61274	1.0000	0	488,843	488,843	0
	352,072 04/08/21 B BUY	61305	1.0000	0	352,072	352,072	0
	263 04/09/21 B BUY	13615	1.0000	0	263	263	0
	814,881 04/09/21 S SELL	61374	1.0000	0	814,881	814,881	0
	7,400,425 04/12/21 B BUY	61402	1.0000	0	7,400,425	7,400,425	0
	1,648,774 04/13/21 B BUY	61445	1.0000	0	1,648,774	1,648,774	0
	95,044 04/14/21 S SELL	61504	1.0000	0	95,044	95,044	0
	5,498 04/15/21 B BUY	13617	1.0000	0	5,498	5,498	0



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231,571	04/15/21 B BUY 61531	1.0000	0	231,571	231,571	0
88	04/16/21 B BUY 13625	1.0000	0	88	88	0
38,436	04/16/21 S SELL 61574	1.0000	0	38,436	38,436	0
20,919	04/19/21 S SELL 61598	1.0000	0	20,919	20,919	0
1,861,375	04/20/21 S SELL 61637	1.0000	0	1,861,375	1,861,375	0
7,020,644	04/21/21 S SELL 61665	1.0000	0	7,020,644	7,020,644	0
68,487	04/22/21 B BUY 61685	1.0000	0	68,487	68,487	0
17,064	04/23/21 B BUY 13627	1.0000	0	17,064	17,064	0
79,297	04/23/21 S SELL 61740	1.0000	0	79,297	79,297	0
22,319	04/26/21 S SELL 10953	1.0000	0	22,319	22,319	0
5,668	04/26/21 S SELL 61818	1.0000	0	5,668	5,668	0
1,488	04/27/21 B BUY 13629	1.0000	0	1,488	1,488	0
8,632	04/27/21 B BUY 61830	1.0000	0	8,632	8,632	0
50,618	04/28/21 B BUY 61845	1.0000	0	50,618	50,618	0
1,170,009	04/29/21 B BUY 61881	1.0000	0	1,170,009	1,170,009	0
15,518	04/30/21 S SELL 13636	1.0000	0	15,518	15,518	0
1,170,787	04/30/21 S SELL 61933	1.0000	0	1,170,787	1,170,787	0
2	05/03/21 B BUY 997	1.0000	0	2	2	0
12	05/03/21 B BUY 10962	1.0000	0	12	12	0
1	05/03/21 B BUY 13637	1.0000	0	1	1	0
19,616	05/03/21 B BUY 61961	1.0000	0	19,616	19,616	0
1,690,012	05/04/21 B BUY 169	1.0000	0	1,690,012	1,690,012	0
507,238	05/04/21 B BUY 219	1.0000	0	507,238	507,238	0
136	05/04/21 B BUY 999	1.0000	0	136	136	0
31,712,941	05/04/21 B BUY 62009	1.0000	0	31,712,941	31,712,941	0
1,690,012	05/05/21 S SELL 172	1.0000	0	1,690,012	1,690,012	0
507,238	05/05/21 S SELL 222	1.0000	0	507,238	507,238	0
92	05/05/21 B BUY 13639	1.0000	0	92	92	0
29,631,612	05/05/21 S SELL 62051	1.0000	0	29,631,612	29,631,612	0
252	05/06/21 B BUY 13641	1.0000	0	252	252	0
1,310,452	05/06/21 S SELL 62108	1.0000	0	1,310,452	1,310,452	0
165,123	05/07/21 S SELL 13735	1.0000	0	165,123	165,123	0
10,502,611	05/07/21 B BUY 62124	1.0000	0	10,502,611	10,502,611	0
67	05/10/21 B BUY 13737	1.0000	0	67	67	0
2,198,281	05/10/21 B BUY 62348	1.0000	0	2,198,281	2,198,281	0
520,806	05/11/21 S SELL 62468	1.0000	0	520,806	520,806	0
43,794,978	05/12/21 B BUY 62475	1.0000	0	43,794,978	43,794,978	0
2,428	05/13/21 B BUY 13739	1.0000	0	2,428	2,428	0
57,366,037	05/13/21 S SELL 62510	1.0000	0	57,366,037	57,366,037	0
867	05/17/21 B BUY 13741	1.0000	0	867	867	0
181,301	05/17/21 B BUY 62518	1.0000	0	181,301	181,301	0
650	05/20/21 B BUY 13743	1.0000	0	650	650	0
78	05/21/21 S SELL 62548	1.0000	0	78	78	0
59	05/25/21 B BUY 62549	1.0000	0	59	59	0
7,218	05/26/21 S SELL 62568	1.0000	0	7,218	7,218	0
7,781	05/27/21 B BUY 62569	1.0000	0	7,781	7,781	0
65	05/28/21 S SELL 62582	1.0000	0	65	65	0
0	06/01/21 B BUY 174	1.0000	0	0	0	0



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	0 06/01/21 B BUY 224	1.0000	0	0	0	0
	2 06/01/21 B BUY 1001	1.0000	0	2	2	0
	12 06/01/21 B BUY 10976	1.0000	0	12	12	0
	0 06/01/21 B BUY 13747	1.0000	0	0	0	0
	43 06/01/21 B BUY 62612	1.0000	0	43	43	0
	136 06/02/21 B BUY 1003	1.0000	0	136	136	0
	309 06/02/21 S SELL 62628	1.0000	0	309	309	0
	1,658 06/03/21 B BUY 62630	1.0000	0	1,658	1,658	0
	4 06/09/21 S SELL 62634	1.0000	0	4	4	0
	4,906 06/10/21 B BUY 62636	1.0000	0	4,906	4,906	0
	1,502 06/14/21 S SELL 62639	1.0000	0	1,502	1,502	0
	546 06/15/21 B BUY 62642	1.0000	0	546	546	0
	1,200,000 06/30/21 S SELL 10978	1.0000	0	1,200,000	1,200,000	0
	2 07/01/21 B BUY 1005	1.0000	0	2	2	0
	11 07/01/21 B BUY 10980	1.0000	0	11	11	0
	0 07/01/21 B BUY 13749	1.0000	0	0	0	0
	432 07/01/21 S SELL 62659	1.0000	0	432	432	0
	84 07/02/21 B BUY 1007	1.0000	0	84	84	0
	75 07/02/21 S SELL 62663	1.0000	0	75	75	0
	742 07/22/21 B BUY 62668	1.0000	0	742	742	0
	10,000 07/23/21 S SELL 62669	1.0000	0	10,000	10,000	0
	7,750 07/26/21 S SELL 10982	1.0000	0	7,750	7,750	0
	150,000 07/30/21 S SELL 10985	1.0000	0	150,000	150,000	0
	2 08/02/21 B BUY 1009	1.0000	0	2	2	0
	2 08/02/21 B BUY 10987	1.0000	0	2	2	0
	0 08/02/21 B BUY 13751	1.0000	0	0	0	0
	2 08/02/21 B BUY 62677	1.0000	0	2	2	0
	101 08/04/21 B BUY 1011	1.0000	0	101	101	0
	1,214 08/04/21 B BUY 10989	1.0000	0	1,214	1,214	0
	556 08/06/21 S SELL 11003	1.0000	0	556	556	0
	141 08/09/21 S SELL 11007	1.0000	0	141	141	0
	34 08/10/21 S SELL 11010	1.0000	0	34	34	0
	103 09/01/21 B BUY 1021	1.0000	0	103	103	0
	1 09/01/21 B BUY 11031	1.0000	0	1	1	0
	0 09/01/21 B BUY 13753	1.0000	0	0	0	0
	2 09/01/21 B BUY 62679	1.0000	0	2	2	0
	127,060 09/02/21 B BUY 11078	1.0000	0	127,060	127,060	0
	61 09/08/21 S SELL 176	1.0000	0	61	61	0
	15 09/08/21 S SELL 226	1.0000	0	15	15	0
	2 09/08/21 S SELL 524	1.0000	0	2	2	0
	243,686 09/08/21 S SELL 1024	1.0000	0	243,686	243,686	0
	465,130 09/08/21 B BUY 11106	1.0000	0	465,130	465,130	0
	4,012 09/08/21 S SELL 13755	1.0000	0	4,012	4,012	0
	217,354 09/08/21 S SELL 62681	1.0000	0	217,354	217,354	0
	615,130 09/09/21 S SELL 11114	1.0000	0	615,130	615,130	0
	415 09/17/21 B BUY 11116	1.0000	0	415	415	0
	13 09/20/21 B BUY 11118	1.0000	0	13	13	0
	415 09/21/21 S SELL 11122	1.0000	0	415	415	0



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149,987	09/30/21	B	BUY	11126	1.0000	0	149,987	149,987	0
198	10/01/21	B	BUY	1026	1.0000	0	198	198	0
1	10/01/21	B	BUY	11128	1.0000	0	1	1	0
0	10/01/21	B	BUY	13757	1.0000	0	0	0	0
0	10/01/21	B	BUY	62684	1.0000	0	0	0	0
151	10/07/21	B	BUY	11130	1.0000	0	151	151	0
8,162	10/25/21	S	SELL	11143	1.0000	0	8,162	8,162	0
8,010	10/28/21	B	BUY	11147	1.0000	0	8,010	8,010	0
150,000	10/29/21	S	SELL	11149	1.0000	0	150,000	150,000	0
46	11/01/21	B	BUY	1029	1.0000	0	46	46	0
2	11/01/21	B	BUY	11151	1.0000	0	2	2	0
243	11/02/21	S	SELL	1031	1.0000	0	243	243	0
0	11/02/21	B	BUY	11153	1.0000	0	0	0	0
243	11/02/21	B	BUY	11154	1.0000	0	243	243	0
0	11/02/21	S	SELL	13759	1.0000	0	0	0	0
149,755	11/17/21	B	BUY	11158	1.0000	0	149,755	149,755	0
0	11/30/21	B	BUY	11164	1.0000	0	0	0	0
0	11/30/21	S	SELL	62699	1.0000	0	0	0	0
1	12/01/21	B	BUY	11166	1.0000	0	1	1	0
5,391,466	12/02/21	B	BUY	11168	1.0000	0	5,391,466	5,391,466	0
136	12/03/21	B	BUY	11170	1.0000	0	136	136	0
3,391,604	12/22/21	S	SELL	11173	1.0000	0	3,391,604	3,391,604	0
2,000,000	12/31/21	S	SELL	11178	1.0000	0	2,000,000	2,000,000	0
-----					-----		-----		-----
122,366,439	154 TOTAL BUYS					0	122,366,439	122,366,439	0
126,413,826	106 TOTAL SELLS					0	126,413,826	126,413,826	0
-----					-----		-----		-----
248,780,265	SECURITY TOTAL					0	248,780,265	248,780,265	0

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 COATS NORTH AMERICA PENSION PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF COATS AMERICAN, INC.	D Employer Identification Number (EIN) 13-4924750
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information				
1 Enter the valuation date: Month 01 Day 01 Year 2021				
2 Assets:				
a Market value		2a	217,204,620	
b Actuarial value		2b	217,204,620	
3 Funding target/participant count breakdown		(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment		1,477	79,595,504	79,595,504
b For terminated vested participants		609	19,323,322	19,323,322
c For active participants		442	21,278,504	23,423,086
d Total		2,528	120,197,330	122,341,912
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	2.46%	
6 Target normal cost				
a Present value of current plan year accruals		6a	1,751,439	
b Expected plan-related expenses		6b	500,000	
c Total (line 6a + line 6b)		6c	2,251,439	

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		09/19/2022
THOMAS W KADLEC		Date
Type or print name of actuary		2007871
MERCER		Most recent enrollment number
Firm name		609-520-2508
100 NORTH TRYON STREET SUITE 3600 CHARLOTTE NC 28202		Telephone number (including area code)
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
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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)	2,708,269	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	2,708,269	0
10	Interest on line 9 using prior year's actual return of <u>13.31</u> %	360,471	0
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>3.20</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)	3,068,740	0

Part III | Funding Percentages

14	Funding target attainment percentage.....	14	175.03%
15	Adjusted funding target attainment percentage	15	177.53%
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	171.15%
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
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18 Contributions made to the plan for the plan year by employer(s) and employees:

17 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)

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

Frequency: ☐ Annually ☐ Semi-annually ☐ Quarterly ☐ Other: _____			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:				
a Segment rates:	1st segment: %	2nd segment: %	3rd segment: %	☒ N/A, full yield curve used
b Applicable month (enter code)				21b
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	2,251,439	
b Excess assets, if applicable, but not greater than line 31a	31b	2,251,439	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

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

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 62.

(A) Retirement age	(B) Retirement percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	3%	10,000	300	16,500
56	3%	9,700	291	16,296
57	3%	9,409	282	16,089
58	3%	9,126	273	15,881
59	3%	8,852	265	15,670
60	7%	8,587	601	36,067
61	7%	7,986	559	34,101
62	30%	7,427	2,228	138,146
63	30%	5,199	1,559	98,262
64	30%	3,639	1,091	69,875
65	40%	2,547	1,019	66,236
66	40%	1,528	611	40,353
67	100%	917	917	61,446
Total			10,000	624,921
Average				62.49

The weighted average retirement age is total for column E divided by the total for column D, rounded to the nearest integral age. It should be noted that while only integral values are shown in table, the full content of each cell, including decimal portions, is used in calculations.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial assumptions for January 1, 2021 funding valuation**

Economic assumption	
Discount rate election	Full Yield Curve with no look - back
Mortality elections	
Healthy participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2006 mortality tables with IRS developed adjustments and projected with mortality improvement scale MP-2019.
417(e) lump sums	Liabilities are determined based on the underlying annuity used by the plan to determine the lump sum payment. This annuity is valued based on the funding interest rates rather than 417(e) rates and current year 417(e) unisex mortality.
Other economic assumptions	
• Salary increases	3.00% per year
• Flat-dollar benefit increases	No increase are assumed
• Social Security taxable wage base increases	3.20% per year
• Inflation	2.20% per year
• Expected investment return	Not applicable
• Expenses	\$500,000 (added to current year normal cost)

Rationale for economic assumptions

- 417(e) lump sums – Prescribed by the IRS
- Salary increases – This assumption was updated during 2016 based on Coat's expectation of future salary growth. This assumption is reviewed annually for reasonability.
- Social Security wage base – This assumption represents an historical spread between the increase in national average wages and inflation.
- Inflation – This assumption is based on the inflation assumption periodically published by Mercer Investment Consulting in their Capital Markets Outlook.
- Expenses – Expenses are set equal to a best estimate of the current year's administrative expenses.

Demographic assumptions		
• Withdrawal	See table of sample rates.	
• Disability incidence	N/A	
• Retirement age	Attained age	Percentage
	Under 55	0%
	55-59	3%
	60	7%
	61	7%
	62	30%

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

	63	30%
	64	30%
	65	40%
	66	40%
	67 and above	100%
• Benefit commencement age for		
- Future vested deferred	62	
- Current vested deferred	62	
• Spouse assumptions	Male participants	Female participants
- Percentage married	80%	60%
- Spouse age difference	3 years younger	3 years older
Form of payment	Lump sum	Single life
• Active retirements	90%	10%
• Future vested deferred	90%	10%
• Future deaths	90%	10%
• Current vested deferred	0%	100%
Unpredictable contingent event assumptions	Not applicable	

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Table of sample rates**

ATTAINED AGE	WITHDRAWAL ¹
20	7.94%
25	7.72%
30	7.22%
35	6.28%
40	5.15%
45	3.98%
50	2.56%
55	0.0%
60	0.0%

Rationale for demographic assumptions

- **Withdrawal** – Withdrawal rates have been developed based on the actuary's experience with similar plans. Annual review of the experience has shown that this table produced a reasonable approximation of the rates of termination experienced by the plan.
- **Retirement age** – Retirement rates have been developed based on the actuary's experience with similar plans and the retirement subsidies the plan offers at various ages. Annual review of the experience has shown that these rates provide similar results to the actual rates of retirement experienced under the plan.
- **Benefit commencement age** – From recent experience this represents the average age that past vested deferred participants have commenced.
- **Spouse assumptions** – Because the employer does not have enough credible experience to analyze spousal demographics, the assumptions regarding percent married/spouse age difference at benefit commencement are based on the actuary's experience with many plans and discussions with employer representatives.
- **Form of payment** – An annual review of the experience has shown that these percentages produced a reasonable approximation of the form of payment elected by the participants.

Actuarial methods for funding**Asset methods**

The asset valuation method is the fair market value.

Participant methods

Participants or former participants are included or excluded from the valuation as described below:

¹ Rates are increased during the first five years of employment by adding 30%, 20%, 10%, 10% and 5% to the rates in years one through five respectively.

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

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break-in-service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts.

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- This plan provides benefits that are not a function of a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the ratio of the participant's service at the beginning of the plan year to their service at each decrement age and is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Schedule SB, line 24 — Change in Actuarial Assumptions

Actuarial assumption changes since prior valuation

- The 417(e) mortality used to value the underlying annuity for 417(e) lump sums was updated from 2020 to 2021.
- The expected annual administrative expenses were increased from \$400,000 to \$500,000 to reflect expectations for the current plan year.

Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25	11	14									25
25–29	12	10	4								26
30–34	12	23	8	1							44
		\$32,953									
35–39	7	17	9	2	3						38
40–44	6	8	8	6	7	8	1				44
45–49	5	19	9	5	2	11	4				55
50–54	3	15	10	10	4	11	5	10	5		73
55–59	1	18	11	6	8	13	5	3	5	1	71
60–64	4	4	9	2	9	9	6	3	5	5	56
65–69		3	1			1				2	7
70 & up					1	2					3
Total	61	131	69	32	34	55	21	16	15	8	442
											\$43,149

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay for participants limited to \$285,000. Average pay is not shown for cells with fewer than 20 participants.

Schedule SB, Part V — Summary of Plan Provisions**Summary of major plan provisions**

Effective date	Restated effective January 1, 2006 and amended effective December 31, 2019.
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DEFINITIONS

• Eligibility for Membership	Each Employee who is a member of the Prior Plan on December 31, 2005, and continues to be an eligible Employee as of January 1, 2006, shall continue to be a Member in this Plan as of January 1, 2006. Each other eligible Employee becomes a Member on the first of the month following the completion of six months of Service. Employees hired on or after December 31, 2019 are not eligible for the plan. The plan will be frozen as of December 31, 2021.
• Membership Service	Membership Service for merged plans is based upon the definitions and rules in effect in the merged plans. Effective December 27, 1993, Membership Service is counted in years and months from date of membership. No membership service will be accrued after 2021 due to the plan freeze.
• Earnings	Earnings for any month is total compensation paid during such month including salary, overtime, bonuses and commissions, but excluding term insurance costs reportable as income, suggestion awards, and relocation payments. No earnings will be reflected after 2021 due to the plan freeze.
• Final Average Earnings	Final Average Earnings is the average monthly Earnings for the 60 consecutive months of the last 120 months which produce the highest average.
• Covered Compensation	Covered Compensation is the average of the contribution and benefit bases in effect under Section 230 of the Social Security Act for each year in the 35 - year period ending in the year in which the Member attains the Social Security Retirement Age and will be determined on a monthly basis. No increases in Covered Compensation will be reflected after 2021 due to the plan freeze.
• Vesting Service	The number of years and months of service commencing on date of employment or reemployment.
• Normal Retirement Date (NRD)	First of the month coincident with or next following attainment of age 65.
• Early Retirement	Retire before NRD and on or after attaining age 55 and completing five years of eligibility service. For the purposes of measuring this eligibility, service continues to accrue post-2021.
• Postponed Retirement	Retire after NRD.
• Deferred Vested Termination	Terminate for reasons other than death or retirement after completing five years of eligibility service. For purposes of measuring this eligibility, service continues to accrue post-2021.
• Monthly Pension Benefit	Effective January 1, 2007, Members will accrue a benefit of \$17.00 per month per year of Membership Service when they are Hourly Members.

Schedule SB, Part V — Summary of Plan Provisions

Any Member who becomes an inactive Member on or after January 1, 2007 shall be paid a minimum Retirement Income equal to \$24 per month for up to 5 years of Membership Service.

Members will accrue the following benefit while they are Salaried Members:

- Membership Service after December 31, 1993, multiplied by the sum of 1% of Final Average Earnings and .50% of the excess of Final Average Earnings over Covered Compensation ("Excess Pay").
- Membership Service before 1994 multiplied by the percentage of Final Average Pay and Excess Pay specified in the prior plan.
- The Membership Service used to calculate the benefit of Salaried Members is limited to 35 years.

Members will accrue the following benefit while they are senior officers of the company listed in Exhibit C in the Plan Document:

- Membership Service accrued under the Plan, multiplied by 2.3% of Final Average Earnings.
- The Membership Service used to calculate the benefits of senior officers of the company listed in Exhibit C of the Plan Document is limited to 35 years.

- | | |
|-----------------------------|---|
| • Normal Retirement Benefit | Monthly pension benefit determined as of NRD. |
| • Early Retirement Benefit | Monthly pension benefit determined as of early retirement date, multiplied by the following factor: |

Age of Benefit Commencement	Percentage Factor	Age of Benefit Commencement	Percentage Factor
65	100%	59	78%
64	97	58	73
63	94	57	68
62	91	56	63
61	87	55	58
60	83		

- | | |
|------------------------|---|
| • Supplemental Benefit | <p>A Member who is at least age 55 and has at least 15 Years of Service after age 40 shall be entitled to a Supplemental Benefit upon retirement equal to \$500 per month for 10 years or until the Member attains age 65, whichever comes first, reduced, however, to equal the Social Security monthly benefit estimated at the Member's Termination Date to be payable to such Member at age 65 if that estimated monthly benefit at Termination Date is less than \$500.</p> <p>All Supplemental Benefits paid out of the Plan will be payable to the Member only and will cease in the event of the Member's death. None of these benefits are eligible for a lump sum form of distribution.</p> <p>For purposes of this benefit, service continues to accrue post-2021.</p> |
|------------------------|---|

Schedule SB, Part V — Summary of Plan Provisions

• Post Retirement Benefit	For Postponed Retirement Dates occurring prior to December 31, 2004, Members who retire in accordance with Section 3.3 shall be entitled to receive an annual Retirement Income equal to the amount calculated under Section 4.1 up to the Member's date of termination of employment, but such Retirement Income shall not be less than the Actuarial Equivalent of the Retirement Income to which the Member would have been entitled had the Member retired on his Normal Retirement Date. For Postponed Retirement Dates occurring on or after January 1, 2005, Members who retire in accordance with Section 3.3 shall be entitled to receive an annual Retirement Income equal to the amount calculated under Section 4.1 up to the Member's date of termination of employment, but such Retirement Income shall not be less than: – if the Member's Normal Retirement Date is after December 31, 2004: the sum of the Actuarial Equivalent of the Member's accrued benefit at December 31, 2004 had the Member retired on his Normal Retirement Date and the benefit accrued from January 1, 2005 to the Member's 65th birthday. – if the Member's Normal Retirement Date is prior to December 31, 2004, the Actuarial Equivalent of the Retirement Income to which the Member would have been entitled had the Member retired on his Normal Retirement Date. However, in the event a Member's Postponed Retirement Date occurs after the calendar year in which the Member attains age 70 ½, the Member's Retirement Income shall not be less than the Retirement Income to which the Member would have been entitled had the Member retired at age 70 ½, actuarially adjusted (as described in Article V) to the Member's actual Retirement Date as required by Code Section 411, ERISA Section 203 and Internal Revenue Service Notice 97 - 75. In no event will the Retirement Income payable pursuant to this Section 4.5(b) be less than the Retirement Income that would have been payable under 4.5(a) above had the Member terminated employment as of January 1, 2005.
• Termination with Deferred Vested Benefit	Monthly pension benefit determined as of termination date, commencing on NRD. A Member may commence his benefit after age 55 subject to the reduction factors for early commencement shown in the Early Retirement Benefit section above.
• Pre-Retirement Spouse Benefit	The spouse's pension shall be equal to 50% of the Retirement Income payable to the participant if he had terminated as of the first of the month prior to his death, survived to age 55, then died having elected early retirement with benefits payable in the 50% Contingent Annuity form.

Schedule SB, Part V — Summary of Plan Provisions

• Post-Retirement Spouse Benefit	For Coats & Clark Plan Members hired prior to 1991 who terminate after age 50, an additional 33 - 1/3% of Member's monthly pension benefit accrued as of December 27, 1993, reduced by 3% for each whole year that spouse's age is more than five years younger than member's age is payable to a surviving spouse.
• Lump Sum Death Benefit	For Coats & Clark Plan Members as of December 27, 1993, a \$5,000 lump - sum death benefit is payable if death occurs while an active employee or as an eligible retired employee (retired from active service on or after age 55).
• Employee Contributions	None required or allowed under the current plan. The interest rate credited on prior employee contributions will be credited in accordance with federal law.
• Forms of Payments and Conversion Basis	Pre - retirement death benefits are payable only as described above. Monthly pension benefits will be paid as described above (single life annuity), if the Member has no spouse as of the date payments commence or if the Member so elects with consent of the spouse. Otherwise, benefits will be paid in the form of a 50% joint and survivor annuity, or if the Member elects and the spouse consents, another actuarially equivalent optional form offered by the Plan. Optional forms, payable monthly, are Life Annuity with 120 Guaranteed payments or Joint and 100%, 75%, 66.7%, or 50% Survivor. Participants can also elect a lump sum form of payment. Effective January 1, 1998, Member's Retirement Income with a Capital Value less than or equal to \$5,000 will be paid immediately upon Member's termination. Effective January 1, 2007, any Terminated Vested Member who is not currently receiving a monthly Retirement Income payment may elect a one - time lump sum payment of his Retirement Income. All forms of payment are calculated using the mortality and interest defined in Code Section 417(e).
• Other Plan Provisions	The above outline of the basic benefit structure of the Plan is not intended to provide sufficient information to determine individual benefits. The outline should be used simply as an overview of benefit structure and an aid in understanding and interpreting the remaining sections of the report.

Schedule SB, Part V — Summary of Plan Provisions**Miscellaneous**

Section 420 Transfers	The plan utilizes Section 420 transfers to pay the medical claims of the Post Retiree Medical Plan each year. As per the requirements, all benefits earned during the plan year are made 100% vested.
Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2021, the limit is \$290,000.
Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2021, the limit is \$230,000.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated and amended through January 1, 2010 are included in this valuation:

- **Most recent plan amendments included:** Effective December 31, 2020
- **Plan amendments excluded:** None.
- **Late retirement increases:**
 - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation includes increases for current participants over age 70.
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including backpayments to the later of normal retirement and termination date.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Plan provisions specific to funding**Additional benefits included or excluded**

- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* None.
 - *Plan amendments:* See above.

Schedule SB, Part V — Summary of Plan Provisions

- *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
- *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan provision changes since prior valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2020 to 2021.

SCHEDULE H, line 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

C N A P P
EIN 51 0371432
PLAN NUMBER 002
PLAN YEAR 01/01/2021 TO 12/31/2021

DESCRIPTION OF ASSET	(A) Total Number of Purchases	(B) Total Number of Sales	(C) Total Value of Purchases	(D) Total Value of Sales	(E) Net Gain/(Loss)
Pooled Separate Accounts PRINCIPAL LIQUID ASSETS SEPARA	51		\$ 6,498,560.08		\$ 0.00
Pooled Separate Accounts PRINCIPAL LIQUID ASSETS SEPARA		132		\$ 10,023,758.18	\$ 230.42-

* Schedule is prepared using the alternative way of reporting (iii) series transactions under DOL Regulation 2520.103-6(d)(2).

SCHEDULE H, line 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

SCHEDULE H, line 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

C N A P P
EIN 51 0371432
PLAN NUMBER 002
PLAN YEAR 01/01/2021 TO 12/31/2021

(A)	(B) Identity of issuer, borrower, lessor or similar party.	(C) Description of investment including maturity date, rate of interest, collateral, par or maturity value.	(D) Cost	(E) Current Value
	Group Annuity Contract	Other		
		Group Annuity Contract	\$ 0.00	\$ 463,403.00
	Interest Bearing Cash	Interest Bearing Cash		
		Interest Bearing Cash	\$ 0.00	\$ 200,000.00
	Prudential Trust Co.	Common/Collective Trust		
		Pru U.S. Long Duration Corp BD	\$ 0.00	\$137,480,454.00
*	Principal Life Insurance Company	Pooled Separate Accounts		
		PRIN LIQUID ASSETS SEP ACCT-Z	\$ 2,296,872.60	\$ 2,295,666.97

