

Form 5500 <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</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)	

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN</u>	1b	Three-digit plan number (PN) ► <u>001</u>
		1c	Effective date of plan <u>05/01/1962</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>CHI ST. LUKE'S HEALTH</u> <u>PO BOX 20269, MC 4-159</u> <u>HOUSTON, TX 77225-0269</u>	2b	Employer Identification Number (EIN) <u>76-0536232</u>
		2c	Plan Sponsor's telephone number <u>832-355-4717</u>
		2d	Business code (see instructions) <u>622000</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2017	TROY LINDON
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☐ Same as Plan Sponsor CATHOLIC HEALTH INITIATIVES 3900 OLYMPIC BLVD ERLANGER, KY 41018-1099	3b Administrator's EIN 47-0617373 3c Administrator's telephone number 859-594-3267
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 6971
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..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 4831 6a(2) 4017 6b 123 6c 2231 6d 6371 6e 51 6f 6422 6g 6h 81
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 1C 1I	
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
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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) ☐ 0 **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 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

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 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

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

A Name of plan <u>ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>CHI ST. LUKE'S HEALTH</u>	D Employer Identification Number (EIN) <u>76-0536232</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>2016</u>	
2 Assets:	
a Market value	2a <u>275504090</u>
b Actuarial value	2b <u>275504090</u>
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.....	<u>144</u> <u>15139137</u> <u>15139137</u>
b For terminated vested participants.....	<u>1998</u> <u>44490334</u> <u>44490334</u>
c For active participants.....	<u>4831</u> <u>168866135</u> <u>171904590</u>
d Total.....	<u>6973</u> <u>228495606</u> <u>231534061</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>6.08 %</u>
6 Target normal cost.....	6 <u>1511000</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>10/13/2017</u>
	Signature of actuary	Date
<u>KEVIN BILLS</u>	Type or print name of actuary	<u>17-07029</u>
		Most recent enrollment number
<u>MERCER</u>	Firm name	<u>713-276-2113</u>
		Telephone number (including area code)
<u>500 DALLAS STREET</u> <u>SUITE 1500</u> <u>HOUSTON, TX 77002</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) 2016
v. 160205

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	21766840	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)	21766840	0
10	Interest on line 9 using prior year's actual return of 0.80%	174135	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		796433
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 6.26%		12567
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		809000
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	21940975	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	109.51%
15	Adjusted funding target attainment percentage	15	118.99%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	121.02%
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
07/28/2016	833333	0	01/31/2017	833333	0
08/31/2016	833333	0	02/28/2017	833333	0
09/30/2016	833333	0	03/31/2017	833333	0
10/31/2016	833333	0	04/27/2017	833333	0
12/01/2016	833333	0	05/31/2017	833333	0
12/30/2016	833333	0	06/30/2017	833333	0
Totals ▶			18(b)	9999996	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 9408360
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:	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment: 4.43%</td> <td style="width: 33%;">2nd segment: 5.91%</td> <td style="width: 33%;">3rd segment: 6.65%</td> </tr> </table>	1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%	☐ N/A, full yield curve used
1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%				
b	Applicable month (enter code)	21b	4			
22	Weighted average retirement age	22	63			
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute					
Part VI	Miscellaneous Items					
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No					
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No					
26	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No					
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27				
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years					
28	Unpaid minimum required contributions for all prior years	28	0			
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0			
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0			
Part VIII	Minimum Required Contribution For Current Year					
31	Target normal cost and excess assets (see instructions):					
a	Target normal cost (line 6)	31a	1511000			
b	Excess assets, if applicable, but not greater than line 31a	31b	1511000			
32	Amortization installments:	Outstanding Balance	Installment			
a	Net shortfall amortization installment	0	0			
b	Waiver amortization installment	0	0			
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33				
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0			
	Carryover balance	Prefunding balance	Total balance			
35	Balances elected for use to offset funding requirement	0	0			
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	9408360			
38	Present value of excess contributions for current year (see instructions)					
a	Total (excess, if any, of line 37 over line 36)	38a	9408360			
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				
42	Amount of acceleration adjustment	42				
43	Excess installment acceleration amount to be carried over to future plan years	43				

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

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

<div>A</div> <div>Name of plan</div> <div>ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN</div>	<div>B</div> <div>Three-digit plan number (PN)</div> <div>▶</div> <div>001</div>
<div>C</div> <div>Plan sponsor's name as shown on line 2a of Form 5500</div> <div>CHI ST. LUKE'S HEALTH</div>	<div>D</div> <div>Employer Identification Number (EIN)</div> <div>76-0536232</div>

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

☐ Yes ☒ No
- b

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

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO IN

95-2632339

(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?
28 51	NONE	593368	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 50	NONE	562864	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HERRONPALMER, LLC

45-4725418

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	10355	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)

POLSINELLI SHUGHART

43-1064260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	6384	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

<p style="text-align: center;">SCHEDULE D (Form 5500)</p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p>	<p style="text-align: center;">DFE/Participating Plan Information</p> <p style="text-align: center; font-size: small;">This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center;">▶ File as an attachment to Form 5500.</p>	<p style="text-align: center; font-size: small;">OMB No. 1210-0110</p> <hr/> <p style="text-align: center; font-size: large;">2016</p> <hr/> <p style="text-align: center; font-size: small;">This Form is Open to Public Inspection.</p>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ▶	001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 CHI ST. LUKE'S HEALTH	D Employer Identification Number (EIN) 76-0536232	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: CHI MASTER TRUST

b Name of sponsor of entity listed in (a): CATHOLIC HEALTH INITIATIVES

c EIN-PN 80-0000385-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 70553444
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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)
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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)
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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)
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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)
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For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

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

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2016</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016	
<div>A Name of plan ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN</div>	<div>B Three-digit plan number (PN) ► 001</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 CHI ST. LUKE'S HEALTH</div>	<div>D Employer Identification Number (EIN) 76-0536232</div>

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
--------	--

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
ST.LUKE'S HEALTH SYSTEM CORPORATION	EMPLOYER/PLAN SPONSOR	INELIGIBLE EXPENSE			
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
				103704	

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value		(d) Purchase price	
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500) <small>Internal Revenue Service</small> <small>Department of Labor</small> <small>Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 CHI ST. LUKE'S HEALTH	D Employer Identification Number (EIN) 76-0536232	

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	297641	381302
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	4999998	4999998
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	2084848	26277055
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	7883944	12233381
(2) U.S. Government securities	1c(2)	68816174	60934499
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	130177727	145425874
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	8597430	7590523
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	0	0
(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)	0	0
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	90996352	70553444
(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)	17196110	22550272
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	2067352	0

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	333117576	350946348

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	353350	0
i Acquisition indebtedness	1i		
j Other liabilities	1j	57422656	78643659
k Total liabilities (add all amounts in lines 1g through 1j)	1k	57776006	78643659

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	275341570	272302689
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	9999996	
(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)		9999996
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	13227	
(B) U.S. Government securities	2b(1)(B)	9034	
(C) Corporate debt instruments	2b(1)(C)	6167781	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2274488	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		8464530
(2) Dividends: (A) Preferred stock	2b(2)(A)	31030	
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1042465	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1073495
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2610942275	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2607643485	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		3298790
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	1343396	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		1343396

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		6057092
(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)		1116608
c Other income.....	2c		-4311
d Total income. Add all income amounts in column (b) and enter total.....	2d		31349596

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	32971398	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		32971398
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)	0	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	592213	
(4) Other	2i(4)	824866	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1417079
j Total expenses. Add all expense amounts in column (b) and enter total	2j		34388477

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-3038881
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

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

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

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

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

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

(1) Name: ERNST & YOUNG

(2) EIN: 34-6565596

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

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

Part IV Compliance Questions

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

During the plan year:

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

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
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		103704
e Was this plan covered by a fidelity bond?	4e	X		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3982748. (See instructions.)

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

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 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>CHI ST. LUKE'S HEALTH</u>	D Employer Identification Number (EIN) <u>76-0536232</u>

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	<u>0</u>
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): <u>13-5160382</u>		
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	<u>471</u>

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) 2016
v. 160205

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:	
a	The current year	14a
b	The plan year immediately preceding the current plan year	14b
c	The second preceding plan year	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: <u>11.0</u> % Investment-Grade Debt: <u>72.0</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>1.0</u> % Other: <u>16.0</u> %	
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):	

Part VII IRS Compliance Questions

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

FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULES

St. Luke's Health System Retirement Plan
Year Ended December 31, 2016
and for the Period From October 1, 2015 to December 31, 2015
With Report of Independent Auditors

Ernst & Young LLP



St. Luke’s Health System Retirement Plan
Financial Statements and Supplemental Schedules
Year Ended December 31, 2016
and for the Period From October 1, 2015 to December 31, 2015

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Report of Independent Auditors

The CHI Retirement Plans Subcommittee
St. Luke's Health System Retirement Plan

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the St. Luke's Health System Retirement Plan, which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statements of changes in net assets available for benefits for the year ended December 31, 2016, and for the period from October 1, 2015 to December 31, 2015, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in conformity with U.S. generally accepted accounting principles; this includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free of material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the certified investment information described in Note 4, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the entity that certified the investment information meets the requirements of 29 CFR 2520.103-8. The plan administrator has obtained certifications as of December 31, 2016 and 2015, year ended December 31, 2016, and for the period from October 1, 2015 to December 31, 2015, stating that the investment information provided to the plan administrator is complete and accurate.

Disclaimer of Opinion on Financial Statements

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Disclaimer of Opinion on Supplemental Schedules

The accompanying supplemental schedules of assets (held at end of year) as of December 31, 2016, and nonexempt transactions and reportable transactions for the year ended December 31, 2016, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules referred to above.

Report on Compliance of Form and Content With Department of Labor's Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the certified investment information, have been audited by us in accordance with auditing standards generally accepted in the United States and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Ernst & Young LLP

October 13, 2017

St. Luke's Health System Retirement Plan

Statements of Net Assets Available for Benefits

	December 31	
	2016	2015
Assets		
Non-interest-bearing cash	\$ 381,302	\$ 297,641
Receivables:		
Pending sales	24,205,250	2,067,352
Employer contribution receivable	4,999,998	—
Accrued income	2,071,805	1,981,144
Other	—	103,704
Total receivables	31,277,053	4,152,200
Investments, at fair value:		
Plan interest in the CHI Master Trust	70,553,444	90,996,352
Dreyfus government securities	6,426,441	4,508,346
Interest-bearing cash	5,806,940	3,375,598
Mutual funds	22,550,272	17,196,110
U.S. government securities	60,934,499	68,816,174
Corporate and other debt instruments	140,979,983	127,023,831
Foreign government securities	4,445,891	3,153,896
Preferred stocks	7,590,523	8,597,430
Total investments	319,287,993	323,667,737
Total assets	350,946,348	328,117,578
Liabilities		
Cash overdraft	1,454,332	—
Accrued expenses	—	353,350
Pending purchases	74,071,281	57,422,656
Other	3,118,046	—
Total liabilities	78,643,659	57,776,006
Net assets available for benefits	<u>\$ 272,302,689</u>	<u>\$ 270,341,572</u>

See accompanying notes.

St. Luke's Health System Retirement Plan

Statements of Changes in Net Assets Available for Benefits

	Year Ended December 31, 2016	Period From October 1, 2015 to December 31, 2015
Additions:		
Employer contributions	\$ 14,999,994	\$ 2,633,333
Investment income	10,042,837	2,865,017
Net investment gain from plan interest in the CHI Master Trust	6,057,092	583,908
Net appreciation (depreciation) in fair value of investments	5,249,671	(1,388,836)
Total additions	36,349,594	4,693,422
Deductions:		
Benefits paid to participants	32,971,398	6,714,444
Administrative expenses	1,417,079	299,610
Total deductions	34,388,477	7,014,054
Net increase (decrease)	1,961,117	(2,320,632)
Net assets available for benefits at:		
Beginning of period/year	270,341,572	272,662,204
End of period/year	<u>\$ 272,302,689</u>	<u>\$ 270,341,572</u>

See accompanying notes.

St. Luke's Health System Retirement Plan

Notes to Financial Statements

December 31, 2016

1. Description of Plan

The following description of the St. Luke's Health System Retirement Plan (the Plan) provides only general information. Participants should refer to the *Summary Plan Description* for a more complete description of the Plan's provisions, a copy of which is available from St. Luke's Health System Corporation and its affiliated companies (the System).

General

The Plan is a noncontributory, cash balance, defined benefit pension plan covering substantially all employees of the System. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA). The Plan is administered by the CHI Retirement Plans Subcommittee (the Committee). The Committee has overall responsibility for the operation and administration of the Plan. The Finance Committee determines the appropriateness of the Plan's investment offerings, monitors investment performance and reports to the Plan's Board of Trustees.

In April 2013, the Episcopal Diocese of Texas signed a definitive agreement for the transfer of St. Luke's Health System to Catholic Health Initiatives. The transaction was completed on May 31, 2013. Beginning in October 2013, the Plan transferred a portion of its investments to the Catholic Health Initiatives Master Trust (CHI Master Trust). In connection with this transfer, The Bank of New York Mellon (BNYM), who also serves as trustee of the CHI Master Trust, became the trustee of the Plan.

Effective September 16, 2015, the Plan was amended to change its year-end from September 30 to December 31.

Effective October 1, 2015, the Plan was frozen to new participants. Effective December 31, 2015, the Plan was frozen for future benefit accruals.

Prior to October 1, 2015, employees, other than those specifically excluded in the plan document, who were at least 21 years of age and had completed one full year of service with at least 1,000 hours of service were eligible to participate in the Plan. An eligible employee was enrolled in the Plan on the October 1 or April 1, coincident with or following the date on which the employee became eligible.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

1. Description of Plan (continued)

Funding Policy

The System's policy is to fund the Plan in amounts sufficient to satisfy the funding requirements of ERISA and to fund the prior service costs plus interest thereon over a period of 30 years. The Plan has exceeded the minimum funding requirements of ERISA for all periods presented.

Although it has not expressed any intent to do so, the Company 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.

Administrative Expenses

All reasonable expenses in connection with the administration of the Plan may be paid by the System, and those expenses that are not paid by the System will be paid by the Plan. For the year ended December 31, 2016 and period ended December 31, 2015, the Plan paid for substantially all expenses.

Pension Benefits

The Plan provides for scheduled pension benefits to begin at the later of the normal retirement age of 65 or completion of five years of plan participation, but not later than the age of 70½. A participant may elect early retirement with reduced benefits at the age of 55, with ten years of credited service for vesting purposes. Participants may also receive benefits due to death or disability, as defined by the Plan.

Each participant accrues a benefit that is calculated as a percentage of the participant's salary based on the participant's years of service for vesting purposes under the Plan. Participant accounts are also credited annually with an interest credit as specified in the plan document. Benefits calculated under the cash balance plan formula may vary from those calculated under the prior pension plan formula; however, participants who were 100% vested on October 1, 1998, will receive a benefit equal to the greater of the benefit payable under the prior plan formula or the cash balance plan formula.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

1. Description of Plan (continued)

Vesting

A participant becomes vested in the Plan after a period of three years of credited service. A participant's credited service is calculated from the date of the participant's commencement of employment through the earlier of either his/her normal retirement date or the date of his/her termination of employment.

A participant whose employment is terminated prior to qualifying for either a death, disability, retirement, or severance benefit under the terms and provisions of the Plan ceases to participate in the Plan and is entitled to no benefits under the Plan.

2. Summary of Accounting Policies

Basis of Accounting

The accompanying financial statements of the Plan have been prepared using the accrual basis of accounting.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the amounts reported in the financial statements, accompanying notes, and supplemental schedules. Actual results could differ from those estimates.

Investment Valuation and Fair Value Measurements

The Plan's investments, including those held in the CHI Master Trust, are recorded at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). See Note 5 and Note 7 for further discussion and disclosures related to fair value measurements.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Accounting Policies (continued)

In addition to the Plan's ownership in the CHI Master Trust, the Plan holds various investments which are valued at fair value. Common collective trusts are reported at fair value using net asset values. Mutual funds and common stocks are valued based on quoted market prices. Investments in limited partnerships and hedge funds, which are not readily marketable, are valued at net asset value as a practical expedient. Plan management reviews and evaluates the values provided and takes responsibility for the valuation methods and assumptions used in determining the reported value of the limited partnerships and hedge funds. Corporate bonds are valued at the closing price reported in the active market in which the bond is traded. Other corporate bonds are valued based 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. Government securities are valued at the closing price reported in the active market in which the individual security is traded. Interest-bearing cash is stated at cost, which approximates fair value

The three-level hierarchy for fair value measurements is as follows:

- Level 1 – Fair value is based on inputs that reflect unadjusted quoted prices in active markets for identical assets or liabilities that the Plan or CHI Master Trust has the ability to access at the measurement date. Investments whose values are based on quoted market prices in active markets, and are therefore classified by the Plan or CHI Master Trust within Level 1, generally include actively traded equities. The Plan or CHI Master Trust does not adjust the quoted price for such investments, even in situations where the Plan or CHI Master Trust holds a large position and a sale could reasonably impact the quoted price.
- Level 2 – Fair value is based on inputs, other than Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Investments that trade in less liquid public markets or derive market value through corroboration with observable market data (e.g., fixed income securities) are classified by the Plan or CHI Master Trust in Level 2 of the fair value hierarchy.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Accounting Policies (continued)

- Level 3 – Fair value is based on inputs to the valuation methodology that are unobservable and significant to the fair value measurement. Level 3 investments may include common and preferred equity securities, corporate debt, term loans, warrants, and other privately issued securities. The valuation of these investments requires significant judgment due to the absence of quoted market values, inherent lack of liquidity, changes in market conditions, and the long-term nature of such investments. CHI Master Trust's Level 3 investments consists of term loans.

While plan management believes that its valuation methods are appropriate and consistent with those used by other market participants, the use of different methodologies or assumptions to estimate the fair value of Level 3 investments could result in a different estimate of fair value at the reporting date. Those fair value estimates, including those related to investments carried at net asset value, may differ significantly from the values that would have been determined had a readily available market for such investments existed, or had such investments been liquidated or sold to external investors, and these differences could be material to the financial statements.

In situations where inputs used to determine fair value fall into different levels of the fair value hierarchy, the level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement in its entirety.

For additional information on the fair value measurements on the investment securities within the CHI Master Trust fair value measurements, see Note 7.

Income Recognition

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

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Accounting Policies (continued)

New Accounting Pronouncement

In February 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update 2017-06, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965): Employee Benefit Plan Master Trust Reporting*, (ASU 2017-06). ASU 2017-06 clarifies the presentation requirements for a plan's interest in a master trust, and requires more detailed disclosures of a plan's interest in a master trust. ASU 2017-06 is effective for entities for fiscal years beginning after December 15, 2018, with retrospective application to all periods presented. Early application is permitted. Plan management is currently evaluating the effect that the provisions of ASU 2017-06 will have on the Plan's financial statements.

Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits (see Note 3) represent the actuarial present value of estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to services rendered by the employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present participants or their beneficiaries. Benefits are based on the cash balance accounts or the transition benefits for certain employees. Benefits payable under all circumstances – retirement, death, disability, and termination of employment – are included, to the extent they are deemed attributable to employee services rendered to the valuation date.

3. Accumulated Plan Benefits

The Plan's actuary, Mercer, estimates the actuarial present value of accumulated plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

3. Accumulated Plan Benefits (continued)

The accumulated plan benefits information is as follows:

	December 31, 2015
Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants and beneficiaries currently receiving payments	\$ 16,054,032
Other participants	253,537,508
Nonvested benefits	2,697,969
Total actuarial present value of accumulated plan benefits	<u>\$ 272,289,509</u>

The change in the actuarial present value of accumulated plan benefits from September 30, 2015 to December 31, 2015, is attributable to the following:

Present value of accumulated plan benefits as of September 30, 2015	\$ 263,453,390
Change in actuarial assumptions	12,117,582
Benefits accumulated	(139,497)
Decrease in the discount period	3,572,476
Benefits paid to participants	(6,714,442)
	<u>8,836,119</u>
Present value of accumulated plan benefits as of December 31, 2015	<u>\$ 272,289,509</u>

Significant actuarial assumptions used in the valuation are as follows:

Discount rate – 5.50% at December 31, 2015 and September 30, 2015.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

3. Accumulated Plan Benefits (continued)

Mortality – RP-2014 separate pre-commencement/post-commencement healthy mortality tables (no collar), with post-2006 projections removed and projected generationally with a modified version of the MP-2016 projection scale that converges to a long-term rate of improvement of 0.75% by 2032 at December 31, 2015. RP-2014 separate pre-commencement/post-commencement healthy mortality tables (no collar), projected generationally with scale MP-2014 at September 30, 2015.

Retirement – Retirement rates were assumed, starting at 6% at the age of 55 and increasing to 100% at the age of 70.

Additional actuarial assumption changes for the year ended September 30, 2015 are: (1) lump-sum interest rates changed from 4.35% for all years to 4.53% for all years; (2) cash balance interest accumulation rates changed from 3.33% for the first year and 3.29% thereafter to 3.07% for the first year and 3.30% thereafter; (3) mortality used to calculate lump sums under the grandfathered formal changed from the 2014 Unisex Pension Protection Act mortality table to the 2015 Unisex Pension Protection Act mortality table.

Additional actuarial assumption changes for the period from October 1, 2015 to December 31, 2015 are: (1) lump-sum interest rates changed from 4.53% for all years to 3.68% for all years; (2) cash balance interest accumulation rates changed from 3.07% for the first year and 3.30% thereafter to 2.89% for the first year and 3.23% thereafter; (3) mortality used to calculate lump sums under the grandfathered formal changed from the 2015 Unisex Pension Protection Act mortality table to the 2016 Unisex Pension Protection Act mortality table.

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

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

4. Derivatives

The Plan's assets and liabilities included derivative financial instruments (futures, options, and swaps). These derivatives involved, in varying degrees, elements of credit and market volatility risks in excess of more traditional investment holdings such as equity and debt instruments. The contract or notional amounts disclosed in this footnote provide a measure of the Plan's involvement in such instruments but are not indicative of potential loss. The intent was to use derivative financial instruments as economic hedges to manage market volatility risk, foreign currency exchange rate risk, or credit risk associated with the Plan's investment assets. The Plan's fiduciaries do not anticipate any material adverse effect on the Plan's financial position resulting from its involvement in these instruments. See Note 7 for derivatives held in the CHI Master Trust.

The following table presents the effect of gains (losses) with respect to these derivative instruments, by type of derivative. The gains (losses) are located on the statement of changes in net assets available for benefits as net appreciation (depreciation) in fair value of investments.

	Year Ended December 31, 2016	Period From October 1, 2015 to December 31, 2015
Interest rate:		
Futures	\$ 316,129	\$ 2,467,926
Interest rate swaps	330,572	744,142
Credit derivatives:		
Credit default swaps	928,567	(1,095,668)
Other options	(228,319)	(19,927)

Futures Contracts

On behalf of the Plan, investment managers for the Plan entered into various futures contracts. Reasons for entering into futures contracts included managing duration and yield curve exposure and as a substitute for physical securities. These contracts are arrangements between two parties to buy or sell a security or financial interest at a set price on a future date and are standardized and exchange-traded. Upon entering into such a contract on behalf of the Plan, the investment manager was required to pledge to the broker an amount of cash or securities equal to the minimum

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

4. Derivatives (continued)

“initial margin” requirements of the exchange on which the contract was traded. Futures contracts are marked to market daily as unrealized gain or loss and settled the following day, with such settlement recorded as realized gain or loss. Both the value of the futures contract and its corresponding offset are included as investments.

Swap Contracts

On behalf of the Plan, investment managers for the Plan entered into various interest rate and credit default swap contracts. Reasons for entering into interest rate and credit default swap contracts included managing interest rates, yield curve exposure, and credit risk, and as a substitute for physical securities. The interest rate swap contracts are over-the-counter contracts enabling two counterparties to exchange, or swap, a fixed-rate cash flow for a floating-rate cash flow. The credit default swap contracts are over-the-counter contracts in which a buyer of credit default swaps pays a premium fee in return for a contingent payment by the seller upon the occurrence of a credit event such as a default. Both the interest rate swap contracts and credit default swap contracts are marked to market daily and recorded as unrealized gains and losses, with collateral transferred between the broker and portfolio regularly as the market value of the position exceeds an agreed threshold (typically \$250,000).

The following table presents interest rate swaps and credit default swaps held by the Plan. The fair value presented in the table is located in corporate and other debt instruments in the accompanying statements of net assets available for benefits.

	Notional		Fair Value	
	December 31		December 31	
	2016	2015	2016	2015
Derivative assets:				
Interest rate swaps	\$(260,050,000)	\$(411,950,000)	\$ (154,336)	\$ (833,222)
Credit default swaps	(59,050,000)	(22,591,500)	1,383,430	54,593
Derivative liabilities:				
Interest rate swaps	260,050,000	411,950,000	160,352	900,066
Credit default swaps	59,050,000	22,591,500	(1,537,835)	(517,899)
	\$ –	\$ –	\$ (148,389)	\$ (396,462)

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

4. Derivatives (continued)

As of December 31, 2016 and 2015, investment managers, on behalf of the Plan, were the sellers of various credit default swaps with expiration dates ranging from March 20, 2013 to December 20, 2017. The maximum potential amounts of future payments for the credit default swaps are equal to the notional amounts indicated above.

Other Options

On behalf of the Plan, investment managers for the Plan entered into various swaption contracts. Reasons for entering into swaption contracts include managing duration and yield curve exposure or to generate income. These are over-the-counter contracts that give the purchaser the option to enter into a swap. Swaption contracts are marked to market daily and recorded as unrealized gains and losses, with collateral transferred between the broker and portfolio regularly as the market value of the position exceeds an agreed threshold (typically \$250,000).

The following table presents the swaptions held by the Plan. The fair values of swaptions presented in the table are located in corporate and other debt instruments in the accompanying statements of net assets available for benefits.

	Premium Received	Number of Contracts	Notional	Fair Value
December 2016				
Swaptions	\$ 1,735	790	\$(79,000,000)	\$ (275,705)
December 2015				
Swaptions	\$ 82,146	766	\$(76,550,000)	\$ 69,711

5. Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Authoritative guidance establishes 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 and liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3).

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

5. Fair Value Measurements (continued)

The level in the fair value hierarchy within which the fair value measurement is classified is determined based on the lowest-level input that is significant to the fair value measurement in its entirety. The following table sets forth, by level within the fair value hierarchy, the Plan's assets carried at fair value as of December 31, 2016:

	Level 1	Level 2	Level 3	Total
Interest-bearing cash	\$ 12,233,381	\$ —	\$ —	\$ 12,233,381
Mutual funds	22,550,272	—	—	22,550,272
U.S. government securities	—	60,934,499	—	60,934,499
Corporate and other debt instruments	—	140,979,983	—	140,979,983
Foreign government securities	—	4,445,891	—	4,445,891
Preferred stocks	7,590,523	—	—	7,590,523
Total investments	\$ 42,374,176	\$ 206,360,373	\$ —	\$ 248,734,549

The following table sets forth, by level within the fair value hierarchy, the Plan's assets carried at fair value as of December 31, 2015:

	Level 1	Level 2	Level 3	Total
Interest-bearing cash	\$ 7,883,944	\$ —	\$ —	\$ 7,883,944
Mutual funds	17,196,110	—	—	17,196,110
U.S. government securities	—	68,816,174	—	68,816,174
Corporate and other debt instruments	—	127,023,831	—	127,023,831
Foreign government securities	—	3,153,896	—	3,153,896
Preferred stocks	8,597,430	—	—	8,597,430
Total investments	\$ 33,677,484	\$ 198,993,901	\$ —	\$ 232,671,385

6. Investments

All investment information disclosed in the accompanying financial statements and supplemental schedules, including investments held, pending purchases, pending sales, and accrued income at December 31, 2016 and 2015, and net appreciation (depreciation) in fair value of investments, investment income, and net investment gain (loss) from plan interest in the CHI Master Trust, for the year ended December 31, 2016, and for the period from October 1, 2015 to December 31,

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

6. Investments (continued)

2015, was obtained or derived from information supplied to the plan administrator and certified as complete and accurate by BNYM, the trustee of the Plan as of December 31, 2016 and 2015, and the year ended December 31, 2016, and for the period from October 1, 2015 to December 31, 2015.

7. CHI Master Trust

Certain of the Plan's investments are held in the CHI Master Trust, which was established for the investment of assets of the Plan and several other CHI-sponsored retirement plans. Each participating plan has an undivided interest in the CHI Master Trust. The CHI Master Trust assets are allocated among the participating plans by assigning to each plan those transactions (primarily contributions, benefit payments, and plan-specific expenses) that can be specifically identified and by allocating among all plans, in proportion to each plan's beneficial interest in the CHI Master Trust, income and expenses resulting from the collective investment of the assets of the CHI Master Trust. At December 31, 2016 and 2015, the Plan's interest in the net assets of the CHI Master Trust was approximately 1.95% and 2.55%, respectively.

The following table presents the fair value of the net assets in the CHI Master Trust:

	December 31	
	2016	2015
	<i>(Dollars in Thousands)</i>	
Assets		
Investments in securities	\$ 3,630,284	\$ 3,572,658
Receivable for securities sold	10,417	9,745
Foreign currency exchange contracts	35,639	19,477
Other receivables	9,552	10,220
Total assets	<u>\$ 3,685,892</u>	<u>\$ 3,612,100</u>
Liabilities		
Payable for securities purchased	\$ 25,884	\$ 20,830
Foreign currency exchange contracts	34,586	19,459
Other liabilities	2,708	1,913
Total liabilities	<u>63,178</u>	<u>42,202</u>
Net assets	<u>\$ 3,622,714</u>	<u>\$ 3,569,898</u>

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CHI Master Trust (continued)

The following table presents the changes in net assets for the CHI Master Trust:

	Year Ended December 31, 2016	Period From October 1 to December 31, 2015
	<i>(Dollars in Thousands)</i>	
Net appreciation in fair value of investments	\$ 198,522	\$ 43,102
Interest income	41,114	10,861
Dividend income	38,543	10,923
Total investment income	278,179	64,886
Expenses		
Investment manager and custody fees	11,195	3,219
Other	266	84
Total expenses	11,461	3,303
Net transfers (contributions and benefit payments for the participating plans)	(213,902)	(61,141)
Net increase	52,816	442
Net assets:		
Beginning of period/year	3,569,898	3,569,456
End of period/year	\$ 3,662,714	\$ 3,569,898

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CHI Master Trust (continued)

Alternative Investment Strategies

The goal of the Alternative Investments allocation is to enhance the diversification profile of the CHI Master Trust. Exposure to hedge funds is derived through investments in fund of funds and deploy strategies such as relative value, event driven and long/short. Real estate exposure is primarily derived through open-end funds that invest in core commercial properties within the United States. Venture capital/private equity exposure is primarily derived through investments in fund of funds that pursue a variety of strategies.

Alternative Investment Redemptions

The CHI Master Trust's ability to sell certain Alternative Investments is limited, and redemptions may not be allowed. In these circumstances, the general partners of the Alternative Investments control the timing of underlying investment realizations and the timing of related distributions. Redemptions are generally permitted for certain Alternative Investments, primarily hedge fund investments, quarterly with at least 95 days' prior written notice.

Alternative Investment Commitments

The CHI Master Trust's allocation to Alternative Investments is based upon contractual commitment levels to various funds. These commitments are drawn by the fund managers as opportunities arise to invest the capital. As of December 31, 2016, the CHI Master Trust had committed to invest \$800 million in 39 funds of which \$676.7 million had been invested. The remaining \$123.3 million will be invested when, and if, requested by the funds.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CHI Master Trust (continued)

Fair Value Measurements

The following tables set forth by level, within the fair value hierarchy as described in Note 2, the CHI Master Trust's assets carried at fair value:

	December 31, 2016			
	Level 1	Level 2	Level 3	Total
	<i>(Dollars in Thousands)</i>			
Assets				
Short-term investments	\$ 99,732	\$ 2,690	\$ —	\$ 102,422
Common stocks	1,595,334	—	—	1,595,334
Preferred stocks	87,573	—	—	87,573
Corporate bonds	7,277	—	—	7,277
Asset-backed securities	—	315,551	—	315,551
Government bonds	—	41,196	—	41,196
Foreign government bonds	300,292	29,586	—	329,878
Term loans	—	26,630	—	26,630
Mutual funds	—	—	170,923	170,923
	<u>\$ 2,090,208</u>	<u>\$ 415,653</u>	<u>\$ 170,923</u>	<u>\$ 2,676,784</u>
Investments measured at net asset value:				
Fixed income funds				226,087
Hedge funds				275,354
Real estate				316,525
Venture capital/private equity funds				135,534
Total investments at fair value				<u>\$ 3,630,284</u>
Foreign currency exchange contracts	<u>\$ —</u>	<u>\$ 35,639</u>	<u>\$ —</u>	<u>\$ 35,639</u>
Liabilities				
Foreign currency exchange contracts	<u>\$ —</u>	<u>\$ 34,586</u>	<u>\$ —</u>	<u>\$ 34,586</u>

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CHI Master Trust (continued)

	December 31, 2015			
	Level 1	Level 2	Level 3	Total
	<i>(Dollars in Thousands)</i>			
Assets				
Short-term investments	\$ 97,787	\$ 20,573	\$ —	\$ 118,360
Common stocks	1,489,973	—	—	1,489,973
Preferred stocks	5,424	—	—	5,424
Corporate bonds	—	324,221	—	324,221
Asset-backed securities	—	45,021	—	45,021
Government bonds	333,511	37,487	—	370,998
Foreign government bonds	—	27,697	—	27,697
Term loans	—	—	163,235	163,235
Mutual funds	92,098	—	—	92,098
	<u>\$ 2,018,793</u>	<u>\$ 454,999</u>	<u>\$ 163,235</u>	<u>\$ 2,637,027</u>
Investments measured at net asset value:				
Fixed income funds	—	—	—	239,817
Hedge funds	—	—	—	279,331
Real estate	—	—	—	254,941
Venture capital/private equity funds	—	—	—	161,542
Total investments at fair value	—	—	—	<u>\$ 3,572,658</u>
Foreign currency exchange contracts	\$ —	\$ 19,477	\$ —	<u>\$ 19,477</u>
Liabilities				
Foreign currency exchange contracts	\$ —	\$ 19,459	\$ —	<u>\$ 19,459</u>

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CHI Master Trust (continued)

The table below sets forth a summary of changes in the fair value of the Master Trust's Level 3 assets (dollars in thousands):

	<u>Term Loan</u>
Investments at fair value at September 30, 2015	\$ 163,218
Purchases/contributions of investments	54,875
Sales/distributions of investments	(49,274)
Net change in unrealized appreciation (depreciation) on investments and effect of foreign currency translation	(5,019)
Net realized loss on investments	(565)
Investments at fair value at December 31, 2015	<u>163,235</u>
Purchases/contributions of investments	131,126
Sales/distributions of investments	(131,409)
Net change in unrealized appreciation (depreciation) on investments and effect of foreign currency translation	8,578
Net realized loss on investments	(607)
Investments at fair value at December 31, 2016	<u><u>\$ 170,923</u></u>

Derivatives

The CHI Master Trust invests in derivative financial instruments primarily to adjust portfolio risk and asset class exposures. The CHI Master Trust only utilizes derivative instruments that have well-understood risk/return patterns, documented market liquidity, and a recognized pricing mechanism. Investment in such instruments is limited to the extent that the instruments are fully collateralized to avoid any leverage from such positions. Individual investment manager guidelines may further restrict the use of derivatives within the portfolio.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CHI Master Trust (continued)

The following table summarizes the CHI Master Trust's derivative instruments as of December 31, 2016:

	Derivative Assets Fair Value	Derivative Liabilities Fair Value
	<i>(Dollars in Thousands)</i>	
Foreign currency exchange contracts	\$ 35,639	\$ 34,586

The following table summarizes the CHI Master Trust's derivative instruments as of December 31, 2015:

	Derivative Assets Fair Value	Derivative Liabilities Fair Value
	<i>(Dollars in Thousands)</i>	
Foreign currency exchange contracts	\$ 19,477	\$ 19,459

Concentration of Market, Credit, and Industry Risk

The CHI Master Trust's investments in Alternative Investments are illiquid, non-publicly traded securities. The underlying investments of these Alternative Investments are subject to various risk factors, including market, credit, and industry risk. Market risk represents the potential loss in value of financial instruments caused by movements in market variables, such as interest rates. Other risks affecting these underlying investments include, but are not limited to, increasing competition, rapid changes in technology and changes in economic conditions. These risk factors could have a material effect on the ultimate realizable value of the CHI Master Trust's Alternative Investments.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

8. Income Tax Status

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated January 9, 2014, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code), and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. The plan administrator believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan, as amended, is qualified and the related trust is tax-exempt.

Accounting principles generally accepted in the United States require plan management to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan and has concluded that as of December 31, 2016, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

9. Related-Party Transactions

Certain of the Plan's assets are invested in funds managed by the trustee of the Plan. These transactions qualify as party-in-interest transactions; however, they are exempt from the prohibited transactions rules under ERISA.

10. Risks and Uncertainties

The Plan and CHI Master Trust invest 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

10. Risks and Uncertainties (continued)

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

11. Plan Termination

In the event of termination of the Plan, 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:

- 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 an 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 plan termination.
- Other vested benefits insured by the PBGC, a U.S. government agency, up to the applicable limitations (discussed below).
- All other vested benefits.
- All nonvested benefits.

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

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

11. Plan Termination (continued)

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.

The Plan provides that following a plan termination (as defined), the assets of the Plan shall be applied in accordance with the provisions of the plan agreement to satisfy all liabilities to participants and beneficiaries, and the Sponsor shall be entitled to any balance of plan assets remaining.

12. Reconciliation of Financial Statements to the Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500:

	December 31	
	2016	2015
Net assets available for benefits per the financial statements	\$ 272,302,689	\$ 270,341,572
Employer contributions receivable	—	4,999,998
Net assets available for benefits per the Form 5500	\$ 272,302,689	\$ 275,341,570

The following is a reconciliation of the net increase (decrease) per the financial statements to the net loss per the Form 5500:

	Year Ended December 31	
	2016	2015
Net increase (decrease) per the financial statements	\$ 1,961,117	\$ (2,320,632)
Employer contributions receivable at December 31, 2015	(4,999,998)	4,999,998
Employer contributions receivable at September 30, 2015	—	(6,799,997)
Net loss per the Form 5500	\$ (3,038,881)	\$ (4,120,631)

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

12. Reconciliation of Financial Statements to the Form 5500 (continued)

Prior to 2016, the Form 5500 reported employer contributions made subsequent to December 31 and September 30 as employer contributions receivable, whereas the Plan's policy of recording employer contributions receivable was to record the greater of employer contributions made prior to December 31 or September 30 but not yet deposited into the trust funding the Plan, or the required minimum contribution for the plan year as determined by the actuary. Effective as of January 1, 2016, the Plan has changed its policy to be consistent with all other plans sponsored by CHI. Consequently, the financial statements record an employer contribution when made in the subsequent plan year, that, for funding purposes, is attributable to the previous plan year. Due to this change, the Form 5500 and financial statements are reporting the receivable in the same manner, and no 2016 reconciling item is required.

13. Subsequent Events

Management has evaluated subsequent events for the Plan through October 13, 2017, the date the accompanying financial statements were available to be issued.

Supplemental Schedules

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule G, Part III – Schedule of Nonexempt Transactions

Year Ended December 31, 2016

(a) Identity of Party Involved	(b) Relationship to Plan, Employer, or Other Party in Interest	(c) Description of Transactions	(i) Current Value of Asset
St. Luke's Health System Corporation	Employer/ plan sponsor	Ineligible expense	\$ 103,704 ⁽¹⁾

Columns (d) through (h) and (j) are not shown as they are not applicable.

⁽¹⁾ This amount represents the aggregate amount of ineligible expenses paid by the Plan for the year ended September 30, 2015. The employer/plan sponsor fully reimbursed the Plan for the amount of the ineligible expenses plus lost earnings of \$103,704 in August 2016. The employer/plan sponsor filed Form 5330, *Return of Excise Taxes Related to Employee Benefit Plans*.

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Registered investment companies				
Fixed income securities	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	182,806	\$ 2,236,359	\$ 2,246,685
Fixed income securities	PIMCO FDS PAC INVT MGMT SER EMERGING MKTS PORT FOLIO INSTL	225,123	2,094,805	2,262,487
Fixed income securities	PIMCO FDS PAC INVT MGMT SER HIGH YIELD PORTFOLIO INSTL CL	194,466	1,513,160	1,489,607
Fixed income securities	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	1,367,922	16,305,686	15,334,405
Cash and cash equivalents	PIMCO FDS SHORT TERM FLTG NAV PORT II	121,599	1,217,091	1,217,088
Registered investment companies total				22,550,272
Cash and cash equivalents				
Cash and cash equivalents	DREYFUS GOVT SECURITIES CM 227 VAR RT 12/31/2019 DD 10/01/99	1,337,717	1,337,717	1,337,717
Cash and cash equivalents	CME CCP CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08	614,000	614,000	614,000
Cash and cash equivalents	DOM MFA CASH COLL FOB VAR RT 01/01/2049 DD 07/01/08	71,000	71,000	71,000
Cash and cash equivalents	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	2,708,000	2,708,000	2,708,000
Cash and cash equivalents	MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	264,000	264,000	264,000
Cash and cash equivalents	MORGAN STANLEY CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	272,000	272,000	272,000
Cash and cash equivalents	LCH CCP CREDIT SUISSE CASH COL VAR RT 01/01/2049 DD 07/01/08	243,000	243,000	243,000
Cash and cash equivalents	DOM MFA CASH COLL TD SEC VAR RT 01/01/2049 DD 07/01/08	1,270,000	1,270,000	1,270,000
Cash and cash equivalents	CASH COLLATERAL HELD AT MORGAN STANLEY	91,000	91,000	91,000
Cash and cash equivalents	NON-BASE CURRENCY	–	622	585
Cash and cash equivalents	NON-BASE CURRENCY	–	607	564
Cash and cash equivalents	NON-BASE CURRENCY	–	14	14
Cash and cash equivalents	NON-BASE CURRENCY – BROKER	–	9,871	9,983
Cash and cash equivalents	NON-BASE CURRENCY	–	43,805	43,739
Cash and cash equivalents	NON-BASE CURRENCY	–	1,305	1,305
Cash and cash equivalents	NON-BASE CURRENCY	–	34,897	34,526
Cash and cash equivalents	NON-BASE CURRENCY	–	28,423	28,460
Cash and cash equivalents	NON-BASE CURRENCY	–	153	148
Cash and cash equivalents	NON-BASE CURRENCY	–	60,122	60,211
Cash and cash equivalents	NON-BASE CURRENCY	–	622	615
Cash and cash equivalents	NON-BASE CURRENCY	–	7,717	7,868
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(562,646)	(567,715)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	1,097,324	1,130,496
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(385,449)	(371,110)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	4,368,720	4,384,521
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(6,928,329)	(6,941,130)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	526,283	521,801
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(993,342)	(951,935)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	957,027	932,210
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	704,073	651,865
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(194,047)	(198,832)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(350,706)	(328,456)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(936,184)	(917,872)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	515,132	553,255

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	\$ (1,162,791)	\$ (1,147,564)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	252,931	243,583
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(109,099)	(109,370)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(939,000)	(916,343)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	365,097	343,515
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(8,786,588)	(8,786,588)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	12,561,591	12,561,591
Cash and cash equivalents	DREYFUS GOVT SECURITIES CM 227 VAR RT 12/31/2019 DD 10/01/99	5,088,724	5,088,724	5,088,724
Cash and equivalents total				12,233,381
Corp debt-preferred				
Fixed income securities	HARRIS CORP 4.854% 04/27/2035 DD 04/27/15	50,000	50,000	52,532
Fixed income securities	HARRIS CORP 5.054% 04/27/2045 DD 04/27/15	100,000	100,000	105,582
Fixed income securities	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	200,000	197,840	189,404
Fixed income securities	LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	300,000	295,557	326,319
Fixed income securities	SCHAEFFLER FINANCE BV REGS 3.250% 05/15/2025	100,000	107,729	112,069
Fixed income securities	LINCOLN FINANCE LTD REGS 6.875% 04/15/2021	100,000	111,465	114,472
Fixed income securities	COOPERATIEVE RABOBANK UA REGS 6.875% 03/19/2020	100,000	140,949	124,051
Fixed income securities	NOVO BANCO SA/LONDON REGS 5.000% 05/21/2019	100,000	129,350	71,724
Fixed income securities	NOVO BANCO SA/LONDON 5.000% 05/14/2019	200,000	253,188	143,448
Fixed income securities	BANCO DO BRASIL SA/CAYMAN 3.875% 10/10/2022 DD 10/10/12	200,000	190,500	185,500
Fixed income securities	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	250,000	249,183	256,618
Fixed income securities	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	1,375,000	863,075	1,440,876
Fixed income securities	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	250,000	248,878	271,620
Fixed income securities	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	100,000	98,426	116,388
Fixed income securities	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	400,000	443,000	453,500
Fixed income securities	UBS AG REGS 5.125% 05/15/2024	800,000	799,125	807,536
Fixed income securities	UBS AG REGS VAR RT 05/22/2023	500,000	514,100	510,000
Fixed income securities	BARCLAYS BANK PLC 7.625% 11/21/2022 DD 11/21/12	400,000	462,000	439,000
Fixed income securities	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	100,000	124,980	124,361
Fixed income securities	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	1,215,000	761,782	1,172,499
Fixed income securities	BANK OF AMERICA CORP 7.625% 06/01/2019 DD 06/02/09	1,000,000	1,001,931	1,123,720
Fixed income securities	BANK OF AMERICA CORP 3.875% 08/01/2025 DD 07/30/15	500,000	509,000	508,415
Fixed income securities	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	400,000	449,320	468,600
Fixed income securities	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	100,000	99,941	95,622
Fixed income securities	FIRST REPUBLIC BANK/CA 4.375% 08/01/2046 DD 08/01/16	250,000	244,843	227,203
Fixed income securities	FORD MOTOR CREDIT CO LLC 2.551% 10/05/2018 DD 10/08/15	600,000	600,000	603,372
Fixed income securities	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	100,000	123,375	115,992
Fixed income securities	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	300,000	332,076	314,949
Fixed income securities	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	2,200,000	2,017,662	2,658,986
Fixed income securities	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	1,600,000	1,595,740	2,114,192
Fixed income securities	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	900,000	891,949	1,166,202
Fixed income securities	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	500,000	498,590	488,230

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	600,000	\$ 615,624	\$ 668,568
Fixed income securities	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	200,000	197,734	257,034
Fixed income securities	RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	200,000	199,874	190,400
Fixed income securities	NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03	200,000	159,167	165,000
Fixed income securities	NAVIENT CORP 4.875% 06/17/2019 DD 12/16/13	100,000	99,405	103,500
Fixed income securities	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	2,650,000	2,687,900	3,370,932
Fixed income securities	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	387,000	347,003	545,647
Fixed income securities	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	200,000	196,706	185,848
Fixed income securities	MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	200,000	203,326	220,432
Fixed income securities	COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18	2,800,000	2,782,063	2,777,348
Fixed income securities	COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18	9,000,000	9,229,219	9,210,420
Fixed income securities	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	400,000	396,700	440,264
Fixed income securities	CBS CORP 4.900% 08/15/2044 DD 08/19/14	250,000	246,598	250,247
Fixed income securities	CBS CORP 4.600% 01/15/2045 DD 01/12/15	200,000	177,642	192,490
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	100,000	112,173	114,183
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,100,000	1,146,873	1,271,688
Fixed income securities	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	1,050,000	974,827	1,344,525
Fixed income securities	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	200,000	198,252	174,662
Fixed income securities	WALT DISNEY CO/THE 3.000% 07/30/2046 DD 07/12/16	100,000	96,212	85,046
Fixed income securities	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	400,000	393,632	408,748
Fixed income securities	TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11	700,000	690,949	816,746
Fixed income securities	TIME WARNER INC 4.850% 07/15/2045 DD 06/04/15	300,000	299,787	300,327
Fixed income securities	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	700,000	702,826	861,098
Fixed income securities	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	75,000	74,579	67,924
Fixed income securities	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	500,000	497,425	591,385
Fixed income securities	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	300,000	285,585	238,968
Fixed income securities	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	400,000	366,039	392,000
Fixed income securities	VIACOM INC 5.250% 04/01/2044 DD 03/11/14	250,000	241,182	227,435
Corp debt-preferred total				42,375,847
US government securities				
Fixed income securities	US TREAS-CPI INFLAT 0.625% 01/15/2026 DD 01/15/16	712,026	741,740	718,278
Fixed income securities	US TREAS-CPI INFLAT 0.375% 07/15/2025 DD 07/15/15	2,343,539	2,397,041	2,330,814
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	42,400,000	23,433,503	21,129,192
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2040 DD 08/16/10	2,180,000	920,372	1,050,106
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13	4,375,000	2,012,281	1,911,613
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14	1,100,000	428,879	466,752
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14	11,750,000	5,079,995	4,930,417
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2045 DD 05/15/15	20,875,000	8,317,973	8,546,016
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	6,400,000	2,562,118	2,603,840
Fixed income securities	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	1,012,000	913,657	899,253
Fixed income securities	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	3,161,000	2,745,427	2,809,086
Fixed income securities	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	1,199,000	992,894	1,008,143

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16	1,268,000	\$ 1,150,813	\$ 1,166,218
Fixed income securities	U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16	3,700,000	3,648,129	3,640,874
Fixed income securities	U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16	8,283,000	7,768,217	7,723,897
US government securities total				60,934,499
Preferred stock				
Preferred securities	BNP PARIBAS SA REGS VAR RT 06/29/2049	200,000	296,729	229,535
Preferred securities	XLIT LTD VAR RT 10/29/2049 DD 03/15/07	200,000	154,500	156,000
Preferred securities	COOPERATIEVE RABOBANK UA 144A VAR RT 12/29/2049 DD 06/04/09	100,000	110,247	117,530
Preferred securities	COOPERATIEVE RABOBANK UA REGS VAR RT 11/29/2049	200,000	215,750	205,251
Preferred securities	LLOYDS BANKING GROUP PLC VAR RT 04/30/2049 DD 04/07/14	100,000	106,850	103,000
Preferred securities	BANK OF AMERICA CORP VAR RT 09/29/2049 DD 09/05/14	500,000	500,000	500,000
Preferred securities	BANK OF AMERICA CORP VAR RT 12/29/2049 DD 03/17/15	100,000	100,000	100,550
Preferred securities	BANK OF AMERICA CORP VAR RT 12/29/2049 DD 03/10/16	200,000	200,000	209,000
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 04/30/14	350,000	350,000	347,025
Preferred securities	CITIGROUP INC VAR RT 11/29/2049 DD 10/29/14	100,000	100,000	100,875
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 03/20/15	168,000	156,240	169,680
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 04/24/15	350,000	346,875	345,695
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 11/13/15	87,000	87,000	90,045
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 04/25/16	300,000	300,000	308,700
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 04/23/08	400,000	391,216	414,200
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 03/10/14	800,000	801,111	804,000
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 07/29/13	800,000	813,500	803,000
Preferred securities	JPMORGAN CHASE & CO VAR RT 10/29/2049 DD 09/23/14	1,000,000	1,012,125	1,011,880
Preferred securities	METLIFE INC VAR RT 12/29/2049 DD 06/01/15	500,000	500,000	506,250
Preferred securities	WELLS FARGO & CO VAR RT 12/29/2049 DD 04/22/14	300,000	300,000	301,500
Preferred securities	WELLS FARGO & CO VAR RT 12/29/2049 DD 01/23/15	250,000	250,000	262,475
Preferred securities	COBANK ACB PFD 6.200% NON-CUMULATIVE	2,000	200,000	198,000
Preferred securities	REINSURANCE GROUP OF AMERICA I PFD 6.200% CUMULATIVE	7,000	175,000	188,860
Preferred securities	VEREIT INC PFD 6.700% CUMULATIVE	4,645	100,731	117,472
Preferred stock total				7,590,523
Foreign government securities				
Fixed income securities	REPUBLIC OF POLAND GOVERNMENT 3.250% 07/25/2025	200,000	53,756	47,018
Fixed income securities	REPUBLIC OF POLAND GOVERNMENT 2.500% 07/25/2026	1,200,000	301,490	261,170
Fixed income securities	REPUBLIC OF SOUTH AFRICA GOVER 10.500% 12/21/2026	1,800,000	144,095	145,129
Fixed income securities	MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14	1,280,000	1,273,242	1,308,800
Fixed income securities	MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15	712,000	711,886	639,020
Fixed income securities	SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	800,000	784,120	766,264

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	HSBC HOLDINGS PLC REGS VAR RT 12/29/2049	400,000	\$ 415,622	\$ 436,160
Fixed income securities	LLOYDS BANK PLC REGS 7.625% 04/22/2025	100,000	137,628	159,028
Fixed income securities	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	179,885	300,958	228,867
Fixed income securities	BARCLAYS BANK PLC REGS VAR RT 11/29/2049	300,000	611,564	454,435
Foreign government securities total				4,445,891
Corporate debt-other				
Fixed income securities	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,500,000	1,496,475	1,621,305
Fixed income securities	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	300,000	298,071	279,699
Fixed income securities	JM SMUCKER CO/THE 4.250% 03/15/2035 DD 09/15/15	100,000	99,627	100,958
Fixed income securities	JM SMUCKER CO/THE 4.375% 03/15/2045 DD 09/15/15	100,000	98,310	99,220
Fixed income securities	ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	100,000	94,522	99,150
Fixed income securities	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,200,000	1,178,132	1,187,748
Fixed income securities	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	100,000	99,477	98,173
Fixed income securities	ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	200,000	197,204	200,750
Fixed income securities	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	500,000	496,545	491,265
Fixed income securities	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	400,000	409,416	392,452
Fixed income securities	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	200,000	198,910	190,582
Fixed income securities	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	400,000	393,068	383,012
Fixed income securities	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	100,000	99,342	106,742
Fixed income securities	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	200,000	197,570	207,190
Fixed income securities	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	300,000	300,316	321,045
Fixed income securities	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	400,000	385,368	497,492
Fixed income securities	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	200,000	199,174	206,934
Fixed income securities	HCA INC 6.500% 02/15/2020 DD 08/01/11	100,000	100,125	109,400
Fixed income securities	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	350,000	349,062	378,497
Fixed income securities	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	600,000	710,202	724,050
Fixed income securities	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	200,000	201,366	203,936
Fixed income securities	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	700,000	705,421	771,134
Fixed income securities	ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	500,000	492,195	466,250
Fixed income securities	DR HORTON INC 4.750% 02/15/2023 DD 02/05/13	150,000	140,250	153,750
Fixed income securities	WHIRLPOOL CORP 5.150% 03/01/2043 DD 02/27/13	200,000	199,272	213,382
Fixed income securities	REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12	194,441	190,552	200,079
Fixed income securities	AON PLC 4.750% 05/15/2045 DD 05/20/15	500,000	498,415	505,390
Fixed income securities	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	100,000	92,423	91,617
Fixed income securities	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	700,000	694,827	726,544
Fixed income securities	METLIFE INC 4.600% 05/13/2046 DD 11/13/15	100,000	99,610	105,273
Fixed income securities	PRUDENTIAL FINANCIAL INC 6.200% 11/15/2040 DD 11/18/10	200,000	198,816	244,406
Futures contracts	TIME WARNER CABLE LLC 5.250% 07/15/2042	50,000	83,667	70,998
Futures contracts	FORTUNE BRANDS HOME & SECURITY 4.000% 06/15/2025 DD 06/15/15	200,000	198,714	205,690
Fixed income securities	MASCO CORP 7.750% 08/01/2029 DD 08/03/99	200,000	221,000	244,772
Fixed income securities	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	300,000	298,551	294,267
Fixed income securities	SINOPEC GROUP OVERSEAS DE REGS 4.375% 04/10/2024 DD 04/10/14	300,000	312,399	311,748

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	CNOOC NEXEN FINANCE 2014 ULC 4.250% 04/30/2024 DD 04/30/14	300,000	\$ 298,695	\$ 306,930
Fixed income securities	ODEBRECHT DRILLING NORBE REGS 6.350% 06/30/2022 DD 11/18/10	143,000	114,043	63,992
Fixed income securities	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	384,000	354,011	319,565
Fixed income securities	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	200,000	198,504	182,000
Fixed income securities	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	700,000	643,113	581,000
Fixed income securities	PETROBRAS GLOBAL FINANCE BV 8.375% 05/23/2021 DD 05/23/16	500,000	518,408	538,750
Fixed income securities	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	900,000	895,824	828,135
Fixed income securities	ANADARKO PETROLEUM CORP 7.000% 11/15/2027 DD 11/24/97	400,000	360,463	480,412
Fixed income securities	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	300,000	299,820	357,051
Fixed income securities	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	450,000	448,484	582,579
Fixed income securities	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	100,000	97,669	101,266
Fixed income securities	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	200,000	198,382	194,950
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	200,000	201,342	186,338
Fixed income securities	ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	900,000	946,710	1,043,523
Fixed income securities	ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	200,000	180,670	205,352
Fixed income securities	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	100,000	72,091	93,186
Fixed income securities	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	100,000	93,440	95,908
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	300,000	274,386	338,670
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	400,000	452,040	438,416
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	800,000	796,952	807,680
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	200,000	199,690	210,930
Fixed income securities	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	200,000	199,938	215,690
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,300,000	1,153,867	1,507,961
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	200,000	199,044	192,854
Fixed income securities	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	500,000	496,120	508,820
Fixed income securities	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	600,000	721,650	680,646
Fixed income securities	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	100,000	119,861	109,990
Fixed income securities	PIONEER NATURAL RESOURCES CO 7.500% 01/15/2020 DD 11/13/09	100,000	124,000	113,677
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	150,000	168,678	139,079
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	800,000	799,400	662,808
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16	200,000	199,432	202,890
Fixed income securities	PRIDE INTERNATIONAL LLC 7.875% 08/15/2040 DD 08/06/10	260,000	269,809	232,700
Fixed income securities	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	100,000	88,750	101,473
Fixed income securities	SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	500,000	489,375	536,250
Fixed income securities	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	300,000	297,702	285,255
Fixed income securities	WILLIAMS PARTNERS LP 4.500% 11/15/2023 DD 11/15/13	100,000	100,427	102,723
Fixed income securities	WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14	400,000	396,916	369,684
Fixed income securities	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,200,000	1,204,500	1,488,144
Fixed income securities	DOMTAR CORP 6.750% 02/15/2044 DD 11/26/13	100,000	107,605	101,578
Fixed income securities	INTERNATIONAL PAPER CO 5.000% 09/15/2035 DD 05/26/15	300,000	297,867	316,971
Fixed income securities	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	200,000	198,260	208,574
Fixed income securities	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	200,000	199,798	189,002
Fixed income securities	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/29/2049	400,000	585,399	404,619

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	BANCO SANTANDER SA REGS VAR RT 09/11/2049	400,000	\$ 480,655	\$ 395,236
Fixed income securities	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/29/2049	400,000	406,501	401,742
Fixed income securities	CREDIT AGRICOLE SA REGS VAR RT 12/29/2049 DD 01/23/14	300,000	322,125	303,027
Fixed income securities	CREDIT SUISSE GROUP AG REGS VAR RT 12/29/2049	200,000	223,500	209,250
Fixed income securities	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/29/2049 DD 08/10/15	200,000	200,000	191,500
Fixed income securities	BANCO DO BRASIL SA/CAYMAN 144A VAR RT 10/29/2049 DD 01/31/13	200,000	140,500	146,300
Fixed income securities	SOCIETE GENERALE SA 144A VAR RT 12/29/2049 DD 09/29/15	300,000	300,000	300,150
Fixed income securities	INTESA SANPAOLO SPA 144A VAR RT 12/29/2049 DD 09/17/15	200,000	200,000	187,750
Fixed income securities	CREDIT SUISSE GROUP AG 144A VAR RT 12/29/2049 DD 12/11/13	400,000	400,000	418,500
Fixed income securities	GOODMAN FUNDING PTY LTD 144A 6.375% 11/12/2020 DD 11/12/10	300,000	299,607	336,684
Fixed income securities	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	200,000	201,048	189,338
Fixed income securities	STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16	600,000	600,000	621,000
Fixed income securities	VALEANT PHARMACEUTICALS I 144A 6.750% 08/15/2018 DD 07/12/13	200,000	199,000	189,500
Fixed income securities	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	100,000	100,000	92,992
Fixed income securities	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	200,000	200,000	193,220
Fixed income securities	TRANSOCEAN PHOENIX 2 LTD 144A 7.750% 10/15/2024 DD 10/19/16	200,000	208,625	211,000
Fixed income securities	WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13	300,000	304,339	302,250
Fixed income securities	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	200,000	195,746	217,270
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	100,000	105,969	125,526
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	100,000	97,702	100,196
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	400,000	399,008	404,712
Fixed income securities	SFR GROUP SA 144A 7.375% 05/01/2026 DD 04/11/16	500,000	506,250	512,500
Fixed income securities	DEUTSCHE BANK AG 144A 4.250% 10/14/2021 DD 10/14/16	500,000	499,845	501,930
Fixed income securities	ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15	200,000	171,000	175,250
Fixed income securities	NIPPON LIFE INSURANCE CO 144A VAR RT 10/18/2042 DD 10/18/12	200,000	200,000	207,000
Fixed income securities	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	300,000	300,000	309,375
Fixed income securities	MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14	100,000	93,250	96,250
Fixed income securities	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 09/21/16	765,000	752,274	722,772
Fixed income securities	UBS GROUP FUNDING SWITZER 144A 4.125% 04/15/2026 DD 04/05/16	500,000	498,895	511,360
Fixed income securities	HBOS PLC 144A 6.750% 05/21/2018 DD 05/21/08	900,000	654,377	949,050
Fixed income securities	NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16	250,000	249,265	238,190
Fixed income securities	ALLEGHENY ENERGY SUPPLY C 144A 6.750% 10/15/2039 DD 10/01/09	400,000	447,708	360,000
Fixed income securities	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	100,000	99,007	104,558
Fixed income securities	AMGEN INC 144A 4.663% 06/15/2051 DD 06/14/16	1,808,000	1,876,216	1,737,687
Fixed income securities	BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11	200,000	215,700	201,500
Fixed income securities	STANDARD INDUSTRIES INC/N 144A 5.375% 11/15/2024 DD 11/10/14	350,000	350,000	359,625
Fixed income securities	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	167,226	200,605	203,627
Fixed income securities	CVS PASS-THROUGH TRUST 144A 5.773% 01/10/2033 DD 12/17/10	503,697	503,697	563,975
Fixed income securities	CANTOR FITZGERALD LP 144A 6.500% 06/17/2022 DD 06/17/15	200,000	200,000	213,564
Fixed income securities	CHENIERE CORPUS CHRISTI H 144A 5.875% 03/31/2025 DD 12/09/16	300,000	300,000	306,093
Fixed income securities	COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	500,000	499,820	465,740
Fixed income securities	DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	900,000	902,155	974,970
Fixed income securities	DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10	300,000	297,816	334,737

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	EMERA US FINANCE LP 144A 4.750% 06/15/2046 DD 06/16/16	200,000	\$ 198,576	\$ 201,690
Fixed income securities	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	100,000	99,560	106,157
Fixed income securities	HOWARD HUGHES CORP/THE 144A 6.875% 10/01/2021 DD 10/02/13	300,000	318,750	316,140
Fixed income securities	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	200,000	199,992	215,500
	JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14	600,000	574,500	579,000
Fixed income securities	MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09	200,000	175,250	202,500
Fixed income securities	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	500,000	650,004	738,560
Fixed income securities	POST HOLDINGS INC 144A 8.000% 07/15/2025 DD 08/18/15	100,000	100,000	112,000
Fixed income securities	ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	500,000	367,038	410,000
Fixed income securities	SABINE PASS LIQUEFACTION 144A 5.875% 06/30/2026 DD 06/14/16	100,000	100,140	107,750
Fixed income securities	UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	318,000	327,143	333,900
Fixed income securities	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000	199,366	197,694
Fixed income securities	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	800,000	767,000	761,752
Fixed income securities	WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	800,000	801,083	793,600
Fixed income securities	AMERICAN TOWER CORP 4.400% 02/15/2026 DD 01/12/16	200,000	199,426	204,370
Fixed income securities	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	200,000	198,008	189,338
Fixed income securities	AMERICAN TOWER CORP 3.125% 01/15/2027 DD 09/30/16	200,000	199,866	184,532
Fixed income securities	CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15	300,000	298,530	306,435
Fixed income securities	CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16	600,000	598,026	620,754
Fixed income securities	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	300,000	300,000	311,376
Fixed income securities	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	100,000	99,622	100,435
Fixed income securities	EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	100,000	98,429	99,023
Fixed income securities	HCP INC 6.750% 02/01/2041 DD 01/24/11	100,000	98,945	116,383
Fixed income securities	WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15	400,000	391,000	408,796
Fixed income securities	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	500,000	500,000	504,980
Fixed income securities	WEYERHAEUSER CO 7.950% 03/15/2025 DD 03/15/95	200,000	224,042	247,394
Fixed income securities	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000	124,182	120,290
Fixed income securities	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	1,200,000	1,316,206	1,519,644
Fixed income securities	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	100,000	125,121	121,613
Fixed income securities	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	300,000	292,896	309,057
Fixed income securities	QVC INC 4.850% 04/01/2024 DD 03/18/14	400,000	399,708	402,104
Fixed income securities	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	100,000	99,335	100,625
Fixed income securities	WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16	100,000	99,748	98,160
Fixed income securities	ALAMEDA CNTY CA JT PWRS AUTH L 7.046% 12/01/2044 DD 11/04/10	1,300,000	1,300,000	1,783,158
Fixed income securities	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	400,000	561,584	565,692
Fixed income securities	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	1,200,000	1,200,000	1,684,440
Fixed income securities	CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	100,000	95,750	98,627
Fixed income securities	CHICAGO IL 7.750% 01/01/2042 DD 07/21/15	300,000	292,998	303,912
Fixed income securities	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	800,000	800,000	1,132,840
Fixed income securities	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	600,000	590,510	635,088
Fixed income securities	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	500,000	512,165	618,415
Fixed income securities	NEWPORT BEACH CA COPS 7.168% 07/01/2040 DD 11/30/10	500,000	500,000	645,105
Fixed income securities	PORT AUTH OF NEW YORK & NEW JEW 4.458% 10/01/2062 DD 10/10/12	800,000	787,880	805,984

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 08/04/10	400,000	\$ 411,252	\$ 488,072
Fixed income securities	TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/2040 DD 10/28/10	900,000	867,204	1,072,179
Fixed income securities	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	500,000	500,000	652,625
Fixed income securities	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	500,000	500,000	656,050
Fixed income securities	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	1,200,000	1,200,000	1,512,804
Fixed income securities	APPLE INC 3.850% 08/04/2046 DD 08/04/16	500,000	498,675	479,070
Fixed income securities	FIDELITY NATIONAL INFORMATION 5.000% 10/15/2025 DD 10/20/15	400,000	398,916	435,652
Fixed income securities	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000	99,764	104,467
Fixed income securities	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	600,000	596,682	562,650
Fixed income securities	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	100,000	97,505	94,448
Fixed income securities	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	500,000	497,945	484,580
Fixed income securities	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	300,000	299,946	286,950
Fixed income securities	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	500,000	497,946	534,315
Fixed income securities	AVAGO 8/16 COV-LITE TLB3	605,725	599,668	614,054
Fixed income securities	EFIH 10/16 DIP TL	1,063,151	1,059,958	1,069,264
Fixed income securities	ANCESTRY.COM 10/16 COV-LITE TL	100,000	99,500	100,906
Fixed income securities	CPG INTERNATIONAL 9/13 COV-LITE TLB	395,908	370,174	398,382
Fixed income securities	CHARTER COMM OPERATING 5/16 TLI	398,000	397,005	400,062
Fixed income securities	HEINZ 3/13 (USD) COV-LITE TLB2	—	—	—
Fixed income securities	LAS VEGAS SANDS 12/13 TLB	1,079,042	1,072,645	1,083,930
Fixed income securities	ILFC (DELOS FINANCE) 2/14 TLB	614,143	608,037	618,092
Fixed income securities	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	59,296	59,296	62,382
Fixed income securities	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	200,000	199,326	244,082
Fixed income securities	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	700,000	700,407	727,454
Fixed income securities	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	300,000	288,297	273,807
Fixed income securities	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	300,000	299,304	310,947
Fixed income securities	NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15	100,000	99,327	106,326
Fixed income securities	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	154,756	165,783	172,553
Fixed income securities	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	200,000	196,952	201,290
Fixed income securities	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	500,000	687,955	659,370
Fixed income securities	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	225,000	223,067	233,420
Fixed income securities	CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	100,000	99,441	104,551
Fixed income securities	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	400,000	399,600	424,144
Fixed income securities	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	700,000	697,648	739,879
Fixed income securities	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	325,000	324,881	292,568
Fixed income securities	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	400,000	423,336	380,772
Fixed income securities	DYNEGY INC 7.375% 11/01/2022 DD 05/01/15	100,000	100,000	95,500
Fixed income securities	DYNEGY INC 7.625% 11/01/2024 DD 05/01/15	50,000	50,000	46,125
Fixed income securities	ENTERGY LOUISIANA LLC 3.250% 04/01/2028 DD 03/24/16	300,000	299,970	295,944
Fixed income securities	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	242,000	212,888	224,056
Fixed income securities	FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	100,000	106,190	128,890
Fixed income securities	JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	400,000	365,664	457,712
Fixed income securities	PACIFIC GAS & ELECTRIC CO 6.250% 03/01/2039 DD 03/06/09	1,000,000	1,031,803	1,272,990

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	100,000	\$ 99,579	\$ 99,448
Fixed income securities	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	200,000	198,964	197,824
Fixed income securities	NATIONAL FUEL GAS CO 5.200% 07/15/2025 DD 06/25/15	300,000	299,058	311,580
Fixed income securities	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	350,000	453,067	526,232
Fixed income securities	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	200,000	194,979	207,930
Fixed income securities	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	1,300,000	1,516,047	1,911,156
Fixed income securities	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	300,000	313,291	348,213
Fixed income securities	AT&T INC 4.350% 06/15/2045 DD 06/15/13	3,263,000	2,255,670	2,907,431
Fixed income securities	AT&T INC 6.000% 08/15/2040 DD 02/15/16	400,000	425,572	439,644
Fixed income securities	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	200,000	199,910	204,572
Fixed income securities	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	100,000	99,881	95,604
Fixed income securities	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	600,000	512,500	592,500
Fixed income securities	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	600,000	589,998	689,148
Fixed income securities	VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13	25,000	24,975	30,163
Fixed income securities	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	103,000	107,889	128,645
Fixed income securities	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,248,000	1,686,077	2,277,876
Fixed income securities	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	839,000	691,739	834,604
Fixed income securities	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	342,000	263,633	327,947
Fixed income securities	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	1,041,000	819,658	977,613
Fixed income securities	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	400,000	400,000	478,916
Fixed income securities	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	900,000	964,566	1,288,485
Fixed income securities	XLIT LTD 5.500% 03/31/2045 DD 03/30/15	300,000	293,830	284,661
Fixed income securities	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/29/2049 DD 08/15/16	300,000	300,000	306,000
Corporate debt-other total				98,604,136
Other				
Other	INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	(1,300,000)	(12,740)	(4,420)
Other	90DAY EURODOLLAR FUTURE (CME) EXP JUN 17	(68)	–	(23,475)
Other	90DAY EURODOLLAR FUTURE (CME) EXP DEC 17	(136)	–	113,927
Other	EURO-BUND FUTURE (EUX) EXP MAR 17	(4)	–	(10,231)
Other	US TREAS BD FUTURE (CBT) EXP MAR 17	1	–	(1,673)
Other	US 10 YR TREAS NTS FUT MAR 17 PUT FEB 17 121.000 ED 01/27/17	(4)	(1,620)	(187)
Other	US 10YR TREAS NTS FUT MAR 17 CALL FEB 17 127.000 ED 012717	(4)	(995)	(250)
Other	US 5YR TREAS NTS FUTURE (CBT) EXP MAR 17	97	–	(36,211)
Other	US 2YR TREAS NTS FUT (CBT) EXP MAR 17	(26)	–	(1,703)
Other	CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2020 DEC 20	900,000	13,570	7,849
Other	CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2020 DEC 20	(900,000)	–	–
Other	CDX SP UL ITRAXX XOV26 5Y ICE R 500 BPS 2021 DEC 20	200,000	16,654	20,047
Other	CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2021 DEC 20	350,000	–	(1,024)
Other	CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2021 DEC 20	(350,000)	(3,345)	–
Other	CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2017 DEC 20	100,000	866	712
Other	CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2017 DEC 20	(100,000)	–	–
Other	CCP_CDS. SP UL VIRGIN MEDIA FI REC 500BPS 2021 JUN 20	300,000	31,270	–

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Other	CCP_CDS._SP UL VIRGIN MEDIA FI REC 500BPS 2021 JUN 20	(300,000) \$	– \$	(37,315)
Other	CCP ICE CDX ITRAXX XOVER20 5Y REC_500BPS 2018 DEC 20	–	–	–
Other	CCP CDS SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20 ICE	20,100,000	96,316	–
Other	CCP_CDS._SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20	(20,100,000)	(19,389)	(329,519)
Other	CCP_CDS. SP UL BERKSHIRE HATHA REC 100BPS 2020 DEC 20	300,000	–	–
Other	CCP_CDS._SP UL BERKSHIRE HATHA REC 100BPS 2020 DEC 20	(300,000)	(5,810)	(3,974)
Other	CCP CDX SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	6,650,000	74,819	–
Other	CCP_CD X SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	(6,650,000)	–	(111,062)
Other	CCP_CD X. SP UL CDX.NA.HY.26 CM REC 500BPS 2021 JUN 20	5,200,000	233,178	–
Other	CCP_CD X._SP UL CDX.NA.HY.26 CM REC 500BPS 2021 JUN 20	(5,200,000)	–	(363,943)
Other	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2021 JUN 20	100,000	–	–
Other	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2021 JUN 20	(100,000)	(692)	(813)
Other	CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2021 JUN 20	500,000	–	11,048
Other	CCP_CDS._SP UL HESS CORPORATIO REC 100BPS 2021 JUN 20	(500,000)	(23,398)	–
Other	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2021 DEC 20	400,000	–	–
Other	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2021 DEC 20	(400,000)	(5,912)	(1,309)
Other	CCP CDX SP UL EM26 ICE 1.000% 12/20/2021 DD 09/20/16	2,500,000	–	(156,932)
Other	CCP CDX _SP UL EM26 ICE R 100BPS 2021 DEC 20	(2,500,000)	(165,296)	–
Other	CCP_CDS. SP UL BERKSHIRE HATHA REC 100BPS 2021 DEC 20	800,000	5,954	–
Other	CCP_CDS._SP UL BERKSHIRE HATHA REC 100BPS 2021 DEC 20	(800,000)	–	(6,211)
Other	CCP_CDS. SP UL FORD MOTOR CRED REC 500BPS 2021 JUN 20	500,000	79,505	–
Other	CCP_CDS._SP UL FORD MOTOR CRED REC 500BPS 2021 JUN 20	(500,000)	–	(78,285)
Other	CCP_CDS._BP UL COX COMMUNICATI PAY 100BPS 2020 DEC 20	(100,000)	(820)	(604)
Other	CCP_CDS. BP UL COX COMMUNICATI PAY 100BPS 2020 DEC 20	100,000	–	–
Other	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	400,000	4,211	–
Other	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	(400,000)	–	(5,219)
Other	CCP_CDS. SP UL D.R. HORTON IN REC 100BPS 2018 SEP 20	200,000	2,604	–
Other	CCP_CDS._SP UL D.R. HORTON IN REC 100BPS 2018 SEP 20	(200,000)	–	(2,432)
Other	CCP_CDS. SP UL NRG ENERGY INC REC 500BPS 2019 MAR 20	300,000	22,227	–
Other	CCP_CDS._SP UL NRG ENERGY INC REC 500BPS 2019 MAR 20	(300,000)	–	(23,265)
Other	CCP_CDS._BP UL THE DOW CHEMICA PAY 100BPS 2020 DEC 20	(900,000)	(13,262)	(13,983)
Other	CCP_CDS. BP UL THE DOW CHEMICA PAY 100BPS 2020 DEC 20	900,000	–	–
Other	CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2023 DEC 20	100,000	18,215	–
Other	CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2023 DEC 20	(100,000)	–	(19,008)
Other	CCP UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20	1,350,000	22,237	–
Other	CCP-UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20..	(1,350,000)	–	(5,912)
Other	CCP_CD X SP UL PRUDENTIAL FIN R 100 BPS 2021 JUN 20 ICE	200,000	1,392	–
Other	CCP CDX SP UL PRUDENTIAL FIN R 100 BPS 2021 JUN 20 ICE	(200,000)	–	(2,174)
Other	CCP _SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	35,000,000	426,405	–
Other	CCP SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	(35,000,000)	–	(529,585)
Other	CCP _IFL R EUROSTAT HICPE TOB P 1.00% 2020 DEC 15 LCH	700,000	–	530
Other	CCP IFL R EUROSTAT HICPE TOB P 1.00% 2020 DEC 15 LCH	(700,000)	(9,311)	–
Other	CCP IFL P UK RPI ALL ITEMS NSA R 3.585% 2046 OCT 15 LCH	(100,000)	–	–

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Other	CCP_IFL P UK RPI ALL ITEMS NSA PAY 3.585% 2046 OCT 15 LCH	100,000	\$ –	\$ 4,361
Other	CCP_IRS P EUR6M 100BPS R 1.25% 2047 MARCH 15	(400,000)	(18,020)	–
Other	CCP_IRS P EUR6M 100BPS R 1.25% 2047 MARCH 15 CME	400,000	–	(886)
Other	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 0.50% 2027 MAR 15	(350,000)	(2,461)	–
Other	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.50% 2027 MAR 15	350,000	–	7,120
Other	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	(24,700,000)	(984)	–
Other	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	24,700,000	648	(12,572)
Other	CCP_IRS R JP0006M P 1.00% 2024 SEP 20 CME	(169,900,000)	–	–
Other	CCP_IRS R JP0006M P 1.00% 2024 SEP 20 CME	169,900,000	2,904	(57,574)
Other	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	(35,000,000)	(29,197)	–
Other	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	35,000,000	–	(34,705)
Other	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 1.50% 2045 DEC 21	(5,000,000)	(15,486)	–
Other	CCP_IRS. R JPY-LIBOR-BBA 6M CM VAR RT 50% 2045 DEC 21	5,000,000	–	(7,781)
Other	CCP_IRS._P MXN-TIE-BANXICO 28 REC 6.75% 2021 AUG 31	–	–	–
Other	CCP_IRS. P MXN-TIE-BANXICO 28 REC 6.19% 2035 JAN 03	4,600,000	1,234	(48,015)
Other	CCP_IRS._P MXN-TIE-BANXICO 28 REC 6.19% 2035 JAN 03	(4,600,000)	–	–
Other	CCP_IRS. P MXN-TIE-BANXICO 28 REC 5.74% 2023 APR 25	9,500,000	–	(47,416)
Other	CCP_IRS._P MXN-TIE-BANXICO 28 REC 5.74% 2023 APR 25	(9,500,000)	–	–
Other	CCP_IRS._R GBP-LIBOR-BBA 6M CM PAY 1.75% 2047 MAR 15	(250,000)	(46,766)	–
Other	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.75% 2047 MAR 15	350,000	–	(34,786)
Other	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 0.50% 2022 MAR 15	1,900,000	–	(46,195)
Other	CCP_IRS._P GBP-LIBOR-BBA 6M CM VAR RT 50% 2022 MAR 15	(1,900,000)	(11,518)	–
Other	CCP_IRS._R GBP-LIBOR-BBA 6M CM PAY 0.75% 2027 MAR 15	(1,900,000)	–	–
Other	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 0.75% 2027 MAR 15	1,600,000	85,978	96,681
Other	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.30% 2027 MAR 15	1,100,000	696	(446)
Other	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 8.30% 2027 MAR 15	(1,100,000)	–	–
Other	IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619	4,000,000	206,520	442,238
Other	IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619	(15,000,000)	(156,574)	(417,002)
Other	CDX P USD 30Y 100BPS R 2.69% PUT AUG 19 002.690 ED 082619	1,000,000	53,200	112,624
Other	IRS P USD 5Y 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	(5,000,000)	(48,685)	(139,001)
Other	IRS P USD 30 YR 100BPS 2.69% PUT AUG 19 002.690 ED 082619	1,000,000	48,000	112,624
Other	IRS P USD 5Y R 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	(21,000,000)	(184,064)	(583,802)
Other	IRS P USD 30Y R 100BPS 2.66% PUT AUG 19 002.660 ED 082619	2,100,000	92,400	243,125
Other	IRS P USD 30Y R 100BPS 2.646% PUT AUG 19 002.646 ED 082819	2,100,000	92,400	246,257
Other	CCP_IRS P US0006M R 2.75% PUT NOV 19 002.750 ED 11/07/19	(4,000,000)	(76,000)	(96,020)
Other	CCP_IRS P US0006M R 2.9% PUT NOV 19 002.900 ED 11/07/19	800,000	76,000	76,525
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.25% 2019 MAR 16	(24,900,000)	(95,992)	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.25% 2019 MAR 16	24,900,000	–	(339,001)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.50% 2045 DEC 22	(400,000)	–	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.50% 2045 DEC 22	400,000	29,764	9,889
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.00% 2020 DEC 16	(2,700,000)	–	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.00% 2020 DEC 16	2,700,000	12,020	(16,423)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.91% 2019 AUG 20	(11,200,000)	–	–

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Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.91% 2019 AUG 20	11,200,000	\$ –	\$ (96,830)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	1,400,000	–	(5,658)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	(1,400,000)	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	(1,100,000)	–	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	1,100,000	–	(4,768)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	(1,600,000)	(110,856)	(30,256)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	1,600,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM 2.150% 15% 2025 DEC 03	(1,050,000)	–	(12,706)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.15% 2025 DEC 03	1,050,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	(500,000)	(36,857)	(12,513)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	500,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	(5,000,000)	(24,010)	(3,979)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	5,000,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	(4,100,000)	–	(3,356)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	4,100,000	9,354	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 DEC 21	(12,500,000)	(45,007)	(48,156)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 DEC 21	13,200,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.50% 2021 DEC 21	(3,100,000)	–	(68,874)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.50% 2021 DEC 21	3,100,000	48,124	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	(3,700,000)	(75,987)	(196,614)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	3,700,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM 1.500% 50% 2027 JUN 21	(300,000)	–	(25,080)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM VAR RT 50% 2027 JUN 21	300,000	25,935	25,935
Other	CCP_IRS R LIB3M 100BPS P 1.75% VAR RT 12/21/2026 DD 12/21/16	–	–	–
Other	CCP_IRS R LIB3M 100BPS P 2.25% 2046 DEC 21 CME	(3,500,000)	(254,308)	(281,307)
Other	CCP_IRS R LIB3M 100BPS P 2.25% 2046 DEC 21 CME	2,900,000	–	–
Other	IRS P US0006M 3.75% PUT DEC 19 003.750 ED 12/16/19	(1,500,000)	(19,602)	(16,041)
Other	IRS P US0006M 3.63% PUT DEC 19 003.630 ED 12/16/19	300,000	17,250	14,278
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.100 ED 02/15/17	(1,000,000)	(1,798)	(140)
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.000 ED 02/15/17	(1,500,000)	(3,096)	(393)
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.050 ED 021517	(1,600,000)	(2,896)	(286)
Other	CDS SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	200,000	30,372	11,930
Other	CDS_SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	(200,000)	–	–
Other	CDX SP UL ITRAXX XOV26 5Y ICE R 500 BPS 2021 DEC 20	(200,000)	–	–
Other	CDS SP UL DB R 100BPS 2017 DEC 20	100,000	–	68
Other	CDS_SP UL DB R 100BPS 2017 DEC 20	(100,000)	(1,264)	–
Other	CDS SP UL ANHEUSER-BUSCH INBE R 100BPS 2017 DEC 20	300,000	2,335	2,143
Other	CDS_SP UL ANHEUSER-BUSCH INBE R 100BPS 2017 DEC 20	(300,000)	–	–
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.050 ED 02/15/17	(2,000,000)	(3,891)	(357)
Other	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	800,000	–	4,552
Other	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	(800,000)	(1,860)	–
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,300,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(1,300,000)	(17,156)	(1,129)

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Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	2,200,000	\$ –	\$ –
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(2,200,000)	(10,794)	(1,911)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,400,000	12,640	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(1,400,000)	–	(1,216)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	500,000	4,754	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(500,000)	–	(434)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	500,000	5,008	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(500,000)	–	(434)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	300,000	2,861	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(300,000)	–	(261)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	100,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	(100,000)	(128)	(711)
Other	CDS SP UL UNITED MEXICAN STAT R 100BPS 2020 SEP 20	150,000	–	–
Other	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2020 SEP 20	(150,000)	(2,945)	(976)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 SEP 20	200,000	200	635
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 SEP 20	(200,000)	–	–
Other	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	900,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(900,000)	(44,330)	(10,359)
Other	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	900,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(900,000)	(46,368)	(10,359)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 DEC 20	300,000	–	482
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 DEC 20	(300,000)	(3,759)	–
Other	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,300,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(1,300,000)	(75,120)	(14,963)
Other	CDS SP UL PIONEER NATURAL RES R 100BPS 2020 DEC 20	400,000	–	3,345
Other	CDS_SP UL PIONEER NATURAL RES R 100BPS 2020 DEC 20	(400,000)	(34,899)	–
Other	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	1,000,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(1,000,000)	(40,419)	(21,969)
Other	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(200,000)	(7,583)	(4,394)
Other	CDX SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	500,000	–	–
Other	CDX_SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	(500,000)	(59,730)	(28,440)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	600,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(600,000)	(7,828)	(9,197)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	200,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(200,000)	(2,586)	(3,066)
Other	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(200,000)	(7,552)	(4,394)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	200,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(200,000)	(2,702)	(3,066)
Other	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000	–	–
Other	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(100,000)	(17,720)	(13,133)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	300,000	–	–

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	(300,000)	\$ (2,544)	\$ (1,019)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	300,000	–	–
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	(300,000)	(2,743)	(1,019)
Other	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000	–	–
Other	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(100,000)	(17,520)	(13,133)
Other	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	300,000	–	–
Other	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(300,000)	(53,718)	(39,399)
Other	CDX SP UL MCDX.NA.27_V1 R 100BPS 2021 DEC 20	700,000	8,260	10,432
Other	CDX_SP UL MCDX.NA.27_V1 R 100BPS 2021 DEC 20	(700,000)	–	–
Other	CDX SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	400,000	–	–
Other	CDX_SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	(400,000)	(55,397)	(52,965)
Other	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 MAR 20	400,000	–	–
Other	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 MAR 20	(400,000)	(16,972)	(4,295)
Other	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	500,000	–	–
Other	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	(500,000)	(23,711)	(8,449)
Other	CDS SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	1,500,000	35,482	10,258
Other	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	(1,500,000)	–	–
Other	CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	200,000	17,422	25,366
Other	CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	(200,000)	–	–
Other	CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	200,000	18,372	25,366
Other	CXT_SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	(200,000)	–	–
Other	CDX SP CDX.NA.IG.27.V1 PUT FEB 17 000.950 ED 02/15/17	(1,200,000)	(2,415)	(337)
Other	CDX SP CDX.NA.IG.27.V1 PUT FEB 17 000.900 ED 02/15/17	(2,500,000)	(5,063)	(860)
Other	IFL_R HICP EX P 0.995% 2020 DEC 08	(200,000)	–	–
Other	IFL R HICP EX P 0.995% 2020 DEC 08	200,000	–	203
Other	IFL_R HICP EX P 1.005% 2020 DEC 15	(300,000)	–	–
Other	IFL R HICP EX P 1.005% 2020 DEC 15	300,000	–	138
Other	IRS R 9.85 % EUROSTAT EUROZONE P 2020 DEC 15	500,000	–	785
Other	IRS_R 9.85% EUROSTAT EUROZONE P 2020 DEC 15	(500,000)	–	–
Other	IRS R US0003M P 3.185% 9/19/48 PUT SEP 18 003.185 ED 091718	1,600,000	148,000	83,116
Other	IRS P USD 30Y_93BPS R 3.18% PUT SEP 18 03.18 ED 09/17/18	3,000,000	279,943	156,810
Other	IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819	1,200,000	60,000	73,276
Other	IRS P USD 10Y 88BPS R 2.5% PUT APR 17 002.500 ED 041717	(5,500,000)	(48,644)	(72,112)
Other	IRS P USD 30Y 20BPS R 2.86% PUT APR 17 002.860 ED 041717	2,350,000	47,450	47,714
Other	IRS P USD5Y 179BPS R 3.950% PUT AUG 17 003.950 ED 08/15/17	(2,700,000)	(48,465)	(982)
Other	IRS P USD 30Y 700BPS R 3.950% PUT AUG 17 003.950 ED 081517	700,000	49,000	2,567
Other	IRS P US0003M R 3.91% 08/17/22 PUT AUG 17 003.910 ED 08/15/17	(800,000)	(12,400)	(318)
Other	IRS P US0003M R 3.95% 08/17/47 PUT AUG 17 003.950 ED 08/15/17	200,000	12,340	733
Other	IRS P USD 10Y 19BPS R 1.8 CALL JAN 17 001.800 ED 011717	(600,000)	(11,280)	–
Other	IRS P USD 2Y 40BPS R 1.07% CALL JAN 17 001.070 ED 011717	2,750,000	11,239	–
Other	IRS P USD 10Y 17BPS R 1.8% CALL JAN 17 001.800 ED 011717	(1,800,000)	(31,680)	–
Other	IRS P USD 2Y 38BPS R 1.07% CALL JAN 17 001.070 ED 011717	8,300,000	31,757	1
Other	IRS P USD 5Y 23BPS R 2.9% PUT AUG 18 002.900 ED 081318	(2,200,000)	(52,000)	(26,882)

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Other	IRS P USD 30Y 10BPS R 2.9325% PUT AUG 18 002.933 ED 081318	500,000	\$ 52,000	\$ 34,045
Other	IRS P USD 5Y 20BPS R 3% 091823 PUT SEP 18 003.000 ED 09/14/18	(3,400,000)	(68,386)	(39,651)
Other	IRS P USD 30Y 87BPS R 3.16% PUT SEP 18 003.160 ED 09/14/18	800,000	70,040	42,784
Other	IRS P USD 5Y_20BPS R 3% PUT SEP 18 003.000 ED 091418	(4,000,000)	(81,818)	(46,648)
Other	IRS P USD 30Y 90BPS R 3.16% PUT SEP 18 003.160 ED 091418	900,000	81,225	48,132
Other	IRS P USD 5Y 21BPS R 3% 091923 PUT SEP 18 003.000 ED 09/17/18	(20,250,000)	(431,764)	(236,757)
Other	IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919	1,400,000	66,267	80,813
Other	IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919	(7,150,000)	(73,136)	(106,379)
Other	IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19	(6,000,000)	(60,550)	(88,235)
Other total				(3,118,046)
Grand total				<u>\$ 245,616,503</u>

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2016

Identity of Party Involved and Description of Assets	Current			Value of Asset on Transaction	Net Gain (Loss)
	Purchase Price	Selling Price	Cost of Asset		
Category (iii) – A series of transactions in excess of 5% of the fair value of plan assets					
BNY Mellon Cash Reserve	\$ 8,525,939	\$ –	\$ 8,525,939	\$ 8,525,939	\$ –
	–	8,536,943	8,536,943	8,536,943	–
Dreyfus Institutional Govt Securities	48,503,372	–	48,503,372	48,503,372	–
	–	42,373,931	42,373,931	42,373,931	–
Dreyfus Institutional Cash Advantage Fund	13,872,083	–	13,872,083	13,872,083	–
	–	18,981,459	18,981,459	18,981,459	–
PIMCO FDS Short Term FLTG Nav Port II	7,901,679	–	7,901,679	7,901,679	–
	–	7,800,000	7,799,784	7,800,000	216

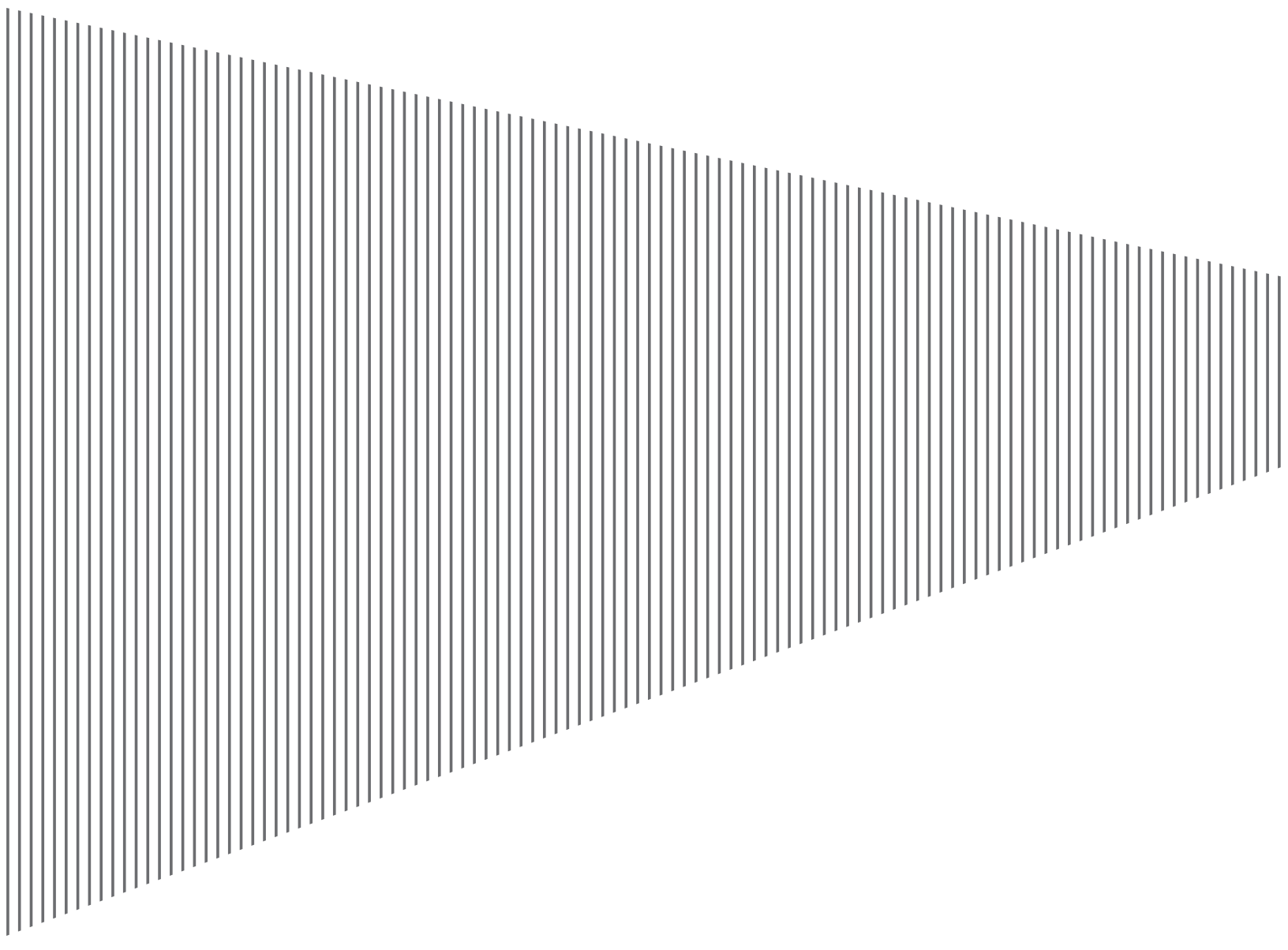
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Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service ¹										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25		100	21								121
		2,069	4,753								2,535
25–29		324	112	11							447
		3,401	7,715								
30–34		307	219	59	1						586
		4,100	12,182	21,605							
35–39		235	214	99	30	2					580
		4,257	14,613	32,235	37,859						
40–44		204	227	160	84	13	4				692
		4,782	16,499	36,482	53,246						
45–49		149	190	144	103	61	27	7			681
		4,677	15,582	35,605	59,291	68,324	91,483				
50–54		127	135	92	62	55	59	32	6		568
		4,941	14,830	39,459	56,066	70,067	96,077	123,988			
55–59		94	119	88	63	46	53	46	60	6	575
		5,042	15,779	36,889	59,107	64,527	103,313	125,449	143,282		
60–64		62	74	68	38	36	36	33	52	39	438
		6,283	15,791	37,103	60,105	81,546	104,266	134,533	156,579	178,380	74,413
65–69		13	23	20	17	10	9	7	5	16	120
			16,271	30,486							
70 & up		3	7	1	2	3	3	2	2		23
Total		1,618	1,341	742	400	226	191	127	125	61	4,831

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is the average account balance as of January 1, 2016. Average account balance is not shown for cells with fewer than 20 participants.

¹ Vesting service is used due to the plan's current cash balance formula.

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

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	<u>Stabilized</u>	<u>Nonstabilized</u>
• First 5 years	4.43%	1.34%
• Next 15 years	5.91%	4.03%
• Over 20 years	6.65%	5.06%
• Effective Interest Rate (EIR)	6.08%	4.33%
Mortality sponsor elections		
• Healthy and disabled participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the RP-2000 mortality tables projected with mortality improvement to the valuation year plus 7 and 15 years based on Scale AA.	
417(e) lump sums	Liabilities are determined based on the underlying annuity used by the plan to determine the lump sum amount, rather than valuing the lump sum payment. This annuity is valued based on funding interest rates rather than 417(e) rates and current year 417(e) unisex mortality.	
Cash balance plans		
• Interest accumulation rate	2.89% for initial year 3.23% long-term rate for future years	
• Whipsaw calculations	No	
• Annuity conversion		
— Mortality table	IRC Section 417(e) unisex mortality	
— Interest rate basis	Funding segment rates	
Other economic assumptions		
• Salary increases	See table of sample rates	
• Flat-dollar benefit increases	Not applicable	
• Social Security taxable wage base increases	Not applicable	
• Inflation	2.50% per year	
• Expected investment return	Not applicable	
• Expenses	\$1,511,000 added to current year normal cost	

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Rationale for Significant Economic Assumptions**

- **Discount rates** – These are the IRS prescribed rates. The plan sponsor elected this methodology from alternative IRS prescribed options.
- **Cash balance interest accumulation rate** – The rate in the initial year is equal to the actual interest accumulation rate for the current plan year as defined by the plan. The long-term interest crediting rate is equal to the 24-month average of the monthly average 30-year US treasury rate as of three months prior to the beginning of the plan year.
- **Salary increases** – The salary increases are based on an experience study undertaken in 2011 using data from 2005 – 2010, adjusted to reflect current expectations. This assumption reflects management's expectation of short and long term salary increases.
- **Inflation** – This assumption is based on reviewing the inflation assumption periodically published by Mercer Investment Consulting in their Capital Markets Outlook as of the beginning of the plan year.
- **Expenses** – Expenses for the upcoming year are assumed to equal actual expenses for the prior plan year, adjusted to reflect expected PBGC premiums for the upcoming year, rounded up to the nearest \$1,000.

Demographic assumptions

• Withdrawal	See table of sample rates.	
• Disability incidence	None assumed	
• Retirement age	Attained age	Percentage
	Under 55	0%
	55	6%
	56	5%
	57 – 58	4%
	59	7%
	60 – 61	10%
	62 – 64	15%
	65 – 69	20%
	70 and above	100%
• Benefit commencement age for		
– Future vested deferred	Immediate	
– Current vested deferred	Immediate in first year of termination and age 65 thereafter	
• Spouse assumptions	<u>Male participants</u>	<u>Female participants</u>
– Percentage married	100%	100%
– Spouse age difference	3 years younger	3 years older

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

Form of payment	<u>Lump sum</u>	<u>Single Life</u>
• Active retirements	100%	Not applicable
• Future vested deferred	100%	Not applicable
• Future disabilities	Not applicable	Not applicable
• Future deaths	100%	Not applicable
• Current vested deferred		
— Non-grandfathered	100%	Not applicable
— Grandfathered with cash balance greater than annuity converted to lump sum	100%	Not applicable
— All other grandfathered	Not applicable	100%
Unpredictable contingent event assumptions	Not applicable	

Rationale for Significant Demographic Assumptions

- **Mortality** – Prescribed by the IRS and based on the plan sponsor's election.
- **Withdrawal** – Termination rates were developed based on an experience study undertaken in 2011 using data from 2005 - 2010. The plan sponsor believes that this period will be representative of anticipated future experience.
- **Retirement age** – The retirement rates are based on an experience study undertaken in 2011 using data from 2005 - 2010 and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.
- **Benefit commencement age** – Due to the expected lump sum payouts and the cash balance feature, it is assumed that participants will take a lump sum immediately upon termination. If the benefit is not commenced immediately, it is assumed it will commence at the normal retirement date.
- **Form of payment** – 100% of participants are assumed to elect a lump sum of their cash balance account (and grandfathered benefits, if applicable), based on experience that shows very few participants elect the actuarially equivalent annuity options.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods***Table of Sample Rates***

Attained age	Withdrawal		Salary increases
	Service		
	0 – 2	3 +	
20	27.5%	15.0%	5.90%
25	25.0%	12.5%	3.65%
30	22.5%	10.0%	3.65%
35	20.0%	9.0%	3.15%
40	17.5%	8.0%	3.15%
45	15.0%	7.0%	3.15%
50	15.0%	7.0%	2.65%
55	15.0%	5.0%	2.65%
60	N/A	N/A	1.65%
65	N/A	N/A	1.65%

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

- **Participants included:** The plan administrator 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.
- 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.

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2016

Identity of Party Involved and Description of Assets	Current			Value of Asset on Transaction	Net Gain (Loss)
	Purchase Price	Selling Price	Cost of Asset		
Category (iii) – A series of transactions in excess of 5% of the fair value of plan assets					
BNY Mellon Cash Reserve	\$ 8,525,939	\$ –	\$ 8,525,939	\$ 8,525,939	\$ –
	–	8,536,943	8,536,943	8,536,943	–
Dreyfus Institutional Govt Securities	48,503,372	–	48,503,372	48,503,372	–
	–	42,373,931	42,373,931	42,373,931	–
Dreyfus Institutional Cash Advantage Fund	13,872,083	–	13,872,083	13,872,083	–
	–	18,981,459	18,981,459	18,981,459	–
PIMCO FDS Short Term FLTG Nav Port II	7,901,679	–	7,901,679	7,901,679	–
	–	7,800,000	7,799,784	7,800,000	216

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

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

A Name of plan ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ► <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF CHI ST. LUKE'S HEALTH	D Employer Identification Number (EIN) 76-0536232
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>2016</u>			
2 Assets:			
a Market value.....	2a	275,504,090	
b Actuarial value.....	2b	275,504,090	
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	144	15,139,137	15,139,137
b For terminated vested participants	1,998	44,490,334	44,490,334
c For active participants	4,831	168,866,135	171,904,590
d Total	6,973	228,495,606	231,534,061
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	6.08%	
6 Target normal cost.....	6	1,511,000	

Statement by Enrolled Actuary

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

SIGN HERE	<div style="font-size: 2em; margin-bottom: 10px;">KB</div> Signature of actuary	<div style="font-size: 1.2em; margin-bottom: 10px;">10/13/2017</div> Date
	KEVIN BILLS Type or print name of actuary	1707029 Most recent enrollment number
	MERCER Firm name	713-276-2113 Telephone number (including area code)
	500 DALLAS STREET SUITE 1500 HOUSTON TX 77002 Address of the firm	

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

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

Schedule SB (Form 5500) 2016
v. 160205

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	21,766,840	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).....	21,766,840	0
10	Interest on line 9 using prior year's actual return of <u>0.80%</u>	174,135	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year).....		796,433
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.26%</u>		12,567
	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.....		809,000
	d Portion of (c) to be added to prefunding balance.....		
12	Other reductions in balances due to elections or deemed elections.....		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	21,940,975	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	109.51%
15	Adjusted funding target attainment percentage.....	15	118.99%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	121.02%
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
07/28/2016	833,333	0			
08/31/2016	833,333	0			
09/30/2016	833,333	0			
10/31/2016	833,333	0			
12/01/2016	833,333	0			
12/30/2016	833,333	0			
01/31/2017	833,333	0			
02/28/2017	833,333	0			
03/31/2017	833,333	0			
04/27/2017	833,333	0			
05/31/2017	833,333	0			
06/30/2017	833,333	0			
Totals ▶			18(b)	9,999,996	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	9,408,360

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: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	1,511,000	
b Excess assets, if applicable, but not greater than line 31a	31b	1,511,000	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	9,408,360	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	9,408,360	
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
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

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 63.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	6.0%	10,000	600.00	33,000
56	5.0%	9,400	470.00	26,320
57	4.0%	8,930	357.20	20,360
58	4.0%	8,573	342.91	19,889
59	7.0%	8,230	576.09	33,989
60	10.0%	7,654	765.38	45,923
61	10.0%	6,888	688.84	42,019
62	15.0%	6,200	929.94	57,656
63	15.0%	5,720	790.45	49,798
64	15.0%	4,479	671.88	43,000
65	20.0%	3,807	761.46	49,495
66	20.0%	3,046	609.17	40,205
67	20.0%	2,437	487.34	32,652
68	20.0%	1,949	389.87	26,511
69	20.0%	1,559	311.90	21,521
70	100.0%	1,248	1,247.58	87,331
Total			10,000.00	629,670
Average				62.97

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule G, Part III – Schedule of Nonexempt Transactions

Year Ended December 31, 2016

(a) Identity of Party Involved	(b) Relationship to Plan, Employer, or Other Party in Interest	(c) Description of Transactions	(i) Current Value of Asset
St. Luke's Health System Corporation	Employer/ plan sponsor	Ineligible expense	\$ 103,704 ⁽¹⁾

Columns (d) through (h) and (j) are not shown as they are not applicable.

⁽¹⁾ This amount represents the aggregate amount of ineligible expenses paid by the Plan for the year ended September 30, 2015. The employer/plan sponsor fully reimbursed the Plan for the amount of the ineligible expenses plus lost earnings of \$103,704 in August 2016. The employer/plan sponsor filed Form 5330, *Return of Excise Taxes Related to Employee Benefit Plans*.

Schedule SB, Part V — Summary of Plan Provisions

Effective date and plan year	Original plan: May 1, 1962 Restated plan: January 1, 2013 and through the 1 st Amendment Plan year: January 1 to December 31.
Status of the plan	The plan has ongoing benefit accruals through December 31, 2015. Participation is frozen as of October 1, 2015 and benefit accruals are frozen as of December 31, 2015.
Significant events that occurred during the year	The plan is frozen effective December 31, 2015. Employees hired between October 1, 2014 and April 1, 2015 became a participant on October 1, 2015 if they had 1,000 hours of service between October 1, 2014 and October 1, 2015. Employees hired on or after April 1, 2015 are not eligible to participate. Participation is frozen as of October 1, 2015.
Definitions	
• Covered employees	All employees other than residents, fellows, ICU physicians, supplemental employees, and employees of SL Ventures
• Participation	Covered employees are eligible to participate under the plan on the first October 1 or April 1 coincident with or next following the later of attaining age 21 and first anniversary of hire. If an employee does not complete 1,000 hours of service during first 12 months following employment but meets age requirement, participation will begin on the October 1 or April 1 coincident with or next following the Plan Year during which 1,000 hours are completed. Participation of Sugarland Hospital, Lakeside Hospital and Vintage Hospital employees did not commence until October 1, 2011. Employees hired between October 1, 2014 and April 1, 2015 became a participant on October 1, 2015 if they had 1,000 hours of service between October 1, 2014 and October 1, 2015. Employees hired on or after April 1, 2015 are not eligible to participate. Participation is frozen as of October 1, 2015.
• Employee contributions	Contributions by Employees, including rollover contributions from plans or individual retirement accounts, shall not be permitted.
Cash balance benefit	
• Applicable interest rate	The effective annual interest rate on 30-year Treasury securities for the third month prior to the first day of the applicable Plan Year. In no event shall the interest rate used be less than 1.5% for any Plan Year.
• Vesting service	One year of service is granted for each plan year beginning on or after October 1, 1989 in which the participant has 1,000 or more hours of service. Prior to October 1, 1989, service was granted under the terms of the plan then in effect. In the case of the short plan year (January 1, 2016 – December 31, 2016), one year's vesting service is granted if the participant worked at least one hour during this period.

Schedule SB, Part V — Summary of Plan Provisions

• Service for salary credit determination	One year of service is granted for each plan year in which the participant worked at least 1,000 hours. In the case of the short plan year (January 1, 2016 – December 31, 2016), one year's service is granted if the participant worked at least one hour during this period. Hours worked while employed as a Supplemental Employee after September 30, 2011 are excluded.														
• Cash balance account	A bookkeeping account corresponding to each member, reflecting the amount of the employer's obligation to the member at any given time.														
• Initial account balance	The actuarial equivalent of the accrued benefit as of October 1, 1998. Only participants as of October 1, 1998 have an initial account balance.														
• Contribution credits	A participant's cash balance account will be credited each plan year with an annual contribution credit equal to a percentage of the participant's pensionable earnings. Such percentage to be determined from the table below: <table> <tr> <th>Years of salary credit service</th><th>Percentage</th></tr> <tr> <td>0 to 4</td><td>3.5%</td></tr> <tr> <td>5 to 9</td><td>4.0%</td></tr> <tr> <td>10 to 14</td><td>4.5%</td></tr> <tr> <td>15 to 19</td><td>5.0%</td></tr> <tr> <td>20 to 24</td><td>5.5%</td></tr> <tr> <td>25 or more</td><td>6.0%</td></tr> </table> <p>Supplemental employees receive no contribution credits. No contribution credits apply after December 31, 2015.</p>	Years of salary credit service	Percentage	0 to 4	3.5%	5 to 9	4.0%	10 to 14	4.5%	15 to 19	5.0%	20 to 24	5.5%	25 or more	6.0%
Years of salary credit service	Percentage														
0 to 4	3.5%														
5 to 9	4.0%														
10 to 14	4.5%														
15 to 19	5.0%														
20 to 24	5.5%														
25 or more	6.0%														
• Interest credits	A participant's cash balance account will be credited on the last day of each plan year with an interest credit equal to the Applicable interest rate.														
• Pensionable earnings	Prior to October 1, 2011 – Total pay, including overtime premium, weekend and shift differential, call pay, etc. After September 30, 2011 – Base pay, excluding overtime premium, weekend and shift differential, call pay, etc.														
• Accrued benefit	The life annuity benefit payable to the member on his Normal Retirement Date, which can be provided by the actuarial equivalent of the Cash balance account. The accrued benefit of a member who elects to defer, includes future interest credits through Normal Retirement Date. Grandfathered participants receive at a minimum the benefit described in the "Grandfathered benefit" section.														
Grandfathered benefit															
• Eligibility	A participant who was actively employed and had at least five years Vesting Credit on October 1, 1998, and who has not severed employment since that date.														

Schedule SB, Part V — Summary of Plan Provisions

• Benefit	<p>The minimum benefit for grandfathered participants is equal to the sum of Part A and Part B:</p> <p>Part A The greater of (i) and (ii):</p> <ul style="list-style-type: none"> (i.) The grandfathered minimum accrued benefit described below as of September 30, 2011 (ii.) The benefit payable under the cash balance provisions earned through September 30, 2011, including future interest credits <p>Part B Benefits under the cash balance formula accrued after September 30, 2011.</p>
• Credited grandfathered service	<p>Prior to May 1, 1982, a member received a service credit for each plan year</p> <p>Prior to May 1, 1982, one year of service is granted for Full Time participants working at least 2,000 hours in each plan year. Part Time participants were granted $\frac{1}{4}$ of a year of service. After April 30, 1982, one year of service is granted for each plan year in which the participant has 2,000 or more hours of service; $\frac{3}{4}$ of a year of service if the participant had less than 2,000 but more than 1,500 hours of service; and $\frac{1}{2}$ of a year of service if the participant had less than 1,500 but more than 1,000 hours of service.</p> <p>After October 1, 1989, but before October 1, 2011, one year of service is granted for each plan year in which the participant has 1,000 or more hours of service.</p> <p>A member shall receive service credits through September 30, 1989 based on the greater of (a) or (b):</p> <ul style="list-style-type: none"> (a) <ul style="list-style-type: none"> (i.) Vesting service as of May 1, 1988, plus (ii.) $\frac{1}{12}$ of one year of service for each month from May 1, 1988 to September 30, 1988, during which the member had completed one (1) hour of service, plus (iii.) Vesting service for the year October 1, 1988 to September 30, 1989 (where 1 year of Vesting service was earned if the member had 1,000 hours of service.) (b) Credited service as of September 30, 1989 based on the Plan in effect on September 30, 1989. <p>For the initial or terminal year of employment, a member shall receive a fractional service credit based on the above schedule and the actual number of months worked.</p> <p>Credited grandfathered service is frozen as of September 30, 2011.</p>
• Vesting grandfathered service	<p>One year of service is granted for each plan year in which the participant has 1,000 or more hours of service. In the case of the short plan year (May 1, 1988 – September 30, 1988 and October 1, 2015 – December 31, 2015), one year's vesting service is granted if the participant worked at least one hour during this period.</p>

Schedule SB, Part V — Summary of Plan Provisions

• Plan compensation	Total pay, including overtime premium, shift differential, call pay, etc. No compensation earned after September 30, 2011 will be reflected in the grandfathered benefit.
• Monthly plan compensation	The monthly average of the highest five consecutive years of plan compensation. This is frozen as of September 30, 2011.
• Final average earnings	The monthly average of the last three consecutive years of plan compensation, where each year's compensation is not to exceed the Social Security Taxable Wage Base for that year. This is frozen as of September 30, 2011.
• Covered Compensation	The average (without indexing) of the Social Security Wage Base in effect for each calendar year during the thirty-five (35) year period ending with the calendar year in which the member attains Social Security Retirement Age.
• Grandfathered minimum accrued benefit	<p>These provisions are based on the plan in effect on September 30, 1998.</p> <p>The benefit is the greater of (a) and (b):</p> <p>(a) 1.6% of Monthly plan compensation times Credited grandfathered service up to 30 years, less 0.5% of Final average compensation not in excess of Covered compensation times Credited grandfathered service up to 30 years</p> <p>(b) 2.0% of Monthly plan compensation at October 1, 1989 times Credited grandfathered service prior to October 1, 1989 up to 25 years, less 0.5% of Final average compensation not in excess of Covered compensation times Credited grandfathered service prior to October 1, 1989 up to 25 years. plus the formula in (a) above, using only Credited grandfathered service after September 30, 1989, with total service not to exceed 30 years.</p> <p>This is frozen as of September 30, 2011.</p>
Normal retirement	
• Eligibility	Later of age 65 or completion of 5 years of plan participation
• Benefit	The accrued benefit

Schedule SB, Part V — Summary of Plan Provisions

Early retirement – Grandfathered benefit	
• Eligibility	Attainment of age 55 and 10 years of vesting service
• Benefit	<p>The greater of (a) and (b):</p> <p>(a) The actuarial equivalent of the Part A(ii) cash balance account</p> <p>(b) The greater of the Part A(i) benefit reduced by 4% for each of the first 10 years by which early retirement precedes normal retirement, and reduced actuarially thereafter; and the actuarial equivalent of the Part A(ii) benefit plus,</p> <p>the actuarial equivalent of the Grandfathered Part B benefit.</p>
Late retirement	
• Eligibility	Separation from service after normal retirement
• Benefit	<p>The greater of (a) and (b):</p> <p>(a) the grandfathered benefit Part A benefit calculated using Credited grandfathered service, Monthly plan compensation, Final average compensation, and Covered compensation as of the late retirement date (frozen as of September 30, 2011), plus the grandfathered Part B benefit as of the late retirement date.</p> <p>(b) the income provided by the single-sum value of the grandfathered Part A(i) benefit payable as of the normal retirement date if employment had terminated, accumulated with interest to actual retirement, plus the grandfathered Part B benefit as of the late retirement date.</p>
Deferred vested – Grandfathered benefit	
• Eligibility	Completion of three years of vesting service.
• Benefit	The accrued benefit, actuarially reduced from Normal Retirement Date.
Disability	
• Eligibility	Total and permanent disability
• Benefit	<p>The accrued benefit as of the date of disability, commencing on the normal retirement date. A participant may elect early payment of the benefit, in which case the benefit is reduced actuarially.</p> <p>For Grandfathered participants who elect to receive early payment of benefits, and if the Part A(i) benefit applies, the frozen Part A(i) benefit will be reduced by 4% for the first 10 years that commencement precedes normal retirement, and actuarially thereafter.</p>

Schedule SB, Part V — Summary of Plan Provisions

Pre-retirement death	
• Eligibility	Completion of three years of vesting service.
• Benefit before normal retirement	<p>The participant's beneficiary will receive an income payable for life that can be provided by the actuarially equivalent value of the Accrued Benefit.</p> <p>For Grandfathered participants, the participant's beneficiary will receive no less than an income payable for life that can be provided by the present value of the Grandfathered benefit.</p>
• Benefit after normal retirement	<p>If death occurs after normal retirement but prior to actual retirement, the participant's beneficiary will receive a benefit equal in value to the Grandfathered Late Retirement Benefit described above that the participant would have received had he retired as of his date of death.</p>
Form of benefits	
• Automatic form for unmarried participants	Single life annuity
• Automatic form for married participants	50% joint and survivor annuity
• Optional forms	<ul style="list-style-type: none"> • Lump sum • Life with 120 monthly payments guaranteed • Joint and contingent annuity, with continuation to a spouse between 50% and 100% of the participant's benefit. • Joint and survivor annuity, with continuation to a non-spouse beneficiary which is no more than 49% of the total actuarial value of the accrued benefit. • Joint and last survivor annuity, with 66% continuation to a spouse • Social Security Level Income <p>The only distribution options available to a participant for payments commencing prior to the early retirement date are a joint and 50% contingent annuity, a lump sum payment, or a single life annuity (if not married.)</p>

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Optional form conversion factors 	<p>For optional forms of payment, excluding lump sum payments of the Grandfathered Part A(i) benefit:</p> <ul style="list-style-type: none"> Interest: 30-year treasury rate for the third month prior to the first day of the plan year in which commencement occurs Mortality: the table specified by the Pension Protection Act for 417(e)(3) forms of payment. <p>Conversion factors for lump sum payments of the Grandfathered Part A(i) benefit:</p> <ul style="list-style-type: none"> Interest: Pension Protection Act specified yield curve segment rates for the first month of the last quarter prior to the current quarter Mortality: the table specified by the Pension Protection Act for 417(e)(3) forms of payment.
Miscellaneous	
<ul style="list-style-type: none"> Maximum compensation 	<p>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 2016, the limit is \$265,000.</p>
<ul style="list-style-type: none"> Maximum benefits 	<p>Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2016, the limit is \$210,000.</p>

Schedule SB, Part V — Summary of Plan Provisions***Benefits Included or Excluded***

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

- **Most recent plan amendments included:** Amendment #1.
- **Plan amendments excluded:** None
- **Late retirement increases:**
 - *Active participants:* The plan applies late retirement actuarial increases for all participants who defer retirement beyond their normal retirement date and this valuation includes those increases.
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **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.
- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - *Plan amendments:* See above.
 - *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 2015 to 2016.

The plan year changed from October 1 - September 30 to January 1 - December 31 starting with the January 1, 2016 plan year.

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Registered investment companies				
Fixed income securities	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	182,806	\$ 2,236,359	\$ 2,246,685
Fixed income securities	PIMCO FDS PAC INVT MGMT SER EMERGING MKTS PORT FOLIO INSTL	225,123	2,094,805	2,262,487
Fixed income securities	PIMCO FDS PAC INVT MGMT SER HIGH YIELD PORTFOLIO INSTL CL	194,466	1,513,160	1,489,607
Fixed income securities	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	1,367,922	16,305,686	15,334,405
Cash and cash equivalents	PIMCO FDS SHORT TERM FLTG NAV PORT II	121,599	1,217,091	1,217,088
Registered investment companies total				22,550,272
Cash and cash equivalents				
Cash and cash equivalents	DREYFUS GOVT SECURITIES CM 227 VAR RT 12/31/2019 DD 10/01/99	1,337,717	1,337,717	1,337,717
Cash and cash equivalents	CME CCP CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08	614,000	614,000	614,000
Cash and cash equivalents	DOM MFA CASH COLL FOB VAR RT 01/01/2049 DD 07/01/08	71,000	71,000	71,000
Cash and cash equivalents	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	2,708,000	2,708,000	2,708,000
Cash and cash equivalents	MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	264,000	264,000	264,000
Cash and cash equivalents	MORGAN STANLEY CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	272,000	272,000	272,000
Cash and cash equivalents	LCH CCP CREDIT SUISSE CASH COL VAR RT 01/01/2049 DD 07/01/08	243,000	243,000	243,000
Cash and cash equivalents	DOM MFA CASH COLL TD SEC VAR RT 01/01/2049 DD 07/01/08	1,270,000	1,270,000	1,270,000
Cash and cash equivalents	CASH COLLATERAL HELD AT MORGAN STANLEY	91,000	91,000	91,000
Cash and cash equivalents	NON-BASE CURRENCY	–	622	585
Cash and cash equivalents	NON-BASE CURRENCY	–	607	564
Cash and cash equivalents	NON-BASE CURRENCY	–	14	14
Cash and cash equivalents	NON-BASE CURRENCY – BROKER	–	9,871	9,983
Cash and cash equivalents	NON-BASE CURRENCY	–	43,805	43,739
Cash and cash equivalents	NON-BASE CURRENCY	–	1,305	1,305
Cash and cash equivalents	NON-BASE CURRENCY	–	34,897	34,526
Cash and cash equivalents	NON-BASE CURRENCY	–	28,423	28,460
Cash and cash equivalents	NON-BASE CURRENCY	–	153	148
Cash and cash equivalents	NON-BASE CURRENCY	–	60,122	60,211
Cash and cash equivalents	NON-BASE CURRENCY	–	622	615
Cash and cash equivalents	NON-BASE CURRENCY	–	7,717	7,868
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(562,646)	(567,715)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	1,097,324	1,130,496
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(385,449)	(371,110)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	4,368,720	4,384,521
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(6,928,329)	(6,941,130)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	526,283	521,801
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(993,342)	(951,935)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	957,027	932,210
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	704,073	651,865
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(194,047)	(198,832)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(350,706)	(328,456)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(936,184)	(917,872)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	515,132	553,255

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	\$ (1,162,791)	\$ (1,147,564)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	252,931	243,583
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(109,099)	(109,370)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(939,000)	(916,343)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	365,097	343,515
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(8,786,588)	(8,786,588)
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	–	12,561,591	12,561,591
Cash and cash equivalents	DREYFUS GOVT SECURITIES CM 227 VAR RT 12/31/2019 DD 10/01/99	5,088,724	5,088,724	5,088,724
Cash and equivalents total				12,233,381
Corp debt-preferred				
Fixed income securities	HARRIS CORP 4.854% 04/27/2035 DD 04/27/15	50,000	50,000	52,532
Fixed income securities	HARRIS CORP 5.054% 04/27/2045 DD 04/27/15	100,000	100,000	105,582
Fixed income securities	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	200,000	197,840	189,404
Fixed income securities	LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	300,000	295,557	326,319
Fixed income securities	SCHAEFFLER FINANCE BV REGS 3.250% 05/15/2025	100,000	107,729	112,069
Fixed income securities	LINCOLN FINANCE LTD REGS 6.875% 04/15/2021	100,000	111,465	114,472
Fixed income securities	COOPERATIEVE RABOBANK UA REGS 6.875% 03/19/2020	100,000	140,949	124,051
Fixed income securities	NOVO BANCO SA/LONDON REGS 5.000% 05/21/2019	100,000	129,350	71,724
Fixed income securities	NOVO BANCO SA/LONDON 5.000% 05/14/2019	200,000	253,188	143,448
Fixed income securities	BANCO DO BRASIL SA/CAYMAN 3.875% 10/10/2022 DD 10/10/12	200,000	190,500	185,500
Fixed income securities	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	250,000	249,183	256,618
Fixed income securities	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	1,375,000	863,075	1,440,876
Fixed income securities	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	250,000	248,878	271,620
Fixed income securities	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	100,000	98,426	116,388
Fixed income securities	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	400,000	443,000	453,500
Fixed income securities	UBS AG REGS 5.125% 05/15/2024	800,000	799,125	807,536
Fixed income securities	UBS AG REGS VAR RT 05/22/2023	500,000	514,100	510,000
Fixed income securities	BARCLAYS BANK PLC 7.625% 11/21/2022 DD 11/21/12	400,000	462,000	439,000
Fixed income securities	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	100,000	124,980	124,361
Fixed income securities	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	1,215,000	761,782	1,172,499
Fixed income securities	BANK OF AMERICA CORP 7.625% 06/01/2019 DD 06/02/09	1,000,000	1,001,931	1,123,720
Fixed income securities	BANK OF AMERICA CORP 3.875% 08/01/2025 DD 07/30/15	500,000	509,000	508,415
Fixed income securities	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	400,000	449,320	468,600
Fixed income securities	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	100,000	99,941	95,622
Fixed income securities	FIRST REPUBLIC BANK/CA 4.375% 08/01/2046 DD 08/01/16	250,000	244,843	227,203
Fixed income securities	FORD MOTOR CREDIT CO LLC 2.551% 10/05/2018 DD 10/08/15	600,000	600,000	603,372
Fixed income securities	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	100,000	123,375	115,992
Fixed income securities	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	300,000	332,076	314,949
Fixed income securities	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	2,200,000	2,017,662	2,658,986
Fixed income securities	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	1,600,000	1,595,740	2,114,192
Fixed income securities	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	900,000	891,949	1,166,202
Fixed income securities	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	500,000	498,590	488,230

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	600,000	\$ 615,624	\$ 668,568
Fixed income securities	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	200,000	197,734	257,034
Fixed income securities	RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	200,000	199,874	190,400
Fixed income securities	NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03	200,000	159,167	165,000
Fixed income securities	NAVIENT CORP 4.875% 06/17/2019 DD 12/16/13	100,000	99,405	103,500
Fixed income securities	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	2,650,000	2,687,900	3,370,932
Fixed income securities	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	387,000	347,003	545,647
Fixed income securities	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	200,000	196,706	185,848
Fixed income securities	MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	200,000	203,326	220,432
Fixed income securities	COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18	2,800,000	2,782,063	2,777,348
Fixed income securities	COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18	9,000,000	9,229,219	9,210,420
Fixed income securities	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	400,000	396,700	440,264
Fixed income securities	CBS CORP 4.900% 08/15/2044 DD 08/19/14	250,000	246,598	250,247
Fixed income securities	CBS CORP 4.600% 01/15/2045 DD 01/12/15	200,000	177,642	192,490
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	100,000	112,173	114,183
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,100,000	1,146,873	1,271,688
Fixed income securities	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	1,050,000	974,827	1,344,525
Fixed income securities	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	200,000	198,252	174,662
Fixed income securities	WALT DISNEY CO/THE 3.000% 07/30/2046 DD 07/12/16	100,000	96,212	85,046
Fixed income securities	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	400,000	393,632	408,748
Fixed income securities	TIME WARNER INC 6.250% 03/29/2041 DD 04/01/11	700,000	690,949	816,746
Fixed income securities	TIME WARNER INC 4.850% 07/15/2045 DD 06/04/15	300,000	299,787	300,327
Fixed income securities	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	700,000	702,826	861,098
Fixed income securities	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	75,000	74,579	67,924
Fixed income securities	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	500,000	497,425	591,385
Fixed income securities	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	300,000	285,585	238,968
Fixed income securities	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	400,000	366,039	392,000
Fixed income securities	VIACOM INC 5.250% 04/01/2044 DD 03/11/14	250,000	241,182	227,435
Corp debt-preferred total				42,375,847
US government securities				
Fixed income securities	US TREAS-CPI INFLAT 0.625% 01/15/2026 DD 01/15/16	712,026	741,740	718,278
Fixed income securities	US TREAS-CPI INFLAT 0.375% 07/15/2025 DD 07/15/15	2,343,539	2,397,041	2,330,814
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	42,400,000	23,433,503	21,129,192
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2040 DD 08/16/10	2,180,000	920,372	1,050,106
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13	4,375,000	2,012,281	1,911,613
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14	1,100,000	428,879	466,752
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14	11,750,000	5,079,995	4,930,417
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2045 DD 05/15/15	20,875,000	8,317,973	8,546,016
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	6,400,000	2,562,118	2,603,840
Fixed income securities	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	1,012,000	913,657	899,253
Fixed income securities	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	3,161,000	2,745,427	2,809,086
Fixed income securities	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	1,199,000	992,894	1,008,143

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16	1,268,000	\$ 1,150,813	\$ 1,166,218
Fixed income securities	U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16	3,700,000	3,648,129	3,640,874
Fixed income securities	U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16	8,283,000	7,768,217	7,723,897
US government securities total				60,934,499
Preferred stock				
Preferred securities	BNP PARIBAS SA REGS VAR RT 06/29/2049	200,000	296,729	229,535
Preferred securities	XLIT LTD VAR RT 10/29/2049 DD 03/15/07	200,000	154,500	156,000
Preferred securities	COOPERATIEVE RABOBANK UA 144A VAR RT 12/29/2049 DD 06/04/09	100,000	110,247	117,530
Preferred securities	COOPERATIEVE RABOBANK UA REGS VAR RT 11/29/2049	200,000	215,750	205,251
Preferred securities	LLOYDS BANKING GROUP PLC VAR RT 04/30/2049 DD 04/07/14	100,000	106,850	103,000
Preferred securities	BANK OF AMERICA CORP VAR RT 09/29/2049 DD 09/05/14	500,000	500,000	500,000
Preferred securities	BANK OF AMERICA CORP VAR RT 12/29/2049 DD 03/17/15	100,000	100,000	100,550
Preferred securities	BANK OF AMERICA CORP VAR RT 12/29/2049 DD 03/10/16	200,000	200,000	209,000
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 04/30/14	350,000	350,000	347,025
Preferred securities	CITIGROUP INC VAR RT 11/29/2049 DD 10/29/14	100,000	100,000	100,875
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 03/20/15	168,000	156,240	169,680
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 04/24/15	350,000	346,875	345,695
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 11/13/15	87,000	87,000	90,045
Preferred securities	CITIGROUP INC VAR RT 12/29/2049 DD 04/25/16	300,000	300,000	308,700
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 04/23/08	400,000	391,216	414,200
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 03/10/14	800,000	801,111	804,000
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 07/29/13	800,000	813,500	803,000
Preferred securities	JPMORGAN CHASE & CO VAR RT 10/29/2049 DD 09/23/14	1,000,000	1,012,125	1,011,880
Preferred securities	METLIFE INC VAR RT 12/29/2049 DD 06/01/15	500,000	500,000	506,250
Preferred securities	WELLS FARGO & CO VAR RT 12/29/2049 DD 04/22/14	300,000	300,000	301,500
Preferred securities	WELLS FARGO & CO VAR RT 12/29/2049 DD 01/23/15	250,000	250,000	262,475
Preferred securities	COBANK ACB PFD 6.200% NON-CUMULATIVE	2,000	200,000	198,000
Preferred securities	REINSURANCE GROUP OF AMERICA I PFD 6.200% CUMULATIVE	7,000	175,000	188,860
Preferred securities	VEREIT INC PFD 6.700% CUMULATIVE	4,645	100,731	117,472
Preferred stock total				7,590,523
Foreign government securities				
Fixed income securities	REPUBLIC OF POLAND GOVERNMENT 3.250% 07/25/2025	200,000	53,756	47,018
Fixed income securities	REPUBLIC OF POLAND GOVERNMENT 2.500% 07/25/2026	1,200,000	301,490	261,170
Fixed income securities	REPUBLIC OF SOUTH AFRICA GOVER 10.500% 12/21/2026	1,800,000	144,095	145,129
Fixed income securities	MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14	1,280,000	1,273,242	1,308,800
Fixed income securities	MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15	712,000	711,886	639,020
Fixed income securities	SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	800,000	784,120	766,264

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	HSBC HOLDINGS PLC REGS VAR RT 12/29/2049	400,000	\$ 415,622	\$ 436,160
Fixed income securities	LLOYDS BANK PLC REGS 7.625% 04/22/2025	100,000	137,628	159,028
Fixed income securities	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	179,885	300,958	228,867
Fixed income securities	BARCLAYS BANK PLC REGS VAR RT 11/29/2049	300,000	611,564	454,435
Foreign government securities total				4,445,891
Corporate debt-other				
Fixed income securities	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,500,000	1,496,475	1,621,305
Fixed income securities	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	300,000	298,071	279,699
Fixed income securities	JM SMUCKER CO/THE 4.250% 03/15/2035 DD 09/15/15	100,000	99,627	100,958
Fixed income securities	JM SMUCKER CO/THE 4.375% 03/15/2045 DD 09/15/15	100,000	98,310	99,220
Fixed income securities	ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	100,000	94,522	99,150
Fixed income securities	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,200,000	1,178,132	1,187,748
Fixed income securities	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	100,000	99,477	98,173
Fixed income securities	ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	200,000	197,204	200,750
Fixed income securities	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	500,000	496,545	491,265
Fixed income securities	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	400,000	409,416	392,452
Fixed income securities	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	200,000	198,910	190,582
Fixed income securities	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	400,000	393,068	383,012
Fixed income securities	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	100,000	99,342	106,742
Fixed income securities	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	200,000	197,570	207,190
Fixed income securities	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	300,000	300,316	321,045
Fixed income securities	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	400,000	385,368	497,492
Fixed income securities	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	200,000	199,174	206,934
Fixed income securities	HCA INC 6.500% 02/15/2020 DD 08/01/11	100,000	100,125	109,400
Fixed income securities	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	350,000	349,062	378,497
Fixed income securities	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	600,000	710,202	724,050
Fixed income securities	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	200,000	201,366	203,936
Fixed income securities	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	700,000	705,421	771,134
Fixed income securities	ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	500,000	492,195	466,250
Fixed income securities	DR HORTON INC 4.750% 02/15/2023 DD 02/05/13	150,000	140,250	153,750
Fixed income securities	WHIRLPOOL CORP 5.150% 03/01/2043 DD 02/27/13	200,000	199,272	213,382
Fixed income securities	REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12	194,441	190,552	200,079
Fixed income securities	AON PLC 4.750% 05/15/2045 DD 05/20/15	500,000	498,415	505,390
Fixed income securities	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	100,000	92,423	91,617
Fixed income securities	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	700,000	694,827	726,544
Fixed income securities	METLIFE INC 4.600% 05/13/2046 DD 11/13/15	100,000	99,610	105,273
Fixed income securities	PRUDENTIAL FINANCIAL INC 6.200% 11/15/2040 DD 11/18/10	200,000	198,816	244,406
Futures contracts	TIME WARNER CABLE LLC 5.250% 07/15/2042	50,000	83,667	70,998
Futures contracts	FORTUNE BRANDS HOME & SECURITY 4.000% 06/15/2025 DD 06/15/15	200,000	198,714	205,690
Fixed income securities	MASCO CORP 7.750% 08/01/2029 DD 08/03/99	200,000	221,000	244,772
Fixed income securities	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	300,000	298,551	294,267
Fixed income securities	SINOPEC GROUP OVERSEAS DE REGS 4.375% 04/10/2024 DD 04/10/14	300,000	312,399	311,748

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	CNOOC NEXEN FINANCE 2014 ULC 4.250% 04/30/2024 DD 04/30/14	300,000	\$ 298,695	\$ 306,930
Fixed income securities	ODEBRECHT DRILLING NORBE REGS 6.350% 06/30/2022 DD 11/18/10	143,000	114,043	63,992
Fixed income securities	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	384,000	354,011	319,565
Fixed income securities	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	200,000	198,504	182,000
Fixed income securities	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	700,000	643,113	581,000
Fixed income securities	PETROBRAS GLOBAL FINANCE BV 8.375% 05/23/2021 DD 05/23/16	500,000	518,408	538,750
Fixed income securities	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	900,000	895,824	828,135
Fixed income securities	ANADARKO PETROLEUM CORP 7.000% 11/15/2027 DD 11/24/97	400,000	360,463	480,412
Fixed income securities	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	300,000	299,820	357,051
Fixed income securities	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	450,000	448,484	582,579
Fixed income securities	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	100,000	97,669	101,266
Fixed income securities	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	200,000	198,382	194,950
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	200,000	201,342	186,338
Fixed income securities	ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	900,000	946,710	1,043,523
Fixed income securities	ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	200,000	180,670	205,352
Fixed income securities	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	100,000	72,091	93,186
Fixed income securities	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	100,000	93,440	95,908
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	300,000	274,386	338,670
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	400,000	452,040	438,416
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	800,000	796,952	807,680
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	200,000	199,690	210,930
Fixed income securities	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	200,000	199,938	215,690
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,300,000	1,153,867	1,507,961
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	200,000	199,044	192,854
Fixed income securities	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	500,000	496,120	508,820
Fixed income securities	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	600,000	721,650	680,646
Fixed income securities	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	100,000	119,861	109,990
Fixed income securities	PIONEER NATURAL RESOURCES CO 7.500% 01/15/2020 DD 11/13/09	100,000	124,000	113,677
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	150,000	168,678	139,079
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	800,000	799,400	662,808
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16	200,000	199,432	202,890
Fixed income securities	PRIDE INTERNATIONAL LLC 7.875% 08/15/2040 DD 08/06/10	260,000	269,809	232,700
Fixed income securities	REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	100,000	88,750	101,473
Fixed income securities	SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	500,000	489,375	536,250
Fixed income securities	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	300,000	297,702	285,255
Fixed income securities	WILLIAMS PARTNERS LP 4.500% 11/15/2023 DD 11/15/13	100,000	100,427	102,723
Fixed income securities	WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14	400,000	396,916	369,684
Fixed income securities	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,200,000	1,204,500	1,488,144
Fixed income securities	DOMTAR CORP 6.750% 02/15/2044 DD 11/26/13	100,000	107,605	101,578
Fixed income securities	INTERNATIONAL PAPER CO 5.000% 09/15/2035 DD 05/26/15	300,000	297,867	316,971
Fixed income securities	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	200,000	198,260	208,574
Fixed income securities	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	200,000	199,798	189,002
Fixed income securities	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/29/2049	400,000	585,399	404,619

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	BANCO SANTANDER SA REGS VAR RT 09/11/2049	400,000	\$ 480,655	\$ 395,236
Fixed income securities	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/29/2049	400,000	406,501	401,742
Fixed income securities	CREDIT AGRICOLE SA REGS VAR RT 12/29/2049 DD 01/23/14	300,000	322,125	303,027
Fixed income securities	CREDIT SUISSE GROUP AG REGS VAR RT 12/29/2049	200,000	223,500	209,250
Fixed income securities	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/29/2049 DD 08/10/15	200,000	200,000	191,500
Fixed income securities	BANCO DO BRASIL SA/CAYMAN 144A VAR RT 10/29/2049 DD 01/31/13	200,000	140,500	146,300
Fixed income securities	SOCIETE GENERALE SA 144A VAR RT 12/29/2049 DD 09/29/15	300,000	300,000	300,150
Fixed income securities	INTESA SANPAOLO SPA 144A VAR RT 12/29/2049 DD 09/17/15	200,000	200,000	187,750
Fixed income securities	CREDIT SUISSE GROUP AG 144A VAR RT 12/29/2049 DD 12/11/13	400,000	400,000	418,500
Fixed income securities	GOODMAN FUNDING PTY LTD 144A 6.375% 11/12/2020 DD 11/12/10	300,000	299,607	336,684
Fixed income securities	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	200,000	201,048	189,338
Fixed income securities	STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16	600,000	600,000	621,000
Fixed income securities	VALEANT PHARMACEUTICALS I 144A 6.750% 08/15/2018 DD 07/12/13	200,000	199,000	189,500
Fixed income securities	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	100,000	100,000	92,992
Fixed income securities	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	200,000	200,000	193,220
Fixed income securities	TRANSOCEAN PHOENIX 2 LTD 144A 7.750% 10/15/2024 DD 10/19/16	200,000	208,625	211,000
Fixed income securities	WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13	300,000	304,339	302,250
Fixed income securities	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	200,000	195,746	217,270
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	100,000	105,969	125,526
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	100,000	97,702	100,196
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	400,000	399,008	404,712
Fixed income securities	SFR GROUP SA 144A 7.375% 05/01/2026 DD 04/11/16	500,000	506,250	512,500
Fixed income securities	DEUTSCHE BANK AG 144A 4.250% 10/14/2021 DD 10/14/16	500,000	499,845	501,930
Fixed income securities	ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15	200,000	171,000	175,250
Fixed income securities	NIPPON LIFE INSURANCE CO 144A VAR RT 10/18/2042 DD 10/18/12	200,000	200,000	207,000
Fixed income securities	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	300,000	300,000	309,375
Fixed income securities	MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14	100,000	93,250	96,250
Fixed income securities	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 09/21/16	765,000	752,274	722,772
Fixed income securities	UBS GROUP FUNDING SWITZER 144A 4.125% 04/15/2026 DD 04/05/16	500,000	498,895	511,360
Fixed income securities	HBOS PLC 144A 6.750% 05/21/2018 DD 05/21/08	900,000	654,377	949,050
Fixed income securities	NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16	250,000	249,265	238,190
Fixed income securities	ALLEGHENY ENERGY SUPPLY C 144A 6.750% 10/15/2039 DD 10/01/09	400,000	447,708	360,000
Fixed income securities	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	100,000	99,007	104,558
Fixed income securities	AMGEN INC 144A 4.663% 06/15/2051 DD 06/14/16	1,808,000	1,876,216	1,737,687
Fixed income securities	BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11	200,000	215,700	201,500
Fixed income securities	STANDARD INDUSTRIES INC/N 144A 5.375% 11/15/2024 DD 11/10/14	350,000	350,000	359,625
Fixed income securities	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	167,226	200,605	203,627
Fixed income securities	CVS PASS-THROUGH TRUST 144A 5.773% 01/10/2033 DD 12/17/10	503,697	503,697	563,975
Fixed income securities	CANTOR FITZGERALD LP 144A 6.500% 06/17/2022 DD 06/17/15	200,000	200,000	213,564
Fixed income securities	CHENIERE CORPUS CHRISTI H 144A 5.875% 03/31/2025 DD 12/09/16	300,000	300,000	306,093
Fixed income securities	COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	500,000	499,820	465,740
Fixed income securities	DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16	900,000	902,155	974,970
Fixed income securities	DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10	300,000	297,816	334,737

St. Luke's Health System Retirement Plan

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	EMERA US FINANCE LP 144A 4.750% 06/15/2046 DD 06/16/16	200,000	\$ 198,576	\$ 201,690
Fixed income securities	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	100,000	99,560	106,157
Fixed income securities	HOWARD HUGHES CORP/THE 144A 6.875% 10/01/2021 DD 10/02/13	300,000	318,750	316,140
Fixed income securities	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	200,000	199,992	215,500
	JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14	600,000	574,500	579,000
Fixed income securities	MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09	200,000	175,250	202,500
Fixed income securities	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	500,000	650,004	738,560
Fixed income securities	POST HOLDINGS INC 144A 8.000% 07/15/2025 DD 08/18/15	100,000	100,000	112,000
Fixed income securities	ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	500,000	367,038	410,000
Fixed income securities	SABINE PASS LIQUEFACTION 144A 5.875% 06/30/2026 DD 06/14/16	100,000	100,140	107,750
Fixed income securities	UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	318,000	327,143	333,900
Fixed income securities	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000	199,366	197,694
Fixed income securities	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	800,000	767,000	761,752
Fixed income securities	WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	800,000	801,083	793,600
Fixed income securities	AMERICAN TOWER CORP 4.400% 02/15/2026 DD 01/12/16	200,000	199,426	204,370
Fixed income securities	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	200,000	198,008	189,338
Fixed income securities	AMERICAN TOWER CORP 3.125% 01/15/2027 DD 09/30/16	200,000	199,866	184,532
Fixed income securities	CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15	300,000	298,530	306,435
Fixed income securities	CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16	600,000	598,026	620,754
Fixed income securities	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	300,000	300,000	311,376
Fixed income securities	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	100,000	99,622	100,435
Fixed income securities	EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	100,000	98,429	99,023
Fixed income securities	HCP INC 6.750% 02/01/2041 DD 01/24/11	100,000	98,945	116,383
Fixed income securities	WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15	400,000	391,000	408,796
Fixed income securities	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	500,000	500,000	504,980
Fixed income securities	WEYERHAEUSER CO 7.950% 03/15/2025 DD 03/15/95	200,000	224,042	247,394
Fixed income securities	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000	124,182	120,290
Fixed income securities	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	1,200,000	1,316,206	1,519,644
Fixed income securities	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	100,000	125,121	121,613
Fixed income securities	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	300,000	292,896	309,057
Fixed income securities	QVC INC 4.850% 04/01/2024 DD 03/18/14	400,000	399,708	402,104
Fixed income securities	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	100,000	99,335	100,625
Fixed income securities	WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16	100,000	99,748	98,160
Fixed income securities	ALAMEDA CNTY CA JT PWRS AUTH L 7.046% 12/01/2044 DD 11/04/10	1,300,000	1,300,000	1,783,158
Fixed income securities	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	400,000	561,584	565,692
Fixed income securities	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	1,200,000	1,200,000	1,684,440
Fixed income securities	CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	100,000	95,750	98,627
Fixed income securities	CHICAGO IL 7.750% 01/01/2042 DD 07/21/15	300,000	292,998	303,912
Fixed income securities	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	800,000	800,000	1,132,840
Fixed income securities	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	600,000	590,510	635,088
Fixed income securities	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/2040 DD 06/03/10	500,000	512,165	618,415
Fixed income securities	NEWPORT BEACH CA COPS 7.168% 07/01/2040 DD 11/30/10	500,000	500,000	645,105
Fixed income securities	PORT AUTH OF NEW YORK & NEW JEW 4.458% 10/01/2062 DD 10/10/12	800,000	787,880	805,984

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 08/04/10	400,000	\$ 411,252	\$ 488,072
Fixed income securities	TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/2040 DD 10/28/10	900,000	867,204	1,072,179
Fixed income securities	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/2049 DD 12/17/09	500,000	500,000	652,625
Fixed income securities	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	500,000	500,000	656,050
Fixed income securities	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	1,200,000	1,200,000	1,512,804
Fixed income securities	APPLE INC 3.850% 08/04/2046 DD 08/04/16	500,000	498,675	479,070
Fixed income securities	FIDELITY NATIONAL INFORMATION 5.000% 10/15/2025 DD 10/20/15	400,000	398,916	435,652
Fixed income securities	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000	99,764	104,467
Fixed income securities	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	600,000	596,682	562,650
Fixed income securities	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	100,000	97,505	94,448
Fixed income securities	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	500,000	497,945	484,580
Fixed income securities	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	300,000	299,946	286,950
Fixed income securities	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	500,000	497,946	534,315
Fixed income securities	AVAGO 8/16 COV-LITE TLB3	605,725	599,668	614,054
Fixed income securities	EFIH 10/16 DIP TL	1,063,151	1,059,958	1,069,264
Fixed income securities	ANCESTRY.COM 10/16 COV-LITE TL	100,000	99,500	100,906
Fixed income securities	CPG INTERNATIONAL 9/13 COV-LITE TLB	395,908	370,174	398,382
Fixed income securities	CHARTER COMM OPERATING 5/16 TLI	398,000	397,005	400,062
Fixed income securities	HEINZ 3/13 (USD) COV-LITE TLB2	—	—	—
Fixed income securities	LAS VEGAS SANDS 12/13 TLB	1,079,042	1,072,645	1,083,930
Fixed income securities	ILFC (DELOS FINANCE) 2/14 TLB	614,143	608,037	618,092
Fixed income securities	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	59,296	59,296	62,382
Fixed income securities	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	200,000	199,326	244,082
Fixed income securities	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	700,000	700,407	727,454
Fixed income securities	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	300,000	288,297	273,807
Fixed income securities	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	300,000	299,304	310,947
Fixed income securities	NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15	100,000	99,327	106,326
Fixed income securities	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	154,756	165,783	172,553
Fixed income securities	UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	200,000	196,952	201,290
Fixed income securities	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	500,000	687,955	659,370
Fixed income securities	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	225,000	223,067	233,420
Fixed income securities	CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	100,000	99,441	104,551
Fixed income securities	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	400,000	399,600	424,144
Fixed income securities	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	700,000	697,648	739,879
Fixed income securities	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	325,000	324,881	292,568
Fixed income securities	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	400,000	423,336	380,772
Fixed income securities	DYNEGY INC 7.375% 11/01/2022 DD 05/01/15	100,000	100,000	95,500
Fixed income securities	DYNEGY INC 7.625% 11/01/2024 DD 05/01/15	50,000	50,000	46,125
Fixed income securities	ENTERGY LOUISIANA LLC 3.250% 04/01/2028 DD 03/24/16	300,000	299,970	295,944
Fixed income securities	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	242,000	212,888	224,056
Fixed income securities	FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	100,000	106,190	128,890
Fixed income securities	JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	400,000	365,664	457,712
Fixed income securities	PACIFIC GAS & ELECTRIC CO 6.250% 03/01/2039 DD 03/06/09	1,000,000	1,031,803	1,272,990

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Fixed income securities	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	100,000	\$ 99,579	\$ 99,448
Fixed income securities	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	200,000	198,964	197,824
Fixed income securities	NATIONAL FUEL GAS CO 5.200% 07/15/2025 DD 06/25/15	300,000	299,058	311,580
Fixed income securities	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	350,000	453,067	526,232
Fixed income securities	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	200,000	194,979	207,930
Fixed income securities	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	1,300,000	1,516,047	1,911,156
Fixed income securities	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	300,000	313,291	348,213
Fixed income securities	AT&T INC 4.350% 06/15/2045 DD 06/15/13	3,263,000	2,255,670	2,907,431
Fixed income securities	AT&T INC 6.000% 08/15/2040 DD 02/15/16	400,000	425,572	439,644
Fixed income securities	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	200,000	199,910	204,572
Fixed income securities	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	100,000	99,881	95,604
Fixed income securities	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	600,000	512,500	592,500
Fixed income securities	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	600,000	589,998	689,148
Fixed income securities	VERIZON COMMUNICATIONS INC 6.400% 09/15/2033 DD 09/18/13	25,000	24,975	30,163
Fixed income securities	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	103,000	107,889	128,645
Fixed income securities	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,248,000	1,686,077	2,277,876
Fixed income securities	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	839,000	691,739	834,604
Fixed income securities	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	342,000	263,633	327,947
Fixed income securities	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	1,041,000	819,658	977,613
Fixed income securities	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	400,000	400,000	478,916
Fixed income securities	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	900,000	964,566	1,288,485
Fixed income securities	XLIT LTD 5.500% 03/31/2045 DD 03/30/15	300,000	293,830	284,661
Fixed income securities	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/29/2049 DD 08/15/16	300,000	300,000	306,000
Corporate debt-other total				98,604,136
Other				
Other	INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	(1,300,000)	(12,740)	(4,420)
Other	90DAY EURODOLLAR FUTURE (CME) EXP JUN 17	(68)	–	(23,475)
Other	90DAY EURODOLLAR FUTURE (CME) EXP DEC 17	(136)	–	113,927
Other	EURO-BUND FUTURE (EUX) EXP MAR 17	(4)	–	(10,231)
Other	US TREAS BD FUTURE (CBT) EXP MAR 17	1	–	(1,673)
Other	US 10 YR TREAS NTS FUT MAR 17 PUT FEB 17 121.000 ED 01/27/17	(4)	(1,620)	(187)
Other	US 10YR TREAS NTS FUT MAR 17 CALL FEB 17 127.000 ED 012717	(4)	(995)	(250)
Other	US 5YR TREAS NTS FUTURE (CBT) EXP MAR 17	97	–	(36,211)
Other	US 2YR TREAS NTS FUT (CBT) EXP MAR 17	(26)	–	(1,703)
Other	CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2020 DEC 20	900,000	13,570	7,849
Other	CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2020 DEC 20	(900,000)	–	–
Other	CDX SP UL ITRAXX XOV26 5Y ICE R 500 BPS 2021 DEC 20	200,000	16,654	20,047
Other	CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2021 DEC 20	350,000	–	(1,024)
Other	CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2021 DEC 20	(350,000)	(3,345)	–
Other	CCP_CDS. SP UL VOLKSWAGEN AKTI REC 100BPS 2017 DEC 20	100,000	866	712
Other	CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2017 DEC 20	(100,000)	–	–
Other	CCP_CDS. SP UL VIRGIN MEDIA FI REC 500BPS 2021 JUN 20	300,000	31,270	–

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

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Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Other	CCP_CDS._SP UL VIRGIN MEDIA FI REC 500BPS 2021 JUN 20	(300,000) \$	– \$	(37,315)
Other	CCP ICE CDX ITRAXX XOVER20 5Y REC_500BPS 2018 DEC 20	–	–	–
Other	CCP CDS SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20 ICE	20,100,000	96,316	–
Other	CCP_CDS._SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20	(20,100,000)	(19,389)	(329,519)
Other	CCP_CDS. SP UL BERKSHIRE HATHA REC 100BPS 2020 DEC 20	300,000	–	–
Other	CCP_CDS._SP UL BERKSHIRE HATHA REC 100BPS 2020 DEC 20	(300,000)	(5,810)	(3,974)
Other	CCP CDX SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	6,650,000	74,819	–
Other	CCP_CD X SP UL CDX.NA.IG.26 R 100BPS 2021 JUNE 20 ICE	(6,650,000)	–	(111,062)
Other	CCP_CD X. SP UL CDX.NA.HY.26 CM REC 500BPS 2021 JUN 20	5,200,000	233,178	–
Other	CCP_CD X._SP UL CDX.NA.HY.26 CM REC 500BPS 2021 JUN 20	(5,200,000)	–	(363,943)
Other	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2021 JUN 20	100,000	–	–
Other	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2021 JUN 20	(100,000)	(692)	(813)
Other	CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2021 JUN 20	500,000	–	11,048
Other	CCP_CDS._SP UL HESS CORPORATIO REC 100BPS 2021 JUN 20	(500,000)	(23,398)	–
Other	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2021 DEC 20	400,000	–	–
Other	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2021 DEC 20	(400,000)	(5,912)	(1,309)
Other	CCP CDX SP UL EM26 ICE 1.000% 12/20/2021 DD 09/20/16	2,500,000	–	(156,932)
Other	CCP CDX _SP UL EM26 ICE R 100BPS 2021 DEC 20	(2,500,000)	(165,296)	–
Other	CCP_CDS. SP UL BERKSHIRE HATHA REC 100BPS 2021 DEC 20	800,000	5,954	–
Other	CCP_CDS._SP UL BERKSHIRE HATHA REC 100BPS 2021 DEC 20	(800,000)	–	(6,211)
Other	CCP_CDS. SP UL FORD MOTOR CRED REC 500BPS 2021 JUN 20	500,000	79,505	–
Other	CCP_CDS._SP UL FORD MOTOR CRED REC 500BPS 2021 JUN 20	(500,000)	–	(78,285)
Other	CCP_CDS._BP UL COX COMMUNICATI PAY 100BPS 2020 DEC 20	(100,000)	(820)	(604)
Other	CCP_CDS. BP UL COX COMMUNICATI PAY 100BPS 2020 DEC 20	100,000	–	–
Other	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	400,000	4,211	–
Other	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	(400,000)	–	(5,219)
Other	CCP_CDS. SP UL D.R. HORTON IN REC 100BPS 2018 SEP 20	200,000	2,604	–
Other	CCP_CDS._SP UL D.R. HORTON IN REC 100BPS 2018 SEP 20	(200,000)	–	(2,432)
Other	CCP_CDS. SP UL NRG ENERGY INC REC 500BPS 2019 MAR 20	300,000	22,227	–
Other	CCP_CDS._SP UL NRG ENERGY INC REC 500BPS 2019 MAR 20	(300,000)	–	(23,265)
Other	CCP_CDS._BP UL THE DOW CHEMICA PAY 100BPS 2020 DEC 20	(900,000)	(13,262)	(13,983)
Other	CCP_CDS. BP UL THE DOW CHEMICA PAY 100BPS 2020 DEC 20	900,000	–	–
Other	CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2023 DEC 20	100,000	18,215	–
Other	CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2023 DEC 20	(100,000)	–	(19,008)
Other	CCP UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20	1,350,000	22,237	–
Other	CCP-UL CDX.NA.HY.18 (ICE) P 500BPS 2017 JUN 20..	(1,350,000)	–	(5,912)
Other	CCP_CD X SP UL PRUDENTIAL FIN R 100 BPS 2021 JUN 20 ICE	200,000	1,392	–
Other	CCP CDX SP UL PRUDENTIAL FIN R 100 BPS 2021 JUN 20 ICE	(200,000)	–	(2,174)
Other	CCP _SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	35,000,000	426,405	–
Other	CCP SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	(35,000,000)	–	(529,585)
Other	CCP _IFL R EUROSTAT HICPE TOB P 1.00% 2020 DEC 15 LCH	700,000	–	530
Other	CCP IFL R EUROSTAT HICPE TOB P 1.00% 2020 DEC 15 LCH	(700,000)	(9,311)	–
Other	CCP IFL P UK RPI ALL ITEMS NSA R 3.585% 2046 OCT 15 LCH	(100,000)	–	–

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Other	CCP_IFL P UK RPI ALL ITEMS NSA PAY 3.585% 2046 OCT 15 LCH	100,000	\$ –	\$ 4,361
Other	CCP_IRS P EUR6M 100BPS R 1.25% 2047 MARCH 15	(400,000)	(18,020)	–
Other	CCP_IRS P EUR6M 100BPS R 1.25% 2047 MARCH 15 CME	400,000	–	(886)
Other	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 0.50% 2027 MAR 15	(350,000)	(2,461)	–
Other	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.50% 2027 MAR 15	350,000	–	7,120
Other	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	(24,700,000)	(984)	–
Other	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	24,700,000	648	(12,572)
Other	CCP_IRS R JP0006M P 1.00% 2024 SEP 20 CME	(169,900,000)	–	–
Other	CCP_IRS R JP0006M P 1.00% 2024 SEP 20 CME	169,900,000	2,904	(57,574)
Other	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	(35,000,000)	(29,197)	–
Other	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	35,000,000	–	(34,705)
Other	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 1.50% 2045 DEC 21	(5,000,000)	(15,486)	–
Other	CCP_IRS. R JPY-LIBOR-BBA 6M CM VAR RT 50% 2045 DEC 21	5,000,000	–	(7,781)
Other	CCP_IRS._P MXN-TIE-BANXICO 28 REC 6.75% 2021 AUG 31	–	–	–
Other	CCP_IRS. P MXN-TIE-BANXICO 28 REC 6.19% 2035 JAN 03	4,600,000	1,234	(48,015)
Other	CCP_IRS._P MXN-TIE-BANXICO 28 REC 6.19% 2035 JAN 03	(4,600,000)	–	–
Other	CCP_IRS. P MXN-TIE-BANXICO 28 REC 5.74% 2023 APR 25	9,500,000	–	(47,416)
Other	CCP_IRS._P MXN-TIE-BANXICO 28 REC 5.74% 2023 APR 25	(9,500,000)	–	–
Other	CCP_IRS._R GBP-LIBOR-BBA 6M CM PAY 1.75% 2047 MAR 15	(250,000)	(46,766)	–
Other	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.75% 2047 MAR 15	350,000	–	(34,786)
Other	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 0.50% 2022 MAR 15	1,900,000	–	(46,195)
Other	CCP_IRS._P GBP-LIBOR-BBA 6M CM VAR RT 50% 2022 MAR 15	(1,900,000)	(11,518)	–
Other	CCP_IRS._R GBP-LIBOR-BBA 6M CM PAY 0.75% 2027 MAR 15	(1,900,000)	–	–
Other	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 0.75% 2027 MAR 15	1,600,000	85,978	96,681
Other	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.30% 2027 MAR 15	1,100,000	696	(446)
Other	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 8.30% 2027 MAR 15	(1,100,000)	–	–
Other	IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619	4,000,000	206,520	442,238
Other	IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619	(15,000,000)	(156,574)	(417,002)
Other	CDX P USD 30Y 100BPS R 2.69% PUT AUG 19 002.690 ED 082619	1,000,000	53,200	112,624
Other	IRS P USD 5Y 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	(5,000,000)	(48,685)	(139,001)
Other	IRS P USD 30 YR 100BPS 2.69% PUT AUG 19 002.690 ED 082619	1,000,000	48,000	112,624
Other	IRS P USD 5Y R 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	(21,000,000)	(184,064)	(583,802)
Other	IRS P USD 30Y R 100BPS 2.66% PUT AUG 19 002.660 ED 082619	2,100,000	92,400	243,125
Other	IRS P USD 30Y R 100BPS 2.646% PUT AUG 19 002.646 ED 082819	2,100,000	92,400	246,257
Other	CCP_IRS P US0006M R 2.75% PUT NOV 19 002.750 ED 11/07/19	(4,000,000)	(76,000)	(96,020)
Other	CCP_IRS P US0006M R 2.9% PUT NOV 19 002.900 ED 11/07/19	800,000	76,000	76,525
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.25% 2019 MAR 16	(24,900,000)	(95,992)	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.25% 2019 MAR 16	24,900,000	–	(339,001)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.50% 2045 DEC 22	(400,000)	–	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.50% 2045 DEC 22	400,000	29,764	9,889
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.00% 2020 DEC 16	(2,700,000)	–	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.00% 2020 DEC 16	2,700,000	12,020	(16,423)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.91% 2019 AUG 20	(11,200,000)	–	–

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Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.91% 2019 AUG 20	11,200,000	\$ –	\$ (96,830)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	1,400,000	–	(5,658)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.33% 2025 AUG 19	(1,400,000)	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	(1,100,000)	–	–
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.34% 2025 AUG 24	1,100,000	–	(4,768)
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	(1,600,000)	(110,856)	(30,256)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	1,600,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM 2.150% 15% 2025 DEC 03	(1,050,000)	–	(12,706)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.15% 2025 DEC 03	1,050,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	(500,000)	(36,857)	(12,513)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 2.50% 2046 JUN 15	500,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	(5,000,000)	(24,010)	(3,979)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	5,000,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	(4,100,000)	–	(3,356)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 JUN 15	4,100,000	9,354	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 DEC 21	(12,500,000)	(45,007)	(48,156)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.25% 2018 DEC 21	13,200,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.50% 2021 DEC 21	(3,100,000)	–	(68,874)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.50% 2021 DEC 21	3,100,000	48,124	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	(3,700,000)	(75,987)	(196,614)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.75% 2026 DEC 21	3,700,000	–	–
Other	CCP_IRS._R USD-LIBOR-BBA 3M CM 1.500% 50% 2027 JUN 21	(300,000)	–	(25,080)
Other	CCP_IRS. R USD-LIBOR-BBA 3M CM VAR RT 50% 2027 JUN 21	300,000	25,935	25,935
Other	CCP_IRS R LIB3M 100BPS P 1.75% VAR RT 12/21/2026 DD 12/21/16	–	–	–
Other	CCP_IRS R LIB3M 100BPS P 2.25% 2046 DEC 21 CME	(3,500,000)	(254,308)	(281,307)
Other	CCP_IRS R LIB3M 100BPS P 2.25% 2046 DEC 21 CME	2,900,000	–	–
Other	IRS P US0006M 3.75% PUT DEC 19 003.750 ED 12/16/19	(1,500,000)	(19,602)	(16,041)
Other	IRS P US0006M 3.63% PUT DEC 19 003.630 ED 12/16/19	300,000	17,250	14,278
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.100 ED 02/15/17	(1,000,000)	(1,798)	(140)
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.000 ED 02/15/17	(1,500,000)	(3,096)	(393)
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.050 ED 021517	(1,600,000)	(2,896)	(286)
Other	CDS SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	200,000	30,372	11,930
Other	CDS_SP UL BANCO SANTANDER S. R 300BPS 2019 JUN 20	(200,000)	–	–
Other	CDX SP UL ITRAXX XOV26 5Y ICE R 500 BPS 2021 DEC 20	(200,000)	–	–
Other	CDS SP UL DB R 100BPS 2017 DEC 20	100,000	–	68
Other	CDS_SP UL DB R 100BPS 2017 DEC 20	(100,000)	(1,264)	–
Other	CDS SP UL ANHEUSER-BUSCH INBE R 100BPS 2017 DEC 20	300,000	2,335	2,143
Other	CDS_SP UL ANHEUSER-BUSCH INBE R 100BPS 2017 DEC 20	(300,000)	–	–
Other	CDX SP CDX ITRAXX MAIN26 5Y PUT FEB 17 001.050 ED 02/15/17	(2,000,000)	(3,891)	(357)
Other	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	800,000	–	4,552
Other	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	(800,000)	(1,860)	–
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,300,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(1,300,000)	(17,156)	(1,129)

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Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	2,200,000	\$ –	\$ –
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(2,200,000)	(10,794)	(1,911)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,400,000	12,640	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(1,400,000)	–	(1,216)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	500,000	4,754	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(500,000)	–	(434)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	500,000	5,008	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(500,000)	–	(434)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	300,000	2,861	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(300,000)	–	(261)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	100,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	(100,000)	(128)	(711)
Other	CDS SP UL UNITED MEXICAN STAT R 100BPS 2020 SEP 20	150,000	–	–
Other	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2020 SEP 20	(150,000)	(2,945)	(976)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 SEP 20	200,000	200	635
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 SEP 20	(200,000)	–	–
Other	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	900,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(900,000)	(44,330)	(10,359)
Other	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	900,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(900,000)	(46,368)	(10,359)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 DEC 20	300,000	–	482
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 DEC 20	(300,000)	(3,759)	–
Other	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,300,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(1,300,000)	(75,120)	(14,963)
Other	CDS SP UL PIONEER NATURAL RES R 100BPS 2020 DEC 20	400,000	–	3,345
Other	CDS_SP UL PIONEER NATURAL RES R 100BPS 2020 DEC 20	(400,000)	(34,899)	–
Other	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	1,000,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(1,000,000)	(40,419)	(21,969)
Other	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(200,000)	(7,583)	(4,394)
Other	CDX SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	500,000	–	–
Other	CDX_SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	(500,000)	(59,730)	(28,440)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	600,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(600,000)	(7,828)	(9,197)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	200,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(200,000)	(2,586)	(3,066)
Other	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000	–	–
Other	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(200,000)	(7,552)	(4,394)
Other	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	200,000	–	–
Other	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(200,000)	(2,702)	(3,066)
Other	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000	–	–
Other	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(100,000)	(17,720)	(13,133)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	300,000	–	–

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Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	(300,000)	\$ (2,544)	\$ (1,019)
Other	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	300,000	—	—
Other	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	(300,000)	(2,743)	(1,019)
Other	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000	—	—
Other	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(100,000)	(17,520)	(13,133)
Other	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	300,000	—	—
Other	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(300,000)	(53,718)	(39,399)
Other	CDX SP UL MCDX.NA.27_V1 R 100BPS 2021 DEC 20	700,000	8,260	10,432
Other	CDX_SP UL MCDX.NA.27_V1 R 100BPS 2021 DEC 20	(700,000)	—	—
Other	CDX SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	400,000	—	—
Other	CDX_SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	(400,000)	(55,397)	(52,965)
Other	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 MAR 20	400,000	—	—
Other	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 MAR 20	(400,000)	(16,972)	(4,295)
Other	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	500,000	—	—
Other	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	(500,000)	(23,711)	(8,449)
Other	CDS SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	1,500,000	35,482	10,258
Other	CDS_SP UL UNITED KINGDOM OF G R 100BPS 2017 SEP 20	(1,500,000)	—	—
Other	CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	200,000	17,422	25,366
Other	CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	(200,000)	—	—
Other	CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	200,000	18,372	25,366
Other	CXT_SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	(200,000)	—	—
Other	CDX SP CDX.NA.IG.27.V1 PUT FEB 17 000.950 ED 02/15/17	(1,200,000)	(2,415)	(337)
Other	CDX SP CDX.NA.IG.27.V1 PUT FEB 17 000.900 ED 02/15/17	(2,500,000)	(5,063)	(860)
Other	IFL_R HICP EX P 0.995% 2020 DEC 08	(200,000)	—	—
Other	IFL R HICP EX P 0.995% 2020 DEC 08	200,000	—	203
Other	IFL_R HICP EX P 1.005% 2020 DEC 15	(300,000)	—	—
Other	IFL R HICP EX P 1.005% 2020 DEC 15	300,000	—	138
Other	IRS R 9.85 % EUROSTAT EUROZONE P 2020 DEC 15	500,000	—	785
Other	IRS_R 9.85% EUROSTAT EUROZONE P 2020 DEC 15	(500,000)	—	—
Other	IRS R US0003M P 3.185% 9/19/48 PUT SEP 18 003.185 ED 091718	1,600,000	148,000	83,116
Other	IRS P USD 30Y_93BPS R 3.18% PUT SEP 18 03.18 ED 09/17/18	3,000,000	279,943	156,810
Other	IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819	1,200,000	60,000	73,276
Other	IRS P USD 10Y 88BPS R 2.5% PUT APR 17 002.500 ED 041717	(5,500,000)	(48,644)	(72,112)
Other	IRS P USD 30Y 20BPS R 2.86% PUT APR 17 002.860 ED 041717	2,350,000	47,450	47,714
Other	IRS P USD5Y 179BPS R 3.950% PUT AUG 17 003.950 ED 08/15/17	(2,700,000)	(48,465)	(982)
Other	IRS P USD 30Y 700BPS R 3.950% PUT AUG 17 003.950 ED 081517	700,000	49,000	2,567
Other	IRS P US0003M R 3.91% 08/17/22 PUT AUG 17 003.910 ED 08/15/17	(800,000)	(12,400)	(318)
Other	IRS P US0003M R 3.95% 08/17/47 PUT AUG 17 003.950 ED 08/15/17	200,000	12,340	733
Other	IRS P USD 10Y 19BPS R 1.8 CALL JAN 17 001.800 ED 011717	(600,000)	(11,280)	—
Other	IRS P USD 2Y 40BPS R 1.07% CALL JAN 17 001.070 ED 011717	2,750,000	11,239	—
Other	IRS P USD 10Y 17BPS R 1.8% CALL JAN 17 001.800 ED 011717	(1,800,000)	(31,680)	—
Other	IRS P USD 2Y 38BPS R 1.07% CALL JAN 17 001.070 ED 011717	8,300,000	31,757	1
Other	IRS P USD 5Y 23BPS R 2.9% PUT AUG 18 002.900 ED 081318	(2,200,000)	(52,000)	(26,882)

St. Luke's Health System Retirement Plan

EIN #76-0536232 Plan #001

Schedule H, Line 4i – Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Share/ Par Value	Cost	Current Value
Other	IRS P USD 30Y 10BPS R 2.9325% PUT AUG 18 002.933 ED 081318	500,000	\$ 52,000	\$ 34,045
Other	IRS P USD 5Y 20BPS R 3% 091823 PUT SEP 18 003.000 ED 09/14/18	(3,400,000)	(68,386)	(39,651)
Other	IRS P USD 30Y 87BPS R 3.16% PUT SEP 18 003.160 ED 09/14/18	800,000	70,040	42,784
Other	IRS P USD 5Y_20BPS R 3% PUT SEP 18 003.000 ED 091418	(4,000,000)	(81,818)	(46,648)
Other	IRS P USD 30Y 90BPS R 3.16% PUT SEP 18 003.160 ED 091418	900,000	81,225	48,132
Other	IRS P USD 5Y 21BPS R 3% 091923 PUT SEP 18 003.000 ED 09/17/18	(20,250,000)	(431,764)	(236,757)
Other	IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919	1,400,000	66,267	80,813
Other	IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919	(7,150,000)	(73,136)	(106,379)
Other	IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19	(6,000,000)	(60,550)	(88,235)
Other total				(3,118,046)
Grand total				<u>\$ 245,616,503</u>

Schedule SB, line 24 — Change in Actuarial Assumptions

- Interest discounts and mortality rates were updated from 2015 to 2016 in accordance with PPA.
- The expense component of normal cost increased from \$360,000 to \$1,511,000 to reflect our expectations for the current plan year.
- The cash balance accumulation rates changed from 3.07% for the first year and 3.30% thereafter to 2.89% for the first year and 3.23% thereafter.