Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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.)
- [X] 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:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/01/1962

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)

CHI ST. LUKE'S HEALTH

PO BOX 20269, MC 4-159
HOUSTON, TX 77225-0269

2b Employer Identification Number (EIN)
76-0536232

2c Plan Sponsor's telephone number
832-355-4717

2d Business code (see instructions)
622000

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2018	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

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 or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	6422
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	4017
a(2) Total number of active participants at the end of the plan year	**6a(2)**	3096
b Retired or separated participants receiving benefits	**6b**	136
c Other retired or separated participants entitled to future benefits	**6c**	2140
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	5372
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	53
f Total. Add lines **6d** and **6e**.	**6f**	5425
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	13
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

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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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) ▶ 001

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: [X] Single [ ] Multiple-A [ ] Multiple-B

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	272219607
b Actuarial value	**2b**	272219607

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	156	17297923	17297923
b For terminated vested participants	2251	50712912	50712912
c For active participants	4017	151227781	152832943
d Total	6424	219238616	220843778

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

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.85 %
6 Target normal cost	**6**	1882000

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary — Date: 10/11/2018

KEVIN BILLS — Type or print name of actuary

17-07029 — 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 [ ]

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)	21940975	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)	21940975	0
10	Interest on line 9 using prior year's actual return of 8.43 %	1849624	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		9408360
	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 6.08%		572028
	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		9980388
	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)	23790599	0

Part III Funding Percentages

14	Funding target attainment percentage	14	112.49%
15	Adjusted funding target attainment percentage	15	123.26%
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	118.99%
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
07/31/2017	833333	0	01/30/2018	833333	0
08/31/2017	833333	0	02/28/2018	833333	0
09/29/2017	833333	0	03/30/2018	833333	0
10/30/2017	833333	0	04/30/2018	833333	0
11/30/2017	833333	0	05/31/2018	833333	0
12/27/2017	833333	0	06/27/2018	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	9430198

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: 4.16%	2nd segment: 5.72%	3rd segment: 6.48%	☐ N/A, full yield curve used
b Applicable month (enter code)			**21b**	4
22 Weighted average retirement age			**22**	62

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

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	1882000
b Excess assets, if applicable, but not greater than line 31a	**31b**	1882000

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

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**	9430198

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

a Total (excess, if any, of line 37 over line 36)	**38a**	9430198
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 C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2017** **This Form is Open to Public Inspection.**

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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 Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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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)

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	757020	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	447360	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BNY MELLON

91-0565546

(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?
21 50	TRUSTEE	7660	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)

(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 ☐

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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)

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
80-0000385-001	M	46723629

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

b Name of sponsor of entity listed in (a):

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

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

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

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	381302	0
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	4999998	4999998
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	26277055	7746211
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	12233381	7631076
(2) U.S. Government securities	1c(2)	60934499	48236277
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	145425874	153560536
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	7590523	5131372
(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)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	70553444	46723629
(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)	22550272	10958955
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	0	1415469

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	**1d(1)**		
	(2) Employer real property	**1d(2)**		
e	Buildings and other property used in plan operation	**1e**		
f	Total assets (add all amounts in lines 1a through 1e)	**1f**	350946348	286403523
	Liabilities			
g	Benefit claims payable	**1g**		
h	Operating payables	**1h**		
i	Acquisition indebtedness	**1i**		
j	Other liabilities	**1j**	78643659	11842548
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	78643659	11842548
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	272302689	274560975

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)**	4636	
	(B) U.S. Government securities	**2b(1)(B)**	388426	
	(C) Corporate debt instruments	**2b(1)(C)**	6483507	
	(D) Loans (other than to participants)	**2b(1)(D)**		
	(E) Participant loans	**2b(1)(E)**		
	(F) Other	**2b(1)(F)**	2367199	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	**2b(1)(G)**		9243768
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**	15298	
	(B) Common stock	**2b(2)(B)**		
	(C) Registered investment company shares (e.g. mutual funds)	**2b(2)(C)**	287159	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	**2b(2)(D)**		302457
	(3) Rents	**2b(3)**		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	733043908	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**	725415810	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		7628098
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**		
	(B) Other	**2b(5)(B)**	11511725	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		11511725

		(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)		7770184
(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)		379803
c Other income	2c		186105
d Total income. Add all **income** amounts in column (b) and enter total	2d		47022136
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	43131565	
(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)		43131565
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)	764994	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	435063	
(4) Other	2i(4)	432228	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1632285
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		44763850
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		2258286
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)** [X] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] 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:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

			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	
e	Was this plan covered by a fidelity bond?	4e	X		10000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

5c 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 4082464. (See instructions.)

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

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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 Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 13-5160382

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** 967

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

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: 10.0 % Investment-Grade Debt: 72.0 % High-Yield Debt: 9.0 % Real Estate: 1.0 % Other: 8.0 %

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

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

Financial Statements and Supplemental Schedules

St. Luke's Health System Retirement Plan
Years Ended December 31, 2017 and 2016
With Report of Independent Auditors

Ernst & Young LLP

Building a better working world

St. Luke's Health System Retirement Plan

Financial Statements and Supplemental Schedules

Years Ended December 31, 2017 and 2016

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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, 2017 and 2016, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in 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, 2017 and 2016, and for the years then ended, stating that the investment information provided to the plan administrator is complete and accurate.

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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, 2017, and reportable transactions for the year then ended 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 1, 2018

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St. Luke's Health System Retirement Plan

Statements of Net Assets Available for Benefits

	December 31	
	2017	**2016**
Assets		
Non-interest-bearing cash	**$ –**	$ 381,302
Receivables:		
Pending sales	**5,497,867**	24,205,250
Employer contribution receivable	**4,999,998**	4,999,998
Accrued income	**2,248,344**	2,071,805
Total receivables	**12,746,209**	31,277,053
Investments, at fair value:		
Plan interest in CHI Master Trust	**46,723,629**	70,553,444
Dreyfus government securities	**3,891,675**	6,426,441
Interest-bearing cash	**3,739,401**	5,806,940
Mutual funds	**10,958,955**	22,550,272
U.S. government securities	**48,236,277**	60,934,499
Corporate and other debt instruments	**144,460,197**	140,979,983
Foreign government securities	**9,100,339**	4,445,891
Preferred stocks	**5,131,372**	7,590,523
Other investments	**1,415,469**	–
Total investments	**273,657,314**	319,287,993
Total assets	**286,403,523**	350,946,348
Liabilities		
Cash overdraft	**2,261,204**	1,454,332
Pending purchases	**9,581,344**	74,071,281
Other	**–**	3,118,046
Total liabilities	**11,842,548**	78,643,659
Net assets available for benefits	**$ 274,560,975**	$ 272,302,689

See accompanying notes.

St. Luke's Health System Retirement Plan

Statements of Changes in Net Assets Available for Benefits

	Year Ended December 31	
	2017	**2016**
Additions:		
Employer contributions	**$ 9,999,996**	$ 14,999,994
Investment income	**10,239,476**	10,042,837
Net investment gain from plan interest in CHI Master Trust	**7,770,184**	6,057,092
Net appreciation in fair value of investments	**19,012,480**	5,249,671
Total additions	**47,022,136**	36,349,594
Deductions:		
Benefits paid to participants	**43,131,565**	32,971,398
Administrative expenses	**1,632,285**	1,417,079
Total deductions	**44,763,850**	34,388,477
Net increase	**2,258,286**	1,961,117
Net assets available for benefits at:		
Beginning of year	**272,302,689**	270,341,572
End of year	**$ 274,560,975**	$ 272,302,689

See accompanying notes.

St. Luke's Health System Retirement Plan

Notes to Financial Statements

December 31, 2017

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), which also serves as trustee of the CHI Master Trust, became the trustee of the Plan.

Effective October 1, 2015, the Plan was frozen to new participants. Effective December 31, 2016, 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.

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 met the minimum funding requirements established by the federal government.

1. Description of Plan (continued)

Although it has not expressed any intent to do so, the System 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 years ended December 31, 2017 and 2016, 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 5 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 10 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.

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 or her normal retirement date or the date of his or 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.

In addition to the Plan's ownership in the CHI Master Trust, the Plan holds various investments that 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

2. Summary of Accounting Policies (continued)

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, government bonds, mutual funds and exchange traded funds. 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. The fair value of Level 2 instruments were determined through evaluated bid prices based on recent trading activity and other relevant information, including market interest rate curves and referenced credit spreads. Estimated prepayment rates, where applicable, are used for valuation purposes and provided by third-party services where quoted market values are not available. Common collective trust funds which have a published price are considered to have a readily determinable fair value. Level 2 instruments include fixed income funds, corporate bonds, and asset-backed securities.

- Level 3 – Fair value is based on inputs to the valuation methodology that are unobservable and significant to the fair value measurement. The CHI Master Trust's Level 3 investments consist of term loans. 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. Because these investments are not publicly traded, market quotations are generally not available to be used for valuation

2. Summary of Accounting Policies (continued)

purposes. Accordingly, the CHI Master Trust's valuations of these investments are generally equal to or based upon the fair value of these investments as of the reporting date, as reported by fund managers.

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.

The fair value of the CHI Master Trust's Alternative Investments are not publicly traded and readily available market quotations are generally not available to be used for valuation purposes. Accordingly, the CHI Master Trust's valuations of Alternative Investments are measured at the net asset value (NAV) practical expedient as of the reporting date, as reported by fund managers, and are excluded from the three-level hierarchy for fair value measurements in accordance with ASC Topic 820.

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 and Alternative Investments measured at NAV, 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.

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

Reclassifications

Certain reclassifications were made to the 2016 CHI Master Trust fair value hierarchy table disclosed in Note 7 to conform to the 2017 presentation.

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.

2. Summary of Accounting Policies (continued)

New Accounting Pronouncement

In February 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update No. (ASU) 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 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.

3. Accumulated Plan Benefits (continued)

The accumulated plan benefits information is as follows:

	December 31, 2016
Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants and beneficiaries currently receiving payments	$ 17,978,076
Other participants	229,123,722
Nonvested benefits	1,226,996
Total actuarial present value of accumulated plan benefits	$ 248,328,794

The change in the actuarial present value of accumulated plan benefits from December 31, 2015 to December 31, 2016, is attributable to the following:

Present value of accumulated plan benefits as of December 31, 2015	$ 272,289,509
Change in actuarial assumptions	(3,223,482)
Benefits accumulated	(1,759,485)
Decrease in the discount period	13,993,650
Benefits paid to participants	(32,971,398)
	(23,960,715)
Present value of accumulated plan benefits as of December 31, 2016	$ 248,328,794

Significant actuarial assumptions used in the valuation are as follows:

Discount rate – 5.50% at December 31, 2016 and 2015.

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-2017 projection scale that converges to a long-term rate of improvement of 0.75% by 2033 at December 31, 2016.

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.

3. Accumulated Plan Benefits (continued)

Retirement – Retirement rates were assumed, starting at 8% at the age of 55 and increasing to 100% at the age of 70.

Additional actuarial assumption changes for the year ended December 31, 2016, are as follows: (1) lump-sum interest rates changed from 3.68% for all years to 3.86% for all years, (2) cash balance interest accumulation rates changed from 2.89% for the first year and 3.23% thereafter to 2.50% for the first year and 2.78% thereafter, (3) and mortality used to calculate lump sums under the grandfathered formal changed from the 2016 Unisex Pension Protection Act mortality table to the 2017 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.

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.

4. Derivatives (continued)

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 statements of changes in net assets available for benefits as net appreciation (depreciation) in fair value of investments.

	Year Ended December 31	
	2017	**2016**
Interest rate:		
Futures	**$ 43,394**	$ 316,129
Interest rate swaps	**(268,075)**	330,572
Credit derivatives:		
Credit default swaps	**1,155,365**	928,567
Total return swaps	**199**	–
Other options	**(21,905)**	(228,319)

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 "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.

4. Derivatives (continued)

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 on the accompanying statements of net assets available for benefits.

	Notional		**Fair Value**	
	December 31		**December 31**	
	2017	**2016**	**2017**	**2016**
Derivative assets:				
Interest rate swaps	**$(790,500,000)**	$(260,050,000)	**$ (624,205)**	$ (154,336)
Credit default swaps	**(46,753,000)**	(59,050,000)	**1,644,360**	1,383,430
Return swaps	**(200,000)**	–	**4,486**	–
Derivative liabilities:				
Interest rate swaps	**790,500,000**	260,050,000	**624,205**	160,352
Credit default swaps	**46,753,000**	59,050,000	**(1,652,969)**	(1,537,835)
Return swaps	**200,000**	–	**(4,486)**	–
	$ –	$ –	**$ 8,609**	$ (148,389)

As of December 31, 2017 and 2016, investment managers, on behalf of the Plan, were the sellers of various credit default swaps with expiration dates ranging from March 20, 2019 to May 11, 2063. The maximum potential amounts of future payments for the credit default swaps are equal to the notional amounts indicated above.

4. Derivatives (continued)

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 generating 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 on the accompanying statements of net assets available for benefits.

	Premium Received	Number of Contracts	Notional	Fair Value
December 2017				
Swaptions	**$ 369,373**	**1,254**	**$(92,100,000)**	**$ (83,218)**
December 2016				
Swaptions	$ 1,735	790	$(79,000,000)	$ (275,705)

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).

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:

	Level 1	Level 2	Level 3	Total
December 31, 2017				
Interest-bearing cash	**$ 7,631,076**	**$ –**	**$ –**	**$ 7,631,076**
Mutual funds	**10,958,955**	**–**	**–**	**10,958,955**
U.S. government securities	**–**	**48,236,277**	**–**	**48,236,277**
Corporate and other debt instruments	**–**	**144,460,197**	**–**	**144,460,197**
Foreign government securities	**–**	**9,100,339**	**–**	**9,100,339**
Preferred stocks	**5,131,372**	**–**	**–**	**5,131,372**
Other investments	**–**	**1,415,469**	**–**	**1,415,469**
Total investments	**$ 23,721,403**	**$ 203,212,282**	**$ –**	**$ 226,933,685**
December 31, 2016				
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

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, 2017 and 2016, and net appreciation in fair value of investments, investment income, and net investment gain from plan interest in the CHI Master Trust, for the years ended December 31, 2017 and 2016, 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, 2017 and 2016, and for the years then ended.

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, 2017 and 2016, the Plan's interest in the net assets of the CHI Master Trust was approximately 1.22% and 1.95%, respectively.

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

	December 31	
	2017	**2016**
	(Dollars in Thousands)	
Assets		
Investments in securities	**$ 3,830,127**	$ 3,630,284
Receivable for securities sold	**14,834**	10,417
Foreign currency exchange contracts	**43,195**	35,639
Other receivables	**11,135**	9,552
Total assets	**3,899,291**	3,685,892
Liabilities		
Payable for securities purchased	**36,181**	25,884
Foreign currency exchange contracts	**43,403**	34,586
Other liabilities	**2,605**	2,708
Total liabilities	**82,189**	63,178
Net assets	**$ 3,817,102**	$ 3,622,714

7. CHI Master Trust (continued)

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

	Year Ended December 31	
	2017	**2016**
	(Dollars in Thousands)	
Net appreciation in fair value of investments	**$ 410,955**	$ 198,522
Interest income	**39,960**	41,114
Dividend income	**37,752**	38,543
Total investment income	**488,667**	278,179
Expenses		
Investment manager and custody fees	**11,615**	11,195
Other	**266**	266
Total expenses	**11,881**	11,461
Net transfers (contributions and benefit payments for the participating plans)	**(282,398)**	(213,902)
Net increase	**194,388**	52,816
Net assets:		
Beginning of year	**3,662,714**	3,569,898
End of year	**$ 3,817,102**	$ 3,662,714

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.

7. CHI Master Trust (continued)

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, 2017, the CHI Master Trust had committed to invest $923.0 million in 42 funds of which $713.9 million had been invested. The remaining $209.1 million will be invested when, and if, requested by the funds.

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, 2017			
	Level 1	**Level 2**	**Level 3**	**Total**
	(Dollars in Thousands)			
Assets				
Short-term investments	**$ 97,598**	**$ 12,141**	**$ –**	**$ 109,739**
Common stocks	**1,712,171**	**–**	**–**	**1,712,171**
Fixed income funds	**–**	**237,629**	**–**	**237,629**
Mutual funds and exchange-traded funds	**93,687**	**–**	**–**	**93,687**
Preferred stocks	**8,257**	**–**	**–**	**8,257**
Corporate bonds	**–**	**335,904**	**–**	**335,904**
Asset-backed securities	**–**	**38,486**	**–**	**38,486**
Government bonds	**349,356**	**27,817**	**–**	**377,173**
Foreign government bonds	**–**	**32,419**	**–**	**32,419**
Term loans	**–**	**–**	**180,099**	**180,099**
	$ 2,261,069	**$ 684,396**	**$ 180,099**	**$ 3,125,564**
Investments measured at net asset value:				
Hedge funds				**284,901**
Real estate				**309,617**
Venture capital/private equity funds				**110,045**
Total investments at fair value				**$ 3,830,127**
Foreign currency exchange contracts	**$ –**	**$ 43,195**	**$ –**	**$ 43,195**
Liabilities				
Foreign currency exchange contracts	**$ –**	**$ 43,403**	**$ –**	**$ 43,403**

7. CHI Master Trust (continued)

	December 31, 2016			
	Level 1	**Level 2**	**Level 3**	**Total**
	(Dollars in Thousands)			
Assets				
Short-term investments	$ 99,732	$ 2,690	$ –	$ 102,422
Common stocks	1,595,334	–	–	1,595,334
Fixed income funds	–	226,087	–	226,087
Mutual funds and exchange-traded funds	87,573	–	–	87,573
Preferred stocks	7,277	–	–	7,277
Corporate bonds	–	315,551	–	315,551
Asset-backed securities	–	41,196	–	41,196
Government bonds	300,292	29,586	–	329,878
Foreign government bonds	–	26,630	–	26,630
Term loans	–	–	170,923	170,923
	$ 2,090,208	$ 641,740	$ 170,923	$ 2,902,871
Investments measured at net asset value:				
Hedge funds				275,354
Real estate				316,525
Venture capital/private equity funds				135,534
Total investments at fair value				$ 3,630,284
Foreign currency exchange contracts	$ –	$ 35,639	$ –	$ 35,639
Liabilities				
Foreign currency exchange contracts	$ –	$ 34,586	$ –	$ 34,586

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):

	Term Loan
Investments at fair value at December 31, 2015	$ 163,235
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	170,923
Purchases/contributions of investments	**171,632**
Sales/distributions of investments	**(162,260)**
Net change in unrealized appreciation (depreciation) on investments and effect of foreign currency translation	**2,471**
Net realized loss on investments	**(2,667)**
Investments at fair value at December 31, 2017	**$ 180,099**

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.

7. CHI Master Trust (continued)

The following table summarizes the CHI Master Trust's derivative instruments:

	Derivative Assets Fair Value	Derivative Liabilities Fair Value
	(Dollars in Thousands)	
December 31, 2017		
Foreign currency exchange contracts	**$ 43,195**	**$ 43,403**
December 31, 2016		
Foreign currency exchange contracts	$ 35,639	$ 34,586

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.

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 the issuance of the letter, 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 tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. Plan management has analyzed the tax positions taken by the Plan, and has concluded that there are no uncertain positions taken or expected to be taken. 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 and Party-in-Interest 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.

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 non-vested 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.

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. Subsequent Events

Effective December 31, 2017, the Plan was amended to fully vest the accounts of all participants who are actively employed by the System or an affiliate as of December 31, 2017, and to change the method under which hours of service are credited under the Plan to use the elapsed time method.

Management has evaluated subsequent events for the Plan through October 1, 2018, the date the accompanying financial statements were available to be issued.

Schedule SB, line 26 — Schedule of Active Participant Data

ATTAINED AGE	YEARS OF CREDITED SERVICE[1]									
	UNDER 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & UP	TOTAL
Under 25		36	21								57
		1,804	3,225								2,327
25–29		190	97	8							295
		2,874	6,454								
30–34		211	202	53	3						469
		3,250	9,837	19,967							
35–39		143	211	95	27	1					477
		3,586	11,672	27,448	39,546						
40–44		118	185	152	75	11	3				544
		3,791	14,023	34,019	49,771						
45–49		94	184	139	105	57	25	4			608
		4,228	11,627	34,207	56,167	65,610	83,742				
50–54		75	137	102	61	55	50	37	4		521
		4,195	12,492	34,047	55,012	66,517	92,303	116,383			
55–59		70	99	77	50	48	52	47	38	6	487
		4,215	12,837	32,103	57,944	68,806	96,168	132,471	137,050		
60–64		41	79	70	51	39	34	32	50	39	435
		4,265	11,724	32,818	52,639	81,624	105,616	132,607	146,170	171,608	71,499
65–69		8	25	17	15	8	9	6	5	12	105
			12,820								
70 & up		2	6	1	2	2		3	1		19
Total		988	1,246	714	389	221	175	126	100	58	4,017

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, 2017. 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

ECONOMIC ASSUMPTIONS		
Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	**Nonstabilized**
• First 5 years	4.16%	1.52%
• Next 15 years	5.72%	3.80%
• Over 20 years	6.48%	4.79%
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	2.50% for initial year 2.78% 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	

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

Other economic assumptions	
• Salary increases	Not applicable
• 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	$1,882,000 added to current year normal cost.

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 September 1 prior to the beginning of the plan year.
- 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

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

• Retirement age	**Attained age**	**Percentage**	
	Under 55	0%	
	55-59	8%	
	60-61	10%	
	62-64	13%	
	65-69	20%	
	70 and above	100%	
• Benefit commencement age for			
– Future vested deferred	Immediate		
– Current vested deferred	Immediate in the year of termination and age 60 thereafter		
• Spouse assumptions	**Male participants**	**Female participants**	
– Percentage married	100%	100%	
– Spouse age difference	3 years younger	2 years older	
Form of payment	**Lump sum**	**Single life**	
• 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.

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

- Withdrawal rates, retirement rates, benefit commencement age for current deferred vesteds, and form of payment – These assumptions are based on an experience study undertaken by Mercer in 2017 using experience from October 1, 2010 through January 1, 2016. The resulting assumptions balance the plan's historical experience with future expectations based on input and concurrence from the plan sponsor.

Table of Sample Rates

Attained age	Withdrawal
20	20.0%
25	17.5%
30	15.0%
35	12.5%
40	10.0%
45	9.0%
50	9.0%
55	7.0%
60	N/A
65	N/A

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.

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

- **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, 2017

Identity of Party Involved and Description of Asset	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction	Net Gain (Loss)
Category (i) – A single transaction in excess of 5% of the fair value of plan assets					
PIMCO FDS Short Term FLTG Nav Port II	$ 18,900,000	$ –	$ 18,900,000	$ 18,900,000	$ –
COMMIT TO PUR MUTUAL FD	18,900,000	–	18,900,000	18,900,000	–
US TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	10,757,576	–	10,757,576	10,757,576	–
COMMIT TO PUR MUTUAL FD	–	18,900,000	18,900,000	18,900,000	–
PIMCO FDS LONG DURATION CORP BD PORTFOLIO	–	16,305,686	16,305,686	16,305,686	–
US TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	–	21,422,752	21,422,752	21,422,752	–
US TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	–	10,774,217	10,774,217	10,774,217	–
Category (iii) – A series of transactions in excess of 5% of the fair value of plan assets					
BARCLAYS BANK PLC REV REPO	84,600,000	–	84,600,000	84,600,000	–
	–	84,600,000	84,600,000	84,600,000	–
BNY MELLON CASH RESERVE	40,955,429	–	40,955,429	40,955,429	–
	–	40,955,429	40,955,429	40,955,429	–
COMMIT TO PUR FNMA SF MTG	107,454,855	–	107,454,855	107,454,855	–
	–	114,782,828	114,685,699	114,782,828	97,129
COMMIT TO PUR MUTUAL FD	20,500,000	–	20,500,000	20,500,000	–
	–	20,500,000	20,500,000	20,500,000	–
DREYFUS GOVT SECURITIES CM 227	52,125,300	–	52,125,300	52,125,300	–
	–	54,660,066	54,660,066	54,660,066	–
PIMCO FDS	56,936,139	–	56,936,139	56,936,139	–
	–	55,100,000	55,100,353	55,100,000	(353)
PIMCO FDS LONG DURATION CORP	–	15,553,272	16,305,686	15,553,272	(752,414)
US TREASURY BD PRIN STRIP	17,837,899	–	17,837,899	17,837,899	–
	–	43,105,615	44,873,433	43,105,615	(1,767,818)
US TREASURY BOND	49,120,190	–	49,120,190	49,120,190	–
	–	45,574,480	47,184,825	47,574,480	389,655
US TREASURY NOTE	436,318,105	–	436,318,105	436,318,105	–
	–	425,572,392	428,441,143	428,572,392	131,249

There were no category (ii) or (iv) reportable transactions during the year ended December 31, 2017.

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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) ▶ 001

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: [X] Single [ ] Multiple-A [ ] Multiple-B

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	272,219,607
b Actuarial value	**2b**	272,219,607

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	156	17,297,923	17,297,923
b For terminated vested participants	2,251	50,712,912	50,712,912
c For active participants	4,017	151,227,781	152,832,943
d Total	6,424	219,238,616	220,843,778

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

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.85%
6 Target normal cost	**6**	1,882,000

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

KB
Signature of actuary

10/11/2018
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 [ ]

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)	21,940,975	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)	21,940,975	0
10	Interest on line 9 using prior year's actual return of 8.43%	1,849,624	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		9,408,360
	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 6.08%		572,028
	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		9,980,388
	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)	23,790,599	0

Part III Funding Percentages

14	Funding target attainment percentage	14	112.49%
15	Adjusted funding target attainment percentage	15	123.26%
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	118.99%
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
07/31/2017	833,333	0			
08/31/2017	833,333	0			
09/29/2017	833,333	0			
10/30/2017	833,333	0			
11/30/2017	833,333	0			
12/27/2017	833,333	0			
01/30/2018	833,333	0			
02/28/2018	833,333	0			
03/30/2018	833,333	0			
04/30/2018	833,333	0			
05/31/2018	833,333	0			
06/27/2018	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	9,430,198

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	☐ N/A, full yield curve used
4.16 %	5.72 %	6.48%	

b Applicable month (enter code)	21b	4
22 Weighted average retirement age	22	62

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

Part VI Miscellaneous Items

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	31a	1,882,000
b Excess assets, if applicable, but not greater than line 31a	31b	1,882,000

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

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	9,430,198
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	38a	9,430,198
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 62.

(A) Retirement age	(B) Retirement percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	8.0%	10,000	800	44,000
56	8.0%	9,200	736	41,216
57	8.0%	8,464	677	38,596
58	8.0%	7,787	623	36,131
59	8.0%	7,164	573	33,814
60	10.0%	6,591	659	39,545
61	10.0%	5,932	593	36,184
62	13.0%	5,339	694	43,029
63	13.0%	4,645	604	38,039
64	13.0%	4,041	525	33,619
65	20.0%	3,515	703	45,701
66	20.0%	2,812	562	37,123
67	20.0%	2,250	450	30,149
68	20.0%	1,800	360	24,479
69	20.0%	1,440	288	19,871
70	100.0%	1,152	1,152	80,636
Total			10,000	622,131
Average				62.21

Schedule SB, Part V — Summary of Plan Provisions

SUMMARY OF MAJOR PLAN PROVISIONS

Effective date and plan year	Original plan: May 1, 1962 Restated plan: January 1, 2013 and through the 1st 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	None.
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.

Schedule SB, Part V — Summary of Plan Provisions

<table>
<tr><td>• Vesting service</td><td>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.</td></tr>
<tr><td>• Service for salary credit determination</td><td>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</td></tr>
<tr><td>• Cash balance account</td><td>A bookkeeping account corresponding to each member, reflecting the amount of the employer’s obligation to the member at any given time</td></tr>
<tr><td>• Initial account balance</td><td>The actuarial equivalent of the accrued benefit as of October 1, 1998. Only participants as of October 1, 1998 have an initial account balance.</td></tr>
<tr><td>• Contribution credits</td><td>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>
Supplemental employees receive no contribution credits.
No contribution credits apply after December 31, 2015.</td></tr>
</table>

Schedule SB, Part V — Summary of Plan Provisions

• 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.
• Benefit	The minimum benefit for grandfathered participants is equal to the sum of Part A and Part B: Part A The greater of (i) and (ii): (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 Part B Benefits under the cash balance formula accrued after September 30, 2011.

Schedule SB, Part V — Summary of Plan Provisions

• Credited grandfathered service	Prior to May 1, 1982, a member received a service credit for each plan year 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 ¾ 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; ¾ of a year of service if the participant had less than 2,000 but more than 1,500 hours of service; and ½ of a year of service if the participant had less than 1,500 but more than 1,000 hours of service. 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. A member shall receive service credits through September 30, 1989 based on the greater of (a) or (b): (a) (i.) Vesting service as of May 1, 1988, plus (ii.) 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. 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. Credited grandfathered service is frozen as of September 30, 2011.
• Vesting grandfathered service	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.
• 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.

Schedule SB, Part V — Summary of Plan Provisions

• 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	These provisions are based on the plan in effect on September 30, 1998. The benefit is the greater of (a) and (b): (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 (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. This is frozen as of September 30, 2011.
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	The greater of (a) and (b): (a) The actuarial equivalent of the Part A(ii) cash balance account (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, the actuarial equivalent of the Grandfathered Part B benefit.
LATE RETIREMENT	
• Eligibility	Separation from service after normal retirement
• Benefit	The greater of (a) and (b): (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. (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.
DEFERRED VESTED - GRANDFATHER 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

Schedule SB, Part V — Summary of Plan Provisions

• Benefit	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. 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.
PRE-RETIREMENT DEATH	
• Eligibility	Completion of three years of vesting service
• Benefit before normal retirement	The participant's beneficiary will receive an income payable for life that can be provided by the actuarially equivalent value of the Accrued Benefit. 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.
• Benefit after normal retirement	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.
FORM OF BENEFITS	
• Automatic form for unmarried participants	Single life annuity
• Automatic form for married participants	50% joint and survivor annuity

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	• 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 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.)
• Optional form conversion factors	For optional forms of payment, excluding lump sum payments of the Grandfathered Part A(i) benefit: • 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. Conversion factors for lump sum payments of the Grandfathered Part A(i) benefit: • 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	
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2017, the limit is $215,000.

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:

Schedule SB, Part V — Summary of Plan Provisions

- **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) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

PLAN PROVISIONS SPECIFIC TO FUNDING

Additional Benefits Included or Excluded

- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* None.
  - *Plan amendments:* See above.
  - *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 benefit amounts under IRS rules were updated from 2016 to 2017.

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, 2017

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	189,130.332	$ 2,316,352	$ 2,386,825
Fixed income securities	PIMCO FDS PAC INVT MGMT SER/EMERGING MKTS PORT FOLIO INSTL	225,439.316	2,098,007	2,285,955
Fixed income securities	PIMCO FDS PAC INVT MGMT SER HIGH YIELD PORTFOLIO INSTL CL	208,268.894	1,622,640	1,670,317
Fixed income securities	PIMCO FDS SHORT TERM FLTG NAV PORT II	305,038.778	3,052,877	3,052,523
Cash and cash equivalents	PIMCO FDS LONG DURATION CORP BD PORTFOLIO	129,415.206	1,572,310	1,563,335
Total registered investment companies				**10,958,955**
Cash and cash equivalents				
Cash and cash equivalents	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	0.000	–	–
Cash and cash equivalents	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	0.000	–	–
Cash and cash equivalents	CASH COLLATERAL HELD AT MORGAN STANLEY	94,000.000	94,000	94,000
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	10,260,508	10,260,508
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	1,248,000	1,265,140
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	314,979	349,314
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	1,455,591	1,490,184
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	1,395,088	1,351,507
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	2,101,320	2,098,413
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	537,657	552,423
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	389,000	398,084
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	675,687	667,047
Cash and cash equivalents	FFX CONTRACTS RECEIVABLE	0.000	215,000	208,433
Cash and cash equivalents	FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	0.000	–	–
Cash and cash equivalents	INTEREST PAYABLE-SHORT SELL	0.000	–	–
Cash and cash equivalents	INTEREST PAYABLE-SHORT SELL	0.000	–	–
Cash and cash equivalents	INTEREST PAYABLE-SHORT SELL	0.000	–	–
Cash and cash equivalents	INTEREST PAYABLE-SHORT SELL	0.000	–	–
Cash and cash equivalents	INTEREST PAYABLE-SHORT SELL	0.000	–	–
Cash and cash equivalents	INTEREST RECEIVABLE RECLAIM	0.000	–	–
Cash and cash equivalents	MORG CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	419,000.000	419,000	419,000
Cash and cash equivalents	MORGAN STANLEY CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	328,000.000	328,000	328,000
Cash and cash equivalents	MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	2,714,000.000	2,714,000	2,714,000
Cash and cash equivalents	NON-BASE CURRENCY	0.000	44,868	46,790
Cash and cash equivalents	NON-BASE CURRENCY	0.000	659	665
Cash and cash equivalents	NON-BASE CURRENCY	0.000	95,995	96,631
Cash and cash equivalents	NON-BASE CURRENCY	0.000	5,475	5,597
Cash and cash equivalents	NON-BASE CURRENCY	0.000	41,299	41,293
Cash and cash equivalents	NON-BASE CURRENCY	0.000	59,698	60,147
Cash and cash equivalents	NON-BASE CURRENCY	0.000	1,305	1,295
Cash and cash equivalents	NON-BASE CURRENCY	0.000	75,103	75,977
Cash and cash equivalents	NON-BASE CURRENCY	0.000	14	15
Cash and cash equivalents	NON-BASE CURRENCY	0.000	607	603
Cash and cash equivalents	NON-BASE CURRENCY	0.000	608	632
Cash and cash equivalents	NON-BASE CURRENCY – BROKER	–	5,169	5,251
Cash and cash equivalents	SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	(40,000)	(40,000)	(40,000)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(8,332,322)	(8,332,322)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(620,227)	(645,988)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(959,747)	(978,339)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(2,987,735)	(3,004,687)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(376,314)	(394,858)

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, 2017

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 (continued)				
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	$ (116,276)	$ (114,849)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(2,802,605)	(2,824,256)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(392,089)	(400,376)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(372,622)	(369,493)
Cash and cash equivalents	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	–	(1,632,893)	(1,686,380)
Total cash and equivalents				**3,739,401**
Cash and equivalents – payable				
Cash and cash equivalents	PAYABLE FOR INVESTMENTS PURCHASED	–	(9,581,344)	(9,581,344)
Total cash and equivalents – payable				**(9,581,344)**
Corporate debt – preferred				
Fixed income securities	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	500,000	497,425	663,770
Fixed income securities	ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	200,000	241,875	260,000
Fixed income securities	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	400,000	396,700	469,492
Fixed income securities	BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17	600,000	600,000	609,870
Fixed income securities	BARCLAYS BANK PLC 7.625% 11/21/2022 DD 11/21/12	400,000	462,000	453,000
Fixed income securities	CBS CORP 4.900% 08/15/2044 DD 08/19/14	250,000	246,598	262,740
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	200,000	207,975	205,070
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,000,000	1,042,612	1,165,930
Fixed income securities	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	100,000	112,173	116,763
Fixed income securities	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	200,000	200,000	202,910
Fixed income securities	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	100,000	99,941	99,219
Fixed income securities	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	800,000	797,936	881,880
Fixed income securities	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	400,000	449,320	513,540
Fixed income securities	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,114,000	1,154,204	1,139,878
Fixed income securities	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	900,000	898,183	939,159
Fixed income securities	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	400,000	378,868	378,464
Fixed income securities	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	236,000	219,104	318,690
Fixed income securities	COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2048 DD 02/01/18	3,800,000	3,885,500	3,895,456
Fixed income securities	COMMIT TO PUR FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18	900,000	894,938	898,821
Fixed income securities	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	100,000	98,426	126,109
Fixed income securities	COOPERATIEVE RABOBANK UA REGS 6.875% 03/19/2020	100,000	140,949	137,987
Fixed income securities	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	250,000	249,183	287,760
Fixed income securities	FORD MOTOR CREDIT CO LLC 2.551% 10/05/2018 DD 10/08/15	600,000	600,000	601,746
Fixed income securities	GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	700,000	700,000	710,122
Fixed income securities	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	2,200,000	2,017,662	2,804,032
Fixed income securities	HARRIS CORP 5.054% 04/27/2045 DD 04/27/15	100,000	100,000	117,613
Fixed income securities	HARRIS CORP 4.854% 04/27/2035 DD 04/27/15	50,000	50,000	55,880
Fixed income securities	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	1,375,000	863,075	1,488,108
Fixed income securities	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	387,000	347,003	557,663
Fixed income securities	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	1,200,000	1,196,805	1,773,072
Fixed income securities	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	900,000	891,949	1,238,346
Fixed income securities	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	500,000	498,590	509,890
Fixed income securities	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	438,000	395,078	458,503
Fixed income securities	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	100,000	98,920	101,279
Fixed income securities	MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	200,000	203,326	241,592
Fixed income securities	MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	700,000	700,000	706,440
Fixed income securities	MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	600,000	615,624	639,666

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, 2017

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
Corporate debt – preferred (continued)				
Fixed income securities	NAVIENT CORP 4.875% 06/17/2019 DD 12/16/13	100,000	$ 99,405	$ 101,690
Fixed income securities	NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03	200,000	159,167	174,500
Fixed income securities	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	400,000	393,632	436,488
Fixed income securities	RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	200,000	199,874	226,110
Fixed income securities	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	375,000	347,552	351,833
Fixed income securities	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	700,000	702,826	877,422
Fixed income securities	TIME WARNER INC 4.850% 07/15/2045 DD 06/04/15	300,000	299,787	315,069
Fixed income securities	SCHAEFFLER FINANCE BV REGS 3.250% 05/15/2025	100,000	107,729	129,031
Fixed income securities	UBS AG REGS VAR RT 05/22/2023	500,000	514,100	503,429
Fixed income securities	UBS AG REGS 5.125% 05/15/2024	800,000	799,125	844,096
Fixed income securities	UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12	400,000	443,000	467,280
Fixed income securities	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	200,000	190,390	173,138
Fixed income securities	WALT DISNEY CO/THE 3.000% 07/30/2046 DD 07/12/16	100,000	96,212	88,913
Fixed income securities	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	100,000	124,980	137,290
Fixed income securities	WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	500,000	506,420	509,730
Fixed income securities	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	200,000	198,438	209,596
Fixed income securities	GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	400,000	399,708	436,292
Fixed income securities	DEUTSCHE BANK AG 4.250% 10/14/2021 DD 04/14/17	500,000	499,845	520,185
Fixed income securities	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	100,000	99,909	104,372
Fixed income securities	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	300,000	299,700	310,827
Fixed income securities	DP WORLD LTD REGS 6.850% 07/02/2037	100,000	123,600	123,007
Fixed income securities	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	100,000	99,567	108,607
Fixed income securities	ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17	100,000	99,835	101,818
Fixed income securities	SPRINGLEAF FINANCE CORP 6.125% 05/15/2022 DD 05/15/17	100,000	100,000	103,750
Fixed income securities	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	400,000	399,376	418,040
Fixed income securities	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	2,650,000	2,687,900	3,696,167
Total corporate debt – preferred total				**37,499,140**
U.S. government securities				
Fixed income securities	US TREAS-CPI INFLAT 0.375% 07/15/2025 DD 07/15/15	2,392,368	2,390,789	2,396,028
Fixed income securities	US TREAS-CPI INFLAT 0.375% 01/15/2027 DD 01/15/17	306,345	305,061	304,136
Fixed income securities	US TREAS-CPI INFLAT 0.625% 01/15/2026 DD 01/15/16	726,684	739,207	738,318
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2045 DD 05/15/15	20,575,000	8,198,434	9,618,195
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14	11,750,000	5,079,995	5,621,318
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14	1,100,000	428,879	529,815
Fixed income securities	U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13	4,375,000	2,012,281	2,172,363
Fixed income securities	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	6,622,000	6,587,344	6,630,278
Fixed income securities	U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17	5,057,000	5,144,972	5,042,588
Fixed income securities	U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17	5,600,000	5,552,638	5,542,936
Fixed income securities	U S TREASURY NOTE 1.625% 04/30/2023 DD 04/30/16	5,600,000	5,530,219	5,429,144
Fixed income securities	U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16	3,700,000	3,633,191	3,629,478
Fixed income securities	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	590,000	583,101	581,680
Total U.S. government securities total				**48,236,277**

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, 2017

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
Foreign government securities				
Cash and cash equivalents	UNITED KINGDOM TREASURY BILL 0.000% 01/29/2018	1,100,000	$ 1,472,219	$ 1,488,034
Cash and cash equivalents	ARGENTINA TREASURY BILL 0.000% 06/15/2018	6,000,000	293,163	285,104
Cash and cash equivalents	ARGENTINA TREASURY BILL 0.000% 09/14/2018	3,000,000	145,849	134,135
Fixed income securities	ARGENTINA POM POLITICA MONETAR VAR RT 06/21/2020	3,000,000	190,102	170,518
Fixed income securities	ARGENTINE REPUBLIC GOVERNMENT STEP 12/31/2038 DD 09/30/2005	1,700,000	1,210,818	1,249,755
Fixed income securities	ARGENTINE REPUBLIC GOVERNMENT 6.875% 01/26/2027 DD 01/26/17	300,000	297,336	327,750
Fixed income securities	REPUBLIC OF POLAND GOVERNMENT 2.500% 07/25/2026	1,200,000	301,490	326,626
Fixed income securities	REPUBLIC OF POLAND GOVERNMENT 3.250% 07/25/2025	200,000	53,756	58,041
Fixed income securities	REPUBLIC OF SOUTH AFRICA GOVER 10.500% 12/21/2026	1,800,000	144,095	162,393
Fixed income securities	MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15	712,000	711,886	702,032
Fixed income securities	MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14	1,280,000	1,273,242	1,440,000
Fixed income securities	SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	800,000	784,120	798,400
Fixed income securities	TESCO PROPERTY FINANCE 1 REGS 7.623% 07/13/2039	90,187	132,349	167,323
Fixed income securities	TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	176,149	294,708	287,690
Fixed income securities	TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	197,217	238,478	313,123
Fixed income securities	TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	97,631	116,005	152,561
Fixed income securities	HSBC HOLDINGS PLC REGS VAR RT 12/31/2049	400,000	415,622	561,025
Fixed income securities	BARCLAYS BANK PLC REGS VAR RT 12/31/2049	300,000	611,564	475,829
Total foreign government securities total				**9,100,339**
Corporate debt instruments – other				
Fixed income securities	COOPERATIEVE RABOBANK UA REGS VAR RT 12/31/2049	400,000	540,272	555,370
Fixed income securities	TIME WARNER CABLE LLC 5.250% 07/15/2042	50,000	83,667	76,606
Fixed income securities	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	200,000	198,910	214,306
Fixed income securities	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	400,000	409,416	448,512
Fixed income securities	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	500,000	496,545	549,170
Fixed income securities	ACTIVISION BLIZZARD INC 4.500% 06/15/2047 DD 05/26/17	100,000	98,554	105,105
Fixed income securities	ALLEGHENY ENERGY SUPPLY C 144A 6.750% 10/15/2039 DD 10/01/09	400,000	447,708	582,000
Fixed income securities	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	34,000	33,822	36,195
Fixed income securities	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,200,000	1,178,132	1,269,804
Fixed income securities	ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16	300,000	303,750	307,875
Fixed income securities	AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17	200,000	199,502	212,220
Fixed income securities	AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	400,000	406,582	415,932
Fixed income securities	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	700,000	694,827	785,078
Fixed income securities	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	100,000	92,423	101,853
Fixed income securities	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	400,000	561,584	624,416
Fixed income securities	AMERICAN TOWER CORP 3.125% 01/15/2027 DD 09/30/16	200,000	199,866	192,550
Fixed income securities	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	200,000	198,008	196,496
Fixed income securities	AMERICAN TOWER CORP 4.400% 02/15/2026 DD 01/12/16	200,000	199,426	210,318
Fixed income securities	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	100,000	99,007	116,237
Fixed income securities	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	1,908,000	1,984,774	2,134,117
Fixed income securities	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	450,000	448,484	610,727
Fixed income securities	ANADARKO PETROLEUM CORP 7.000% 11/15/2027 DD 11/24/97	400,000	360,463	471,532
Fixed income securities	ANCESTRY.COM 2/17 TL	98,750	98,256	99,151
Fixed income securities	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	250,000	252,559	260,740
Fixed income securities	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	1,500,000	1,496,475	1,738,485
Fixed income securities	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	500,000	687,955	711,815
Fixed income securities	APPLE INC 3.750% 09/12/2047 DD 09/12/17	700,000	696,003	717,360
Fixed income securities	APPLE INC 3.200% 05/11/2027 DD 05/11/17	400,000	400,000	405,080

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

December 31, 2017

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
Corporate debt instruments – other (continued)				
Fixed income securities	APPLE INC 3.850% 08/04/2046 DD 08/04/16	400,000	$ 398,940	$ 416,868
Fixed income securities	AT&T INC 5.450% 03/01/2047 DD 02/09/17	500,000	520,187	534,385
Fixed income securities	AT&T INC 4.500% 03/09/2048 DD 09/07/16	600,000	561,433	562,188
Fixed income securities	AT&T INC 6.000% 08/15/2040 DD 02/15/16	400,000	425,572	452,676
Fixed income securities	AT&T INC 4.800% 06/15/2044 DD 06/10/14	200,000	195,614	197,816
Fixed income securities	AT&T INC 4.350% 06/15/2045 DD 06/15/13	3,263,000	2,255,670	3,010,444
Fixed income securities	AT&T INC 144A 5.150% 11/15/2046 DD 12/01/17	200,000	202,576	204,406
Fixed income securities	AT&T INC 144A 4.300% 02/15/2030 DD 12/01/17	300,000	299,288	299,163
Fixed income securities	AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	100,000	99,999	104,708
Fixed income securities	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 12/31/2049	400,000	585,399	504,739
Fixed income securities	BANCO SANTANDER SA REGS VAR RT 12/31/2049	200,000	223,359	263,275
Fixed income securities	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	100,000	99,342	116,543
Fixed income securities	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	200,000	197,570	218,700
Fixed income securities	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	225,000	223,067	251,534
Fixed income securities	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	100,000	100,105	118,708
Fixed income securities	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	400,000	385,368	552,448
Fixed income securities	BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11	200,000	215,700	237,500
Fixed income securities	BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17	200,000	197,990	196,760
Fixed income securities	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	200,000	199,168	204,026
Fixed income securities	BROADCOM CORP / BROADCOM 144A 3.875% 01/15/2027 DD 01/19/17	700,000	696,906	688,835
Fixed income securities	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	700,000	700,407	781,865
Fixed income securities	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	200,000	199,326	260,608
Fixed income securities	CAESARS RESORT 9/17 COV-LITE TL	300,000	299,250	301,179
Fixed income securities	CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17	200,000	200,000	201,500
Fixed income securities	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	400,000	400,000	534,064
Fixed income securities	CANTOR FITZGERALD LP 144A 6.500% 06/17/2022 DD 06/17/15	200,000	200,000	221,710
Fixed income securities	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	100,000	99,733	103,873
Fixed income securities	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	300,000	299,679	315,699
Fixed income securities	CHARTER COMM OPERATING 12/16 TLI	394,000	393,015	394,000
Fixed income securities	CHICAGO IL 7.750% 01/01/2042 DD 07/21/15	300,000	292,998	333,207
Fixed income securities	CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	90,000	86,175	93,340
Fixed income securities	CIMAREX ENERGY CO 3.900% 05/15/2027 DD 04/10/17	100,000	99,748	102,252
Fixed income securities	CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	100,000	99,441	112,411
Fixed income securities	CNOOC NEXEN FINANCE 2014 ULC 4.250% 04/30/2024 DD 04/30/14	300,000	298,695	316,266
Fixed income securities	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	100,000	99,749	108,743
Fixed income securities	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	400,000	399,600	460,036
Fixed income securities	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	100,000	104,807	109,688
Fixed income securities	CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17	200,000	201,980	214,928
Fixed income securities	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	200,000	195,746	249,890
Fixed income securities	CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15	300,000	298,530	320,445
Fixed income securities	COVEY PARK ENERGY LLC / C 144A 7.500% 05/15/2025 DD 05/03/17	25,000	25,000	26,055
Fixed income securities	COX COMMUNICATIONS INC 144A 4.600% 08/15/2047 DD 08/07/17	600,000	592,098	605,568
Fixed income securities	COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	500,000	499,820	509,530
Fixed income securities	CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17	392,939	367,398	393,595
Fixed income securities	CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17	200,000	198,414	210,540
Fixed income securities	CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16	600,000	598,026	629,934
Fixed income securities	CVS PASS-THROUGH TRUST 144A 5.773% 01/10/2033 DD 12/17/10	484,118	484,118	544,327
Fixed income securities	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	160,862	192,970	197,151
Fixed income securities	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	1,300,000	1,516,047	1,923,467

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

December 31, 2017

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
Corporate debt instruments – other (continued)				
Fixed income securities	DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15	300,000	$ 300,000	$ 326,151
Fixed income securities	DISCOVER FINANCIAL SERVICES VAR RT 12/31/2049 DD 10/31/17	300,000	300,000	309,000
Fixed income securities	DP WORLD LTD 144A 6.850% 07/02/2037 DD 07/02/07	300,000	350,500	369,021
Fixed income securities	DR HORTON INC 4.750% 02/15/2023 DD 02/05/13	150,000	140,250	160,218
Fixed income securities	DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	400,000	423,336	411,964
Fixed income securities	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	700,000	697,648	808,983
Fixed income securities	DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10	300,000	297,816	328,062
Fixed income securities	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	1,200,000	1,204,500	1,576,248
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	400,000	399,008	453,832
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 4.875% 01/22/2044 DD 01/22/14	100,000	97,702	110,774
Fixed income securities	ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	100,000	105,969	136,749
Fixed income securities	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	300,000	305,804	328,446
Fixed income securities	EMERALD BAY SA 144A 0.000% 10/08/2020	292,000	298,506	325,213
Fixed income securities	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	100,000	96,030	98,215
Fixed income securities	ENABLE MIDSTREAM PARTNERS LP 4.400% 03/15/2027 DD 03/09/17	200,000	199,230	203,374
Fixed income securities	ENCANA CORP 7.200% 11/01/2031 DD 11/05/01	100,000	117,274	128,389
Fixed income securities	ENCANA CORP 5.150% 11/15/2041 DD 11/14/11	100,000	99,567	108,971
Fixed income securities	ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15	200,000	173,500	155,000
Fixed income securities	ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15	200,000	171,000	157,000
Fixed income securities	ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2023 DD 06/30/14	100,000	89,750	78,000
Fixed income securities	ENDO PHARMACEUTICALS 4/17 TLB	397,751	399,043	399,739
Fixed income securities	ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	200,000	213,974	216,554
Fixed income securities	ENERGY TRANSFER PARTNERS LP 5.300% 04/15/2047 DD 01/17/17	200,000	198,966	198,452
Fixed income securities	ENERGY TRANSFER PARTNERS LP 5.150% 03/15/2045 DD 03/12/15	100,000	93,440	97,235
Fixed income securities	ENERGY TRANSFER PARTNERS LP 5.150% 02/01/2043 DD 01/22/13	200,000	167,748	189,392
Fixed income securities	ENERGY TRANSFER PARTNERS LP 6.050% 06/01/2041 DD 05/12/11	200,000	180,670	214,290
Fixed income securities	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	900,000	946,710	1,115,937
Fixed income securities	ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13	100,000	88,750	103,394
Fixed income securities	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	100,000	99,981	105,669
Fixed income securities	ENTERGY LOUISIANA LLC 3.250% 04/01/2028 DD 03/24/16	300,000	299,970	301,590
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	200,000	199,690	228,214
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	900,000	899,705	979,686
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	400,000	452,040	483,732
Fixed income securities	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	300,000	274,386	370,275
Fixed income securities	EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	100,000	98,429	102,646
Fixed income securities	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	200,000	198,382	199,164
Fixed income securities	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	200,000	257,559	267,450
Fixed income securities	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	100,000	99,622	109,656
Fixed income securities	ESSEX PORTFOLIO LP 3.625% 05/01/2027 DD 04/10/17	200,000	198,846	201,448
Fixed income securities	EXELON GENERATION CO LLC 5.600% 06/15/2042 DD 12/15/12	242,000	212,888	265,346
Fixed income securities	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	100,000	101,476	106,703
Fixed income securities	FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	300,000	288,297	298,680
Fixed income securities	FIDELITY NATIONAL INFORMATION 5.000% 10/15/2025 DD 10/20/15	112,000	111,696	123,772
Fixed income securities	FIRSTENERGY CORP 7.375% 11/15/2031 DD 11/15/01	100,000	106,190	134,870
Fixed income securities	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	100,000	99,560	118,782
Fixed income securities	FORTUNE BRANDS HOME & SECURITY 4.000% 06/15/2025 DD 06/15/15	200,000	198,714	209,092
Fixed income securities	GATX CORP 4.500% 03/30/2045 DD 02/06/15	100,000	103,621	104,108
Fixed income securities	GEORGIA POWER CO 5.400% 06/01/2040 DD 06/03/10	100,000	118,076	120,194
Fixed income securities	GERDAU TRADE INC 144A 4.875% 10/24/2027 DD 10/24/17	200,000	198,052	199,000

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

December 31, 2017

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
Corporate debt instruments – other (continued)				
Fixed income securities	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	100,000	$ 101,063	$ 106,368
Fixed income securities	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	200,000	199,174	231,348
Fixed income securities	GMR HYDERABAD INTERNATION 144A 4.250% 10/27/2027 DD 10/27/17	200,000	200,000	196,116
Fixed income securities	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	300,000	298,551	349,218
Fixed income securities	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	200,000	199,938	229,672
Fixed income securities	HCP INC 6.750% 02/01/2041 DD 01/24/11	100,000	98,945	133,073
Fixed income securities	ILFC (DELOS FINANCE) 8/17 TLB	614,143	608,037	618,528
Fixed income securities	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	100,000	99,419	110,180
Fixed income securities	INTERNATIONAL LEASE FINAN 144A 7.125% 09/01/2018 DD 08/20/10	200,000	199,992	206,374
Fixed income securities	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	100,000	99,898	104,404
Fixed income securities	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	200,000	199,798	208,992
Fixed income securities	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	200,000	198,260	231,604
Fixed income securities	INTERNATIONAL PAPER CO 5.000% 09/15/2035 DD 05/26/15	300,000	297,867	339,288
Fixed income securities	INTERNET BRANDS 8/17 COV-LITE TL	199,500	199,001	199,949
Fixed income securities	JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14	600,000	574,500	607,500
Fixed income securities	JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	400,000	365,664	495,632
Fixed income securities	JM SMUCKER CO/THE 4.375% 03/15/2045 DD 09/15/15	100,000	98,310	106,031
Fixed income securities	JM SMUCKER CO/THE 4.250% 03/15/2035 DD 09/15/15	100,000	99,627	106,172
Fixed income securities	KANSAS CITY SOUTHERN 4.950% 08/15/2045 DD 02/15/16	300,000	337,577	341,991
Fixed income securities	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	100,000	100,304	106,092
Fixed income securities	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	200,000	198,518	205,458
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	200,000	199,044	203,012
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,000,000	887,590	1,243,350
Fixed income securities	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	200,000	201,342	193,616
Fixed income securities	KLA-TENCOR CORP 5.650% 11/01/2034 DD 11/06/14	100,000	99,764	115,550
Fixed income securities	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	1,600,000	1,649,682	1,760,032
Fixed income securities	LAS VEGAS SANDS 3/17 TL	1,068,252	1,061,918	1,073,465
Fixed income securities	LEVEL 3 2/17 TLB	700,000	700,000	700,000
Fixed income securities	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	100,000	131,040	133,439
Fixed income securities	LIGHTSTONE 3/17 COV-LITE TLB	92,375	92,259	92,712
Fixed income securities	LIGHTSTONE 3/17 COV-LITE TLC	5,866	5,858	5,887
Fixed income securities	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/2040 DD 11/23/10	800,000	800,000	1,242,704
Fixed income securities	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	300,000	292,896	331,581
Fixed income securities	MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14	100,000	93,250	90,750
Fixed income securities	MASCO CORP 7.750% 08/01/2029 DD 08/03/99	94,000	103,870	122,411
Fixed income securities	MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	100,000	99,099	113,689
Fixed income securities	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	350,000	349,062	407,768
Fixed income securities	METLIFE INC 4.600% 05/13/2046 DD 11/13/15	100,000	99,610	114,066
Fixed income securities	MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	1,500,000	1,495,965	1,714,905
Fixed income securities	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	100,000	97,505	106,739
Fixed income securities	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	600,000	596,682	632,100
Fixed income securities	MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	100,000	99,881	101,548
Fixed income securities	MYLAN INC 5.400% 11/29/2043 DD 11/29/13	100,000	107,013	109,002
Fixed income securities	MYLAN NV 3.950% 06/15/2026 DD 12/15/16	100,000	101,259	100,837
Fixed income securities	NATIONAL FUEL GAS CO 5.200% 07/15/2025 DD 06/25/15	100,000	99,686	107,260
Fixed income securities	NATIONWIDE BUILDING SOCIE 144A 4.000% 09/14/2026 DD 09/14/16	250,000	249,265	252,740
Fixed income securities	NEW JERSEY ST TRANSPRTN TRUST 6.875% 12/15/2039 DD 06/03/09	600,000	590,510	623,292
Fixed income securities	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	200,000	201,048	228,794
Fixed income securities	NEWPORT BEACH CA COPS 7.168% 07/01/2040 DD 11/30/10	500,000	500,000	695,950

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

December 31, 2017

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
Corporate debt instruments – other (continued)				
Fixed income securities	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	300,000	$ 300,000	$ 316,500
Fixed income securities	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	100,000	99,892	102,440
Fixed income securities	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	100,000	99,918	109,608
Fixed income securities	NORFOLK SOUTHERN CORP 4.650% 01/15/2046 DD 11/03/15	100,000	99,327	114,206
Fixed income securities	NORFOLK SOUTHERN CORP 144A 4.050% 08/15/2052 DD 08/15/17	300,000	299,382	310,941
Fixed income securities	ODEBRECHT DRILLING NORBE REGS 6.350% 06/30/2022 DD 11/18/10	143,000	114,043	90,090
Fixed income securities	OMEGA HEALTHCARE INVESTORS INC 4.500% 01/15/2025 DD 07/15/15	300,000	298,620	299,787
Fixed income securities	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	100,000	119,861	116,710
Fixed income securities	ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	600,000	721,650	736,428
Fixed income securities	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	100,000	99,531	106,488
Fixed income securities	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	300,000	299,946	319,203
Fixed income securities	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	500,000	497,945	539,270
Fixed income securities	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	350,000	453,067	525,105
Fixed income securities	PACIFIC GAS & ELECTRIC CO 6.250% 03/01/2039 DD 03/06/09	1,000,000	1,031,803	1,299,850
Fixed income securities	PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	200,000	199,882	200,620
Fixed income securities	PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	500,000	650,004	855,320
Fixed income securities	PETROBRAS GLOBAL FINANCE 144A 5.999% 01/27/2028 DD 09/27/17	883,000	881,618	885,208
Fixed income securities	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	465,000	457,264	485,390
Fixed income securities	PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16	700,000	643,113	647,850
Fixed income securities	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	200,000	198,504	201,070
Fixed income securities	PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12	384,000	354,011	353,265
Fixed income securities	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17	100,000	106,250	104,385
Fixed income securities	PFIZER INC5.600% 09/15/2040 DD 09/15/15	600,000	710,202	781,500
Fixed income securities	PIONEER NATURAL RESOURCES CO 7.500% 01/15/2020 DD 11/13/09	100,000	124,000	109,682
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16	200,000	199,432	202,740
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	300,000	282,313	288,084
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	200,000	180,320	186,970
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	800,000	799,400	706,496
Fixed income securities	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	150,000	168,678	146,055
Fixed income securities	POST HOLDINGS INC 144A 8.000% 07/15/2025 DD 08/18/15	100,000	100,000	112,500
Fixed income securities	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	274,000	281,721	280,140
Fixed income securities	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	300,000	298,768	322,665
Fixed income securities	QVC INC 4.850% 04/01/2024 DD 03/18/14	400,000	399,708	420,340
Fixed income securities	REALTY INCOME CORP 4.650% 03/15/2047 DD 03/15/17	400,000	421,736	438,804
Fixed income securities	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	200,000	198,220	206,104
Fixed income securities	REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12	194,441	190,552	197,114
Fixed income securities	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/15/16	300,000	300,000	337,875
Fixed income securities	SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16	100,000	100,140	112,347
Fixed income securities	SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	500,000	489,375	555,740
Fixed income securities	SAUDI ELECTRICITY GLOBAL 144A 5.060% 04/08/2043 DD 04/08/13	200,000	200,000	204,300
Fixed income securities	SINOPEC GROUP OVERSEAS DE REGS 4.375% 04/10/2024 DD 04/10/14	300,000	312,399	318,243
Fixed income securities	SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12	500,000	500,000	523,625
Fixed income securities	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	100,000	103,555	107,136
Fixed income securities	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	200,000	198,964	212,994
Fixed income securities	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	100,000	99,579	105,380
Fixed income securities	SPRINT CORP 7.250% 09/15/2021 DD 09/15/14	200,000	212,000	211,750
Fixed income securities	STANDARD INDUSTRIES INC/N 144A 5.375% 11/15/2024 DD 11/10/14	350,000	350,000	365,855
Fixed income securities	STICHTING AK RABOBANK CER REGS STEP 12/31/2049	100,000	115,490	149,032
Fixed income securities	STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	200,000	201,366	227,122

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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
Corporate debt instruments – other (continued)				
Fixed income securities	STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16	600,000	$ 600,000	$ 633,000
Fixed income securities	SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17	200,000	201,500	229,500
Fixed income securities	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	1,000,000	996,800	1,057,540
Fixed income securities	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	500,000	503,783	567,425
Fixed income securities	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	300,000	313,291	402,486
Fixed income securities	TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	900,000	964,566	1,355,976
Fixed income securities	TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/2040 DD 10/28/10	900,000	867,204	1,142,136
Fixed income securities	TRUST F/1401 144A 6.950% 01/30/2044 DD 01/30/14	200,000	215,200	217,500
Fixed income securities	TRUST F/1401 REGS 6.950% 01/30/2044 DD 01/30/14	200,000	220,250	217,500
Fixed income securities	UDR INC 3.500% 07/01/2027 DD 06/16/17	500,000	498,820	499,885
Fixed income securities	UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	102,000	104,933	105,953
Fixed income securities	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	600,000	735,325	735,000
Fixed income securities	VALE SA 5.625% 09/11/2042 DD 09/11/12	100,000	108,875	109,500
Fixed income securities	VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17	100,000	103,250	105,000
Fixed income securities	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	679,000	660,515	712,128
Fixed income securities	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	26,000	24,071	27,201
Fixed income securities	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	941,000	740,920	908,479
Fixed income securities	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	342,000	263,633	336,750
Fixed income securities	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	1,139,000	998,864	1,166,325
Fixed income securities	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	2,248,000	1,686,077	2,341,562
Fixed income securities	WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16	100,000	99,748	98,886
Fixed income securities	WALGREENS BOOTS ALLIANCE INC 4.500% 11/18/2034 DD 11/18/14	100,000	99,335	104,417
Fixed income securities	WASHINGTON PRIME GROUP LP 5.950% 08/15/2024 DD 08/04/17	300,000	295,401	306,582
Fixed income securities	WASHINGTON ST CONVENTION CENTE 6.790% 07/01/2040 DD 11/30/10	1,200,000	1,200,000	1,558,176
Fixed income securities	WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	200,000	199,366	218,054
Fixed income securities	WELLTOWER INC 4.000% 06/01/2025 DD 05/26/15	400,000	391,000	413,620
Fixed income securities	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	100,000	100,000	98,315
Fixed income securities	WEYERHAEUSER CO 6.875% 12/15/2033 DD 12/17/02	100,000	125,121	131,505
Fixed income securities	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	1,200,000	1,316,206	1,657,536
Fixed income securities	WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	100,000	124,182	125,341
Fixed income securities	WEYERHAEUSER CO 7.950% 03/15/2025 DD 03/15/95	200,000	224,042	249,600
Fixed income securities	WHIRLPOOL CORP 5.150% 03/01/2043 DD 02/27/13	200,000	199,272	225,580
Fixed income securities	WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	800,000	801,083	824,000
Fixed income securities	WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13	200,000	191,750	203,500
Fixed income securities	XLIT LTD 5.500% 03/31/2045 DD 03/30/15	300,000	293,830	318,750
Fixed income securities	ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	114,000	112,220	112,372
Fixed income securities	ZOETIS INC 3.950% 09/12/2047 DD 09/12/17	100,000	99,408	101,974
Fixed income securities	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	526,000	523,223	526,116
Fixed income securities	BANK OF AMERICA CORP 144A VAR RT 12/20/2023 DD 12/20/17	1,079,000	1,079,205	1,081,773
Fixed income securities	COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17	600,000	597,786	613,356
Fixed income securities	HBOS PLC 144A 6.750% 05/21/2018 DD 05/21/08	900,000	654,377	915,255
Fixed income securities	UBS GROUP FUNDING SWITZER 144A 4.125% 04/15/2026 DD 04/05/16	500,000	498,895	524,275
Fixed income securities	AMERICAN AIRLINES 2011-1 CLASS 5.250% 07/31/2022 DD 01/25/11	50,963	50,963	53,619
Fixed income securities	US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	145,372	155,729	161,348
Fixed income securities	EFIH 6/17 DIP TL 0.000% 06/30/2018 DD 06/08/17	1,063,151	1,059,958.00	1,065,422
Total corporate debt instruments – other				**106,961,057**

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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				
Cash and cash equivalents	MXN/USD SPOT OPTION 2018 CALL JAN 18 019.600 ED 011918	(600,000)	$ (2,766)	$ (7,374)
Cash and cash equivalents	RUB/USD SPOT OPTION 2018 CALL JAN 18 060.080 ED 011918	(600,000)	(2,460)	(653)
Cash and cash equivalents	RUB/USD SPOT OPTION 2018 CALL JAN 18 060.500 ED 011018	(400,000)	(2,480)	(66)
Cash and cash equivalents	USD/EUR SPOT OPTION 2018 CALL JAN 18 001.216 ED 012918	(400,000)	(2,049)	(1,689)
Cash and cash equivalents	BRL/USD SPOT OPTION 2018 CALL JAN 18 003.400 ED 010918	(400,000)	(2,268)	(632)
Futures contracts	90DAY EURO$ FUTURE (CME) EXP SEP 20	84	–	(10,439)
Futures contracts	90DAY EURODOLLAR FUTURE MAR 18 PUT MAR 18 098.250 ED 03/19/18	106	10,755	13,913
Futures contracts	90DAY EURODOLLAR FUTURE MAR 18 CALL MAR 18 098.75 ED 03/19/18	(106)	(12,341)	(663)
Futures contracts	EURO-BUND FUTURE (EUX) EXP MAR 18	(4)	–	8,406
Futures contracts	EURO-BUND FUTURE MAR 18 PUT MAR 18 161.500 ED 02/23/18	(9)	–	(9,943)
Futures contracts	EURO-BUND FUTURE MAR 18 CALL MAR 18 165.500 ED 2/23/18	(5)	–	(420)
Futures contracts	EURO-BUND FUTURE MAR 18 CALL MAR 18 164.500 ED 2/23/18	(4)	–	(672)
Futures contracts	US 10 YR TREAS NTS FUT MAR 18 PUT MAR 18 122.500 ED 02/23/18	(8)	(1,488)	(1,500)
Futures contracts	US 10 YR TREAS NTS FUT MAR 18 CALL MAR 18 126.500 ED 2/23/18	(8)	(1,988)	(750)
Futures contracts	US 10 YR TREAS NTS FUT MAR 18 CALL FEB 18 125.500 ED 012618	(4)	(744)	(313)
Futures contracts	US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 122.500 ED 01/26/18	(4)	(744)	(250)
Futures contracts	US 10YR NOTE FUT (CBT) MAR 18 PUT FEB 18 123.000 ED 01/26/18	(9)	(1,955)	(1,125)
Futures contracts	US 10YR NOTE FUTURE (CBT) EXP MAR 18	4	–	(1,813)
Futures contracts	US 10YR TREAS NTS FUT MAR 18 CALL FEB 18 126.000 ED 012618	(9)	(1,392)	(422)
Futures contracts	US 2YR TREAS NTS FUT (CBT) EXP MAR 18	(186)	–	90,094
Equity	INF FLR CPURNSA 218.011 PUT OCT 20 000.980 ED 10/13/20	(1,300,000)	(12,740)	(26)
Fixed income securities	CCP CDS SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20 ICE	16,700,000	80,024	338,359
Fixed income securities	CCP CDS_SP UL CDX.NA.IG.25 R 100 BPS 2020 DEC 20	(16,700,000)	(16,109)	–
Fixed income securities	CCP CDX BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20	2,400,000	–	(81,115)
Fixed income securities	CCP CDX SP UL CDX.NA.HY.28 R 500BPS 2022 JUN 20	–	–	–
Fixed income securities	CCP CDX SP UL CDX.NA.IG.28 1.000% 06/20/2022 DD 03/20/17	33,100,000	591,400	738,627
Fixed income securities	CCP CDX SP UL PRUDENTIAL FIN R 100 BPS 2021 JUN 20 ICE	(200,000)	–	–
Fixed income securities	CCP ICE CDX ITRAXX XOVER20 5Y REC_500BPS 2018 DEC 20	–	–	–
Fixed income securities	CCP IFL P UK RPI ALL ITEMS NSA R 3.585% 2046 OCT 15 LCH	(100,000)	–	–
Fixed income securities	CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	(24,700,000)	(6,645)	–
Fixed income securities	CCP IRS P GB0003M R 1.47% PUT MAR 18 001.470 ED 030118	700,000	4,655	144
Fixed income securities	CCP IRS P US0006M R 2.75% PUT NOV 19 002.750 ED 11/07/19	(4,000,000)	(76,000)	(35,546)
Fixed income securities	CCP IRS P US0006M R 2.9% PUT NOV 19 002.900 ED 11/07/19	800,000	76,000	29,968
Fixed income securities	CCP IRS R JP0006M P 1.00% 2024 SEP 20 CME	(169,900,000)	(29,198)	–
Fixed income securities	CCP SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	(1,100,000)	–	–
Fixed income securities	CCP_CDS. BP UL COX COMMUNICATI PAY 100BPS 2020 DEC 20	100,000	–	(2,060)
Fixed income securities	CCP_CDS. BP UL THE DOW CHEMICA PAY 100BPS 2020 DEC 20	900,000	–	(22,535)
Fixed income securities	CCP_CDS. SP UL BERKSHIRE HATHA REC 100BPS 2022 DEC 20	200,000	3,903	4,486
Fixed income securities	CCP_CDS. SP UL BERKSHIRE HATHA REC 100BPS 2020 DEC 20	300,000	–	6,326
Fixed income securities	CCP_CDS. SP UL BRK CME REC 100BPS 2022 DEC 20	1,500,000	31,193	33,642
Fixed income securities	CCP_CDS. SP UL D.R. HORTON IN REC 100BPS 2018 SEP 20	200,000	2,604	1,388
Fixed income securities	CCP_CDS. SP UL ENBRIDGE INC. C REC 100BPS 2022 DEC 20	200,000	909	996
Fixed income securities	CCP_CDS. SP UL EXELON GENERATI REC 100BPS 2022 JUN 20	100,000	–	552
Fixed income securities	CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2023 DEC 20	100,000	18,215	21,613
Fixed income securities	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	400,000	4,211	8,506
Fixed income securities	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2022 DEC 20	300,000	6,041	7,149
Fixed income securities	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2022 JUN 20	300,000	2,471	7,410
Fixed income securities	CCP_CDS. SP UL METLIFE INC. C REC 100BPS 2021 JUN 20	100,000	–	2,402
Fixed income securities	CCP_CDS. SP UL NRG ENERGY INC REC 500BPS 2019 MAR 20	300,000	22,227	17,155

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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 (continued)				
Fixed income securities	CCP_CDS. SP UL THE SHERWIN-WIL REC 100BPS 2022 DEC 20	500,000	$ 7,681	$ 10,087
Fixed income securities	CCP_CDS. SP UL VIRGIN MEDIA FI REC 500BPS 2021 JUN 20	300,000	31,270	47,594
Fixed income securities	CCP_CDS._BP UL COX COMMUNICATI PAY 100BPS 2020 DEC 20	(100,000)	(820)	–
Fixed income securities	CCP_CDS._BP UL THE DOW CHEMICA PAY 100BPS 2020 DEC 20	(900,000)	(13,262)	–
Fixed income securities	CCP_CDS._SP UL ANHEUSER-BUSCH REC 100BPS 2017 DEC 20	–	–	–
Fixed income securities	CCP_CDS._SP UL BANCO SANTANDER REC 100BPS 2022 JUN 20	(200,000)	–	–
Fixed income securities	CCP_CDS._SP UL BANCO SANTANDER REC_ 100BPS 2022 JUN 20	200,000	387	7,551
Fixed income securities	CCP_CDS._SP UL BERKSHIRE HATHA REC 100BPS 2022 DEC 20	(200,000)	–	–
Fixed income securities	CCP_CDS._SP UL BERKSHIRE HATHA REC 100BPS 2020 DEC 20	(300,000)	(5,810)	–
Fixed income securities	CCP_CDS._SP UL BRK CME REC 100BPS 2022 DEC 20	(1,500,000)	–	–
Fixed income securities	CCP_CDS._SP UL D.R. HORTON IN REC 100BPS 2018 SEP 20	(200,000)	–	–
Fixed income securities	CCP_CDS._SP UL DEUTSCHE BANK A REC 100BPS 2017 DEC 20	–	–	–
Fixed income securities	CCP_CDS._SP UL ENBRIDGE INC. C REC 100BPS 2022 DEC 20	(200,000)	–	–
Fixed income securities	CCP_CDS._SP UL EXELON GENERATI REC 100BPS 2022 JUN 20	(100,000)	(2,706)	–
Fixed income securities	CCP_CDS._SP UL FORD MOTOR COMP REC 500BPS 2023 DEC 20	(100,000)	–	–
Fixed income securities	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2020 SEP 20	(400,000)	–	–
Fixed income securities	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2022 DEC 20	(300,000)	–	–
Fixed income securities	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2022 JUN 20	(300,000)	–	–
Fixed income securities	CCP_CDS._SP UL METLIFE INC. C REC 100BPS 2021 JUN 20	(100,000)	(692)	–
Fixed income securities	CCP_CDS._SP UL NRG ENERGY INC REC 500BPS 2019 MAR 20	(300,000)	–	–
Fixed income securities	CCP_CDS._SP UL THE SHERWIN-WIL REC 100BPS 2022 DEC 20	(500,000)	–	–
Fixed income securities	CCP_CDS._SP UL VIRGIN MEDIA FI REC 500BPS 2021 JUN 20	(300,000)	–	–
Fixed income securities	CCP_CDS._SP UL VOLKSWAGEN AKTI REC 100BPS 2017 DEC 20	–	–	–
Fixed income securities	CCP_CDX BP ITRAXX MAIN27 5Y P 100BPS 2022 JUN 20	(2,400,000)	(40,785)	–
Fixed income securities	CCP_CDX SP UL CDX.NA.IG.28 R 100BPS 2022 JUN 20	(33,100,000)	–	–
Fixed income securities	CCP_CDX SP UL PRUDENTIAL FIN R 100 BPS 2021 JUN 20 ICE	200,000	1,392	4,621
Fixed income securities	CCP_CDX. SP UL CDX.EM.28_V1 CM REC 100BPS 2022 DEC 20	4,753,000	–	(42,972)
Fixed income securities	CCP_CDX. SP UL CDX.NA.HY.26 CM REC 500BPS 2021 JUN 20	–	–	–
Fixed income securities	CCP_CDX. SP UL CDX.NA.HY.29_V1 5.000% 00BPS 2022 DEC 20	5,000,000	405,405	414,225
Fixed income securities	CCP_CDX. SP UL CDX.NA.IG.29_V1 1.000% 00BPS 2022 DEC 20	1,900,000	42,379	45,290
Fixed income securities	CCP_CDX. SP UL ITRAXX_EUROPE_C REC 500BPS 2022 DEC 20	200,000	28,973	29,272
Fixed income securities	CCP_CDX. SP UL ITRAXX_EUROPE_S REC 100BPS 2022 DEC 20	900,000	24,315	29,927
Fixed income securities	CCP_CDX. SP UL ITRAXX_EUROPE_S REC 100BPS 2022 JUN 20	–	–	–
Fixed income securities	CCP_CDX._SP UL CDX.EM.28_V1 CM REC 100BPS 2022 DEC 20	(4,753,000)	(182,862)	–
Fixed income securities	CCP_CDX._SP UL CDX.NA.HY.29_V1 REC 500BPS 2022 DEC 20	(5,000,000)	–	–
Fixed income securities	CCP_CDX._SP UL CDX.NA.IG.29_V1 REC 100BPS 2022 DEC 20	(1,900,000)	–	–
Fixed income securities	CCP_CDX._SP UL ITRAXX_EUROPE_C REC 500BPS 2022 DEC 20	(200,000)	–	–
Fixed income securities	CCP_CDX._SP UL ITRAXX_EUROPE_S REC 100BPS 2022 DEC 20	(900,000)	–	–
Fixed income securities	CCP_IFL P UK RPI ALL ITEMS NSA PAY 3.585% 2046 OCT 15 LCH	100,000	–	4,965
Fixed income securities	CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	24,700,000	324	(10,839)
Fixed income securities	CCP_IRS R JP0006M P 1.00% 2024 SEP 20 CME	169,900,000	1,452	(58,951)
Fixed income securities	CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 1.00% 2023 MAR 21	1,900,000	17,415	(8,700)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.35% 2027 SEP 30	10,200,000	–	(22,508)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 7.380% 38% 2037 AUG 14	25,500,000	4,793	(107,114)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 7.73% 2027 FEB 25	8,400,000	337	(6,482)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 7.740% 74% 2027 FEB 22	2,600,000	3,512	(1,915)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 5.935% 94% 2023 AUG 04	18,000,000	–	(81,631)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 5.93% 2023 AUG 04	18,000,000	–	(82,053)
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 5.738% 74% 2023 APR 25	9,500,000	–	(45,430)

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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 (continued)				
Fixed income securities	CCP_IRS. P MXN-TIIE-BANXICO 28 REC 6.19% 2035 JAN 03	4,600,000	$ –	$ (44,207)
Fixed income securities	CCP_IRS. P PLN-WIBOR-WIBO 6M C REC 2.50% 2023 MAR 21	2,500,000	–	(1,744)
Fixed income securities	CCP_IRS. P ZAR-JIBAR-SAFEX 3M REC 8.25% 2023 MAR 22	17,500,000	244	51,488
Fixed income securities	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.00% 2028 JUN 20	900,000	–	(1,819)
Fixed income securities	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.00% 2028 MAR 21	150,000	–	(1,259)
Fixed income securities	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21	400,000	–	1,890
Fixed income securities	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 MAR 21	3,300,000	–	(85,712)
Fixed income securities	CCP_IRS. R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 MAR 21	750,000	–	(80,391)
Fixed income securities	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.30% 2028 MAR 20	423,300,000	6,305	16,071
Fixed income securities	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.42% 2029 MAR 25	20,000,000	–	265
Fixed income securities	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 0.45% 2029 MAR 20	240,000,000	–	(4,494)
Fixed income securities	CCP_IRS. R JPY-LIBOR-BBA 6M CM VAR RT 50% 2045 DEC 21	5,000,000	–	(6,705)
Fixed income securities	CCP_IRS. R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	35,000,000	–	(31,067)
Fixed income securities	CCP_IRS._P GBP-LIBOR-BBA 6M CM REC 1.00% 2023 MAR 21	(1,900,000)	–	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 7.35% 2027 SEP 30	(10,200,000)	(3,128)	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 VAR RT 38% 2037 AUG 14	(25,500,000)	–	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 7.73% 2027 FEB 25	(8,400,000)	(5,247)	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 VAR RT 74% 2027 FEB 22	(2,600,000)	–	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 VAR RT 94% 2023 AUG 04	(18,000,000)	–	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 5.93% 2023 AUG 04	(18,000,000)	–	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 VAR RT 74% 2023 APR 25	(9,500,000)	(39,268)	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 6.19% 2035 JAN 03	(4,600,000)	(40,449)	–
Fixed income securities	CCP_IRS._P MXN-TIIE-BANXICO 28 REC 6.75% 2021 AUG 31	–	–	–
Fixed income securities	CCP_IRS._P PLN-WIBOR-WIBO 6M C REC 2.50% 2023 MAR 21	(2,500,000)	(4,189)	–
Fixed income securities	CCP_IRS._P ZAR-JIBAR-SAFEX 3M REC 8.25% 2023 MAR 22	(17,500,000)	–	–
Fixed income securities	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 1.00% 2028 JUN 20	(900,000)	(3,134)	–
Fixed income securities	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 1.00% 2028 MAR 21	(150,000)	(921)	–
Fixed income securities	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 1.50% 2048 MAR 21	(400,000)	(5,255)	–
Fixed income securities	CCP_IRS._R GBP-LIBOR-BBA 6M CM PAY 1.50% 2028 MAR 21	(3,300,000)	(112,987)	–
Fixed income securities	CCP_IRS._R GBP-LIBOR-BBA 6M CM PAY 1.75% 2048 MAR 21	(750,000)	(56,127)	–
Fixed income securities	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 0.30% 2028 MAR 20	(423,300,000)	–	–
Fixed income securities	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 0.42% 2029 MAR 25	(20,000,000)	–	–
Fixed income securities	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 0.45% 2029 MAR 20	(240,000,000)	(6,880)	–
Fixed income securities	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 1.50% 2045 DEC 21	(5,000,000)	(11,698)	–
Fixed income securities	CCP_IRS._R JPY-LIBOR-BBA 6M CM PAY 1.25% 2035 JUN 17	(35,000,000)	(31,660)	–
Fixed income securities	CCP_SP CDX.NA.IG.27 5Y R 100BPS 2021 DEC 20 ICE	1,100,000	13,589	25,178
Fixed income securities	CCP_ZCS. P BRL-CDI 1D CME REC 9.65% 2025 JAN 02	6,300,000	–	(28,356)
Fixed income securities	CCP_ZCS._P BRL-CDI 1D CME REC 9.65% 2025 JAN 02	(6,300,000)	(21,144)	–
Fixed income securities	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	300,000	–	6,689
Fixed income securities	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	300,000	–	6,689
Fixed income securities	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 DEC 20	300,000	–	6,354
Fixed income securities	CDS SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 SEP 20	200,000	200	3,979
Fixed income securities	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	500,000	–	1,128
Fixed income securities	CDS SP UL PETROLEO BRASILEIRO R 100BPS 2018 MAR 20	400,000	–	471
Fixed income securities	CDS SP UL PETROLEOS MEXICANOS R 100BPS 2022 JUN 20	200,000	–	(4,653)
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	200,000	–	2,858
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	200,000	–	2,858
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	600,000	–	8,574
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	100,000	–	1,373

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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 (continued)				
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	300,000	$ 2,861	$ 3,076
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	500,000	5,008	5,127
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	500,000	4,754	5,127
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,400,000	12,640	14,355
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	2,200,000	–	22,558
Fixed income securities	CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	1,300,000	–	13,330
Fixed income securities	CDS SP UL SPRINGLEAF FINANCE R 500BPS 2022 JUN 20	100,000	9,447	9,979
Fixed income securities	CDS SP UL UNITED MEXICAN STAT R 100BPS 2021 DEC 20	850,000	–	6,194
Fixed income securities	CDS SP UL UNITED MEXICAN STAT R 100BPS 2020 SEP 20	150,000	–	1,624
Fixed income securities	CDS SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	800,000	–	5,081
Fixed income securities	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	(300,000)	(2,743)	–
Fixed income securities	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2021 JUN 20	(300,000)	(2,544)	–
Fixed income securities	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 DEC 20	(300,000)	(3,759)	–
Fixed income securities	CDS_SP UL PEOPLE'S REPUBLIC O R 100BPS 2020 SEP 20	(200,000)	–	–
Fixed income securities	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 JUN 20	(500,000)	(23,711)	–
Fixed income securities	CDS_SP UL PETROLEO BRASILEIRO R 100BPS 2018 MAR 20	(400,000)	(16,972)	–
Fixed income securities	CDS_SP UL PETROLEOS MEXICANOS R 100BPS 2022 JUN 20	(200,000)	(7,960)	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(200,000)	(2,702)	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(200,000)	(2,586)	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2021 JUN 20	(600,000)	(7,828)	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2020 JUN 20	(100,000)	(128)	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(300,000)	–	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(500,000)	–	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(500,000)	–	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(1,400,000)	–	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(2,200,000)	(10,794)	–
Fixed income securities	CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	(1,300,000)	(17,156)	–
Fixed income securities	CDS_SP UL SPRINGLEAF FINANCE R 500BPS 2022 JUN 20	(100,000)	–	–
Fixed income securities	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2021 DEC 20	(850,000)	(28,097)	–
Fixed income securities	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2020 SEP 20	(150,000)	(2,945)	–
Fixed income securities	CDS_SP UL UNITED MEXICAN STAT R 100BPS 2018 DEC 20	(800,000)	(1,860)	–
Fixed income securities	CDX P USD 30Y 100BPS R 2.69% PUT AUG 19 002.690 ED 082619	1,000,000	53,200	55,132
Fixed income securities	CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	100,000	–	(205)
Fixed income securities	CDX SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	100,000	–	(205)
Fixed income securities	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	1,300,000	–	5,645
Fixed income securities	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	900,000	–	3,908
Fixed income securities	CDX SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	900,000	–	3,908
Fixed income securities	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000	–	365
Fixed income securities	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	200,000	–	365
Fixed income securities	CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	1,000,000	–	1,823
Fixed income securities	CDX SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	400,000	–	(95,103)
Fixed income securities	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	200,000	–	(22,188)
Fixed income securities	CDX SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	100,000	–	(11,094)
Fixed income securities	CDX SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	100,000	–	(14,632)
Fixed income securities	CDX SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	200,000	–	(29,264)
Fixed income securities	CDX SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	500,000	–	(58,393)
Fixed income securities	CDX SP UL MCDX.NA.29-V1 R 100BPS 2022 DEC 20	700,000	18,773	18,538
Fixed income securities	CDX_SP CDX.NA.IG.29 5Y 122022 PUT FEB 18 000.750 ED 022118	(1,000,000)	(1,330)	(294)
Fixed income securities	CDX_SP CDX.NA.IG.29 5Y 122022 PUT FEB 18 000.750 ED 022118	(1,000,000)	(1,330)	(294)

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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 (continued)				
Fixed income securities	CDX_SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(100,000)	$ (2,953)	$ –
Fixed income securities	CDX_SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	(100,000)	(2,835)	–
Fixed income securities	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(1,300,000)	(75,120)	–
Fixed income securities	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(900,000)	(46,368)	–
Fixed income securities	CDX_SP UL CMBX.NA.AAA.8_1 R 50BPS 2057 OCT 17	(900,000)	(44,330)	–
Fixed income securities	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(200,000)	(7,552)	–
Fixed income securities	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(200,000)	(7,583)	–
Fixed income securities	CDX_SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	(1,000,000)	(40,419)	–
Fixed income securities	CDX_SP UL CMBX.NA.BB_6 R 500BPS 2063 MAY 11	(400,000)	(55,397)	–
Fixed income securities	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(200,000)	(35,812)	–
Fixed income securities	CDX_SP UL CMBX.NA.BBB.9_1 R 300BPS 2058 SEP 17	(100,000)	(17,520)	–
Fixed income securities	CDX_SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	(100,000)	(5,054)	–
Fixed income securities	CDX_SP UL CMBX.NA.BBB_6 R 300BPS 2063 MAY 11	(200,000)	(10,769)	–
Fixed income securities	CDX_SP UL CMBX.NA.BBB_7 R 300BPS 2047 JAN 17	(500,000)	(59,730)	–
Fixed income securities	CDX_SP UL MCDX.NA.29-V1 R 100BPS 2022 DEC 20	(700,000)	–	–
Fixed income securities	CME IRS P US0003M R 2.9% PUT APR 18 002.900 ED 04/17/18	(1,300,000)	(14,512)	(1,511)
Fixed income securities	CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	(100,000)	–	–
Fixed income securities	CXT SP UL CDX.NA.HY.27 R 0BPS 2021 DEC 20	100,000	9,186	16,035
Fixed income securities	CXT SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	200,000	17,422	32,069
Fixed income securities	CXT SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20	100,000	16,219	17,050
Fixed income securities	CXT_SP UL CDX.NA.HY.27 R 500BPS 2021 DEC 20	(200,000)	–	–
Fixed income securities	CXT_SP UL CDX.NA.HY.29 R 500BPS 2022 DEC 20	(100,000)	–	–
Fixed income securities	IRS P US0003M R 2.00% CALL DEC 18 002.000 ED 120418	2,900,000	6,105	4,440
Fixed income securities	IRS P US0003M R 2.1725% CALL DEC 18 002.1725 ED 120418	(600,000)	(6,000)	(5,338)
Fixed income securities	IRS P US0003M R 2.18% CALL NOV 18 002.180 ED 112718	(900,000)	(8,460)	(8,029)
Fixed income securities	IRS P GBP LIB 6M 1.55% PUT FEB 18 001.550 ED 022118	600,000	4,059	64
Fixed income securities	IRS P US0003M R 2.75% 12/11/24 PUT DEC 19 002.750 ED 12/09/19	(2,200,000)	(24,030)	(21,789)
Fixed income securities	IRS P US0003M R 2.75% 12/13/24 PUT DEC 19 002.750 ED 121119	(1,300,000)	(13,945)	(12,929)
Fixed income securities	IRS P US0003M R 2.75% 12/16/24 PUT DEC 19 002.750 ED 121219	(1,300,000)	(14,182)	(12,960)
Fixed income securities	IRS P US0003M R 2.9425% 121649 PUT DEC 19 002.9425 ED 121219	300,000	14,400	12,087
Fixed income securities	IRS P US0003M R 2.945% 12/11/4 PUT DEC 19 002.945 ED 120919	500,000	24,000	19,958
Fixed income securities	IRS P US0003M R 2.945% 121349 PUT DEC 19 002.945 ED 121119	300,000	14,160	12,015
Fixed income securities	IRS P US0006M 3.63% PUT DEC 19 003.630 ED 12/16/19	300,000	17,250	3,545
Fixed income securities	IRS P US0006M 3.75% PUT DEC 19 003.750 ED 12/16/19	(1,500,000)	(19,602)	(2,924)
Fixed income securities	IRS P USD 30 YR 100BPS 2.69% PUT AUG 19 002.690 ED 082619	1,000,000	48,000	55,132
Fixed income securities	IRS P USD 30Y 10BPS R 2.9325% PUT AUG 18 002.933 ED 081318	500,000	52,000	6,466
Fixed income securities	IRS P USD 30Y 47BPS R 3.23% PUT FEB 19 003.230 ED 021919	1,400,000	66,267	16,766
Fixed income securities	IRS P USD 30Y 5BPS R 3.2% PUT MAR 19 003.200 ED 031819	1,200,000	60,000	16,999
Fixed income securities	IRS P USD 30Y 87BPS R 3.16% PUT SEP 18 003.160 ED 09/14/18	800,000	70,040	5,614
Fixed income securities	IRS P USD 30Y 90BPS R 3.16% PUT SEP 18 003.160 ED 091418	900,000	81,225	6,316
Fixed income securities	IRS P USD 30Y R 100 BPS 2.71% PUT AUG 19 002.710 ED 082619	2,000,000	103,260	106,510
Fixed income securities	IRS P USD 30Y R 100BPS 2.646% PUT AUG 19 002.646 ED 082819	2,100,000	92,400	124,822
Fixed income securities	IRS P USD 30Y R 100BPS 2.66% PUT AUG 19 002.660 ED 082619	2,100,000	92,400	121,889
Fixed income securities	IRS P USD 30Y_93BPS R 3.18% PUT SEP 18 03.18 ED 09/17/18	3,000,000	279,943	19,801
Fixed income securities	IRS P USD 5Y 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	(5,000,000)	(48,685)	(63,303)
Fixed income securities	IRS P USD 5Y 10BPS R 3% PUT FEB 19 003.000 ED 021919	(7,150,000)	(73,136)	(20,944)
Fixed income securities	IRS P USD 5Y 10BPS R 3.05% PUT MAR 19 03.050 ED 03/18/19	(6,000,000)	(60,550)	(17,540)
Fixed income securities	IRS P USD 5Y 20BPS R 3% 091823 PUT SEP 18 003.000 ED 09/14/18	(3,400,000)	(68,386)	(3,822)
Fixed income securities	IRS P USD 5Y 21BPS R 3% 091923 PUT SEP 18 003.000 ED 09/17/18	(20,250,000)	(431,764)	(23,028)

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, 2017

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 (continued)				
Fixed income securities	IRS P USD 5Y 23BPS R 2.9% PUT AUG 18 002.900 ED 081318	(2,200,000)	$ (52,000)	$ (2,644)
Fixed income securities	IRS P USD 5Y R 100 BPS 2.5% PUT AUG 19 002.500 ED 082619	(21,000,000)	(184,064)	(265,873)
Fixed income securities	IRS P USD 5Y R 100BPS 2.5% PUT AUG 19 002.500 ED 082619	(15,000,000)	(156,574)	(189,909)
Fixed income securities	IRS P USD 5Y_20BPS R 3% PUT SEP 18 003.000 ED 091418	(4,000,000)	(81,818)	(4,496)
Fixed income securities	IRS R 2% P LIBOR 3M 11/29/20 CALL NOV 18 002.000 ED 112718	12,300,000	30,211	18,416
Fixed income securities	IRS R 2.2% P LIBOR 3M 11/29/28 CALL NOV 18 002.200 ED 112718	(900,000)	(11,412)	(8,472)
Fixed income securities	IRS R 2.21 P US0003M 11/29/28 CALL NOV 18 002.210 ED 112718	(900,000)	(11,700)	(8,701)
Fixed income securities	IRS R 2.75% P LIBOR 3M PUT DEC 19 002.750 ED 120919	(4,000,000)	(42,000)	(39,616)
Fixed income securities	IRS R 2.9000 P US0003M PUT APR 18 002.900 ED 04/17/18	(2,500,000)	(27,132)	(2,906)
Fixed income securities	IRS R 2.93% P US0003M PUT DEC 19 002.930 ED 120919	900,000	41,400	36,851
Fixed income securities	IRS R 2.94% P LIBOR 3M PUT SEP 19 002.940 ED 09/18/19	(1,700,000)	(12,355)	(10,660)
Fixed income securities	IRS R 2.94% P LIBOR 3M PUT SEP 19 002.940 ED 091819	(2,600,000)	(18,442)	(16,304)
Fixed income securities	IRS R 2.94% P LIBOR 3M 9/20/24 PUT SEP 19 002.940 ED 091819	(2,200,000)	(15,519)	(13,796)
Fixed income securities	IRS R 2.9700 P US0003M PUT MAR 19 002.970 ED 03/08/19	(1,700,000)	(26,379)	(5,788)
Fixed income securities	IRS R 2.98 P US0003M 02/23/23 PUT FEB 18 002.980 ED 02/21/18	(800,000)	(4,440)	(2)
Fixed income securities	IRS R 3.00 P US0003M 03/05/23 PUT MAR 18 003.000 ED 03/01/18	(900,000)	(5,184)	(5)
Fixed income securities	IRS R 3.1000 P US0003M PUT MAR 19 003.100 ED 03/08/19	400,000	27,000	7,031
Fixed income securities	IRS R 3.1200 P US0003M PUT APR 18 003.120 ED 04/17/18	600,000	13,600	968
Fixed income securities	IRS R 3.12000 P US0003M PUT APR 18 003.120 ED 04/17/18	1,200,000	27,800	1,935
Fixed income securities	IRS R 3.20 P US0003M 01/28/24 PUT JAN 19 003.200 ED 01/24/19	(7,700,000)	(81,344)	(11,974)
Fixed income securities	IRS R 3.25% P LIBOR 3M 092049 PUT SEP 19 003.2575 ED 091819	500,000	15,167	9,957
Fixed income securities	IRS R 3.25% P LIBOR 3M 9/20/49 PUT SEP 19 003.257 ED 091819	400,000	12,400	7,965
Fixed income securities	IRS R 3.28 P US0003M PUT JAN 19 003.280 ED 012419	1,700,000	81,600	16,203
Fixed income securities	IRS R US0003M P 3.185% 9/19/48 PUT SEP 18 003.185 ED 091718	1,600,000	148,000	10,375
Fixed income securities	IRS USD R 3.25750% P LIBOR 3M PUT SEP 19 003.2575 ED 091819	600,000	17,880	11,948
Fixed income securities	CCP_ZCS. P BRL-CDI 1D CME REC 10.20% 2025 JAN 02	2,700,000	–	1,452
Fixed income securities	CCP_ZCS. P BRL-CDI 1D CME REC 10.23% 2025 JAN 02	5,000,000	–	4,556
Fixed income securities	CCP_ZCS. P BRL-CDI 1D CME REC 10.30% 2025 JAN 02	300,000	1,271	500
Fixed income securities	CCP_ZCS._P BRL-CDI 1D CME REC 10.20% 2025 JAN 02	(2,700,000)	–	–
Fixed income securities	CCP_ZCS._P BRL-CDI 1D CME REC 10.23% 2025 JAN 02	(5,000,000)	–	–
Fixed income securities	CCP_ZCS._P BRL-CDI 1D CME REC 10.30% 2025 JAN 02	(300,000)	–	–
Equity	TRS_EL UL IBOXHY INDEX R US0003M 2020 MAR 20	(200,000)	–	–
Fixed income securities	TRS FL UL IBOXHY INDEX R US0003M 2020 MAR 20	200,000	–	508
Fixed income securities	CHENIERE ENERGY 2/16 (2110) SPLNG DELAYED TL	400,000	400,000	398,501
Total other				**1,415,469**

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, 2017

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
Preferred stock				
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 09/23/14	1,000,000	$ 1,012,125	$ 1,098,800
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 07/29/13	800,000	813,500	860,040
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/10/14	800,000	801,111	876,000
Preferred securities	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 04/23/08	400,000	391,216	405,000
Preferred securities	BNP PARIBAS SA REGS VAR RT 12/31/2049	200,000	296,729	249,421
Preferred securities	COBANK ACB PFD 6.200% NON-CUMULATIVE	2,000	200,000	214,550
Preferred securities	METLIFE INC VAR RT 12/31/2049 DD 06/01/15	300,000	300,000	311,922
Preferred securities	REINSURANCE GROUP OF AMERICA I PFD 6.200% CUMULATIVE	2,700	67,500	74,304
Preferred securities	US BANCORP VAR RT 12/31/2049 DD 02/13/17	300,000	300,000	324,765
Preferred securities	VEREIT INC PFD 6.700% CUMULATIVE	4,645	100,731	118,773
Preferred securities	WELLS FARGO & CO VAR RT 12/31/2049 DD 01/23/15	250,000	250,000	276,888
Preferred securities	WELLS FARGO & CO VAR RT 12/31/2049 DD 04/22/14	300,000	300,000	320,909
Total preferred stock				**5,131,372**
Cash overdraft				
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	(1,615,648)	(1,615,648)
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	(301,273)	(24,727)
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	140,781	207,198
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	56,760	15,861
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	9,176,991	464,168
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	13,533,838	121,485
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	4,419	(8,976)
Cash and cash equivalents	VAR MARGIN ON SWAPS	0.000	(24,620)	(24,041)
Total cash overdraft				**(864,680)**
Non-interest cash				
Cash and cash equivalents	CASH	0.000	(1,369,743)	(1,369,743)
Cash and cash equivalents	CASH – BROKER	0.000	(26,781)	(26,781)
Total non-interest cash				**(1,396,524)**
Dreyfus government securities				
Cash and cash equivalents	DREYFUS GOVT SECURITIES CM 227	685,804.240	685,804	685,804
Total Dreyfus government securities				**685,804**
Grand total				**$ 211,885,266**

Schedule SB, line 24 — Change in Actuarial Assumptions

- Interest discounts and mortality rates were updated from 2016 to 2017 in accordance with PPA.
- The cash balance accumulation rates changed from 2.89% for the first year and 3.23% thereafter to 2.50% for the first year and 2.78% thereafter.
- The expense component of normal cost changed from $1,511,000 to $1,882,000 to reflect our expectations for the current plan year.
- The withdrawal rates, retirement rates, benefit commencement age for current deferred vesteds, and form of payment were updated to reflect the experience study completed during 2017.

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