

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>01/01/2020</u> and ending <u>12/31/2020</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☒ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information				
1a Name of plan <u>ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>05/01/1962</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>05/01/1962</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan <u>05/01/1962</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>CHI ST. LUKE'S HEALTH</u> <u>PO BOX 20269, MC 4-159</u> <u>HOUSTON, TX 77225-0269</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>76-0536232</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>832-355-4717</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>622000</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>76-0536232</u>	2c Plan Sponsor's telephone number <u>832-355-4717</u>	2d Business code (see instructions) <u>622000</u>	
2b Employer Identification Number (EIN) <u>76-0536232</u>					
2c Plan Sponsor's telephone number <u>832-355-4717</u>					
2d Business code (see instructions) <u>622000</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	01/28/2022	EDWARD RATHMAN
	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

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

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☐ Same as Plan Sponsor COMMONSPIRIT HEALTH 3900 OLYMPIC BLVD, SUITE 400 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	4522
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)	2372
a(2) Total number of active participants at the end of the plan year		6a(2)	2137
b Retired or separated participants receiving benefits.....		6b	171
c Other retired or separated participants entitled to future benefits		6c	1884
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	4192
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	20
f Total. Add lines 6d and 6e		6f	4212
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 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) ☐ <u>0</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 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 _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning	01/01/2020	and ending	12/31/2020
▶ 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: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2020			
2	Assets:			
	a Market value	2a	251573458	
	b Actuarial value	2b	251573458	
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.....	173	23361205	23361205
	b For terminated vested participants.....	1977	49426067	49426067
	c For active participants	2372	105104096	105912233
	d Total.....	4522	177891368	178699505
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	5.28 %	
6	Target normal cost.....	6	630000	

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.

<div>SIGN HERE</div>	Signature of actuary		10/12/2021	Date
MICHAEL S ERAZMUS		Type or print name of actuary	20-06431	Most recent enrollment number
WILLIS TOWERS WATSON US LLC		Firm name	312-525-2500	Telephone number (including area code)
233 SOUTH WACKER DRIVE SUITE 1800 CHICAGO, IL 60606		Address of the firm		

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)	26325904	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)	26325904	0
10 Interest on line 9 using prior year's actual return of <u>16.25</u> %	4277959	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		2803999
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.44</u> %		152538
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		2956537
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	30603863	0

Part III Funding Percentages

14 Funding target attainment percentage	14	123.65 %
15 Adjusted funding target attainment percentage	15	140.78 %
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	122.50 %
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
01/30/2020	416667	0			
02/26/2020	416667	0			
03/30/2020	416667	0			
Totals ▶			18(b)	1250001	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	1239748

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: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 %	☐ 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	630000	
b Excess assets, if applicable, but not greater than line 31a	31b	630000	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	1239748	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	1239748	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2020
		This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
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)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BLACKROCK INST. TRUST COMPANY
94-3112180

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO IN

95-2632339

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	550717	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIDELITY

04-3275867

(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?
15 50	RECORDKEEPER	232861	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	59485	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)

CATHOLIC HEALTH INITIATIVES

47-0617373

(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?
35 50	NONE	7476	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:	JUDY M KRUSE	b EIN:	53-0181291
c Position:	ACTUARY		
d Address:	WILLIS TOWERS WATSON US LLC 233 S WACKER DRIVE, SUITE 1800 CHICAGO, IL 60606	e Telephone:	312-525-2500

Explanation: REASSIGNMENT OF ROLES WITHIN WILLIS TOWERS WATSON

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2020 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>CHI GROWTH POOL</u>		
b Name of sponsor of entity listed in (a): <u>COMMONSPIRIT HEALTH</u>		
c EIN-PN <u>80-0000385-002</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LONG DURATION CORP CR SCREEN NL</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A</u>		
c EIN-PN <u>27-4520291-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>12917898</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SHORT-TERM INVESTMENT FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A</u>		
c EIN-PN <u>94-6450621-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2020 This Form is Open to Public Inspection
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
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	2119269	2645565
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	69924066	42325135
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	26104730	10864477
(2) U.S. Government securities	1c(2)	32199711	61239143
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	167801066	155087929
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	810544	273381
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	12917899
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	27501419	0
(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)	34546461	21878260
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	4423617	5416453

		(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	365430883 312648242
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	113857425 56172588
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	113857425 56172588
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	251573458 256475654

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
Income			
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	1250001
	(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)	1250001
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	42071
	(B) U.S. Government securities	2b(1)(B)	564972
	(C) Corporate debt instruments	2b(1)(C)	6130230
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F)	303553
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	7040826
(2)	Dividends: (A) Preferred stock.....	2b(2)(A)	21744
	(B) Common stock	2b(2)(B)	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	231157
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	252901
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1187778391
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	1178353714
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	9424677
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	6999985
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	6999985

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		344535
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		-1210765
(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)		443844
c Other income	2c		322353
d Total income. Add all income amounts in column (b) and enter total.....	2d		24868357

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	18732588	
(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)		18732588
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)	263092	
(2) Contract administrator fees	2i(2)	201009	
(3) Investment advisory and management fees	2i(3)	316944	
(4) Other.....	2i(4)	452528	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		1233573
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		19966161

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		4902196
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) ☐ Unmodified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

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

(1) ☒ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: ERNST & YOUNG LLP

(2) EIN: 34-6565596

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		50000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year <u>4310810</u> .			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

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

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

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	0
2	Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 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	275

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

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

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

Schedule R (Form 5500) 2020
v. 200204

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14a	
14b	
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.....

b The corresponding number for the second preceding plan year.....

15a	
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.....

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.....

16a	
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: 12.5 % Investment-Grade Debt: 81.3 % High-Yield Debt: 0.9 % Real Estate: 1.6 % Other: 3.7 %

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

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

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

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

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:
☐ Yes.
☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.
☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.
☐ No. Other. Provide explanation _____

FINANCIAL STATEMENTS AND
SUPPLEMENTAL SCHEDULES

St. Luke's Health System Retirement Plan
Years Ended December 31, 2020 and 2019
With Report of Independent Auditors

Ernst & Young LLP



St. Luke’s Health System Retirement Plan

Financial Statements and Supplemental Schedules

Years Ended December 31, 2020 and 2019

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Report of Independent Auditors

The Plan Administrator
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, 2020 and 2019, 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 6, 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, 2020 and 2019, and for the years then ended, stating that the investment information provided to the plan administrator is complete and accurate.

Disclaimer of Opinion on Financial Statements

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

Disclaimer of Opinion on Supplemental Schedules

The accompanying supplemental schedules of assets (held at end of year) as of December 31, 2020, 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

January 27, 2022

St. Luke's Health System Retirement Plan

Statements of Net Assets Available for Benefits

	December 31	
	2020	2019
Assets		
Non-interest-bearing cash	\$ 2,645,565	\$ 2,119,269
Receivables:		
Pending sales	40,508,040	68,304,053
Accrued income	1,817,095	1,620,013
Total receivables	42,325,135	69,924,066
Investments, at fair value:		
Plan interest in CSH Master Trust, formerly CHI		
Master Trust	—	27,501,419
Dreyfus government securities	—	10,528,029
Common collective trust	12,917,899	—
Interest-bearing cash	10,864,477	15,576,701
Mutual funds	21,878,260	34,546,461
U.S. government securities	61,239,143	32,199,711
Corporate and other debt instruments	155,087,929	167,801,066
Foreign government securities	5,416,453	4,423,617
Preferred stocks	273,381	810,544
Other investments	(2,070,574)	(590,583)
Total investments	265,606,968	292,796,965
Total assets	310,577,668	364,840,300
Liabilities		
Pending purchases	54,102,014	113,266,842
Total liabilities	54,102,014	113,266,842
Net assets available for benefits	\$ 256,475,654	\$ 251,573,458

See accompanying notes.

St. Luke's Health System Retirement Plan

Statements of Changes in Net Assets Available for Benefits

	Year Ended December 31	
	2020	2019
Additions		
Employer contributions	\$ 1,250,001	\$ 2,916,669
Investment income	7,616,080	9,091,740
Net investment (loss) gain from plan interest in CSH Master Trust, formerly CHI Master Trust	(1,210,765)	4,647,662
Net appreciation in fair value of investments	17,213,041	22,716,685
Total additions, net of investment loss	24,868,357	39,372,756
Deductions		
Benefits paid to participants	18,732,588	22,747,752
Administrative expenses	1,233,573	1,171,264
Total deductions	19,966,161	23,919,016
Net increase	4,902,196	15,453,740
Net assets available for benefits at:		
Beginning of year	251,573,458	236,119,718
End of year	<u>\$ 256,475,654</u>	<u>\$ 251,573,458</u>

See accompanying notes.

St. Luke's Health System Retirement Plan

Notes to Financial Statements

December 31, 2020

1. Description of the 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).

At its November 2019 meeting, the CommonSpirit Health Human Resources and Compensation Committee of the Board of Stewardship Trustees approved the Charter for the CommonSpirit Health Retirement Plan Sub-Committee (the Sub-committee) delegating plan administrative oversight to the Sub-committee. The Sub-committee has overall responsibility for the operation and administration of the Plan. After the merger of Catholic Health Initiatives (CHI) with Dignity Health in February 2019, the CommonSpirit Health Investment Committee was created, which directly reports to Board of Stewardship Trustees. The CommonSpirit Health Investment Committee determines the appropriateness of the Plan's investment offerings and monitors investment performance.

In April 2013, the Episcopal Diocese of Texas signed a definitive agreement for the transfer of St. Luke's Health System to CHI. 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 (BNY Mellon), 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, 2015, the Plan was frozen for future benefit accruals.

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

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

2020 Developments

Effective May 1, 2020, the trustee of the Plan was changed from BNY Mellon to The Northern Trust Company, and on October 19, 2020, the CHI Master Trust was renamed the CommonSpirit Health Retirement Master Trust (CSH Master Trust).

On November 2, 2020, the Plan withdrew its participation in the CSH Master Trust and established its own stand-alone trust solely comprising the assets of the Plan. The Plan's share in the CSH Master Trust was liquidated and cash proceeds used to acquire a common collective trust.

Funding Policy

The System's policy is to fund the Plan in amounts sufficient to satisfy the funding requirements of ERISA. The Plan has met the minimum funding requirements established by the federal government.

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 (see Note 12).

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

Pension Benefits

The Plan provides for scheduled pension benefits to begin at the later of the normal retirement age of 65 or completion of five years of plan participation, but not later than the age of 70 1/2. A participant may elect early retirement with reduced benefits at the age of 55, with ten years of credited service for vesting purposes. Participants may also receive benefits due to death or disability, as defined by the Plan.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

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.

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, 2018, and to change the method under which hours of service are credited under the Plan to use the elapsed time method.

Administrative Expenses

The Plan's expenses are paid either by the Plan or the Sponsor. Expenses that are paid directly by the Sponsor are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan that are paid by the Plan are recorded as deductions on the accompanying statements of changes in net assets available for benefits. In addition, certain investment-related expenses are included in net appreciation of fair value of investments presented on the accompanying statements of changes in net assets available for benefits.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

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 investments held in the CSH Master Trust, formerly the CHI Master Trust, are stated at estimated fair value in accordance with Accounting Standards Codification (ASC) Topic 820, *Fair Value Measurement*. The guidance provides a consistent definition of fair value that focuses on an exit price, which is the price that would be received upon the sale of an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. ASC Topic 820 prioritizes, with respect to the measurement of fair value, the use of market-based information over entity-specific information and establishes a three-level hierarchy for fair value measurements based on the nature of inputs used in the valuation of an asset or a liability as of the reporting date. 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 CSH Master Trust, formerly 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

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Accounting Policies (continued)

used in determining the reported value of the limited partnerships and hedge funds. Corporate bonds are valued at the closing price reported in the active market in which the bond is traded. Other corporate bonds are valued based on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks. Government securities are valued at the closing price reported in the active market in which the individual security is traded. Interest-bearing cash is stated at cost, which approximates fair value.

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

- Level 1 – Fair value is based on inputs that reflect unadjusted quoted prices in active markets for identical assets or liabilities that the Plan or CSH Master Trust have 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 CSH Master Trust within Level 1, generally include actively traded equities, government bonds, mutual funds, and exchange-traded funds. The Plan or CSH Master Trust does not adjust the quoted price for such investments, even in situations where the Plan or CSH 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 CSH Master Trust in Level 2 of the fair value hierarchy. The fair value of Level 2 instruments was 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 in the CSH Master Trust that 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Accounting Policies (continued)

- Level 3 – Fair value is based on inputs to the valuation methodology that are unobservable and significant to the fair value measurement. The CSH 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 purposes. Accordingly, the CSH 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 CSH Master Trust's alternative investments is not publicly traded and readily available market quotations are generally not available to be used for valuation purposes. Accordingly, the CSH 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 and common collective trusts 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 of the investment securities within the Plan and CSH Master Trust fair value measurements, see Note 7.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

2. Summary of Accounting Policies (continued)

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.

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, Willis Towers Watson, estimates the actuarial present value of accumulated plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

3. Accumulated Plan Benefits (continued)

The accumulated plan benefits information is as follows:

	December 31, 2019
Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants and beneficiaries currently receiving payments	\$ 24,386,401
Other participants	161,127,057
	<u>185,513,458</u>
Non-vested benefits	815,399
Total actuarial present value of accumulated plan benefits	<u><u>\$ 186,328,857</u></u>

The change in the actuarial present value of accumulated plan benefits from December 31, 2018 to December 31, 2019, is attributable to the following:

Present value of accumulated plan benefits as of December 31, 2018	\$ 204,620,547
Actuarial gains	(2,183,242)
Decrease in the discount period	9,282,239
Assumption changes	(2,642,934)
Benefits paid to participants	<u>(22,747,753)</u>
Net decrease	<u>(18,291,690)</u>
Present value of accumulated plan benefits as of December 31, 2019	<u><u>\$ 186,328,857</u></u>

Significant actuarial assumptions used in the valuation are as follows:

Discount rate 4.43% and 4.80% at December 31, 2019 and 2018, respectively.

Mortality – Current year assumption: Separate rates for non-annuitants based on the Pri-2012 employees table without collar or amount adjustments and annuitants based on the Pri-2012 combined nondisabled annuitants table without collar or amount adjustments, projected using the MP-2020 generational improvement scale.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

3. Accumulated Plan Benefits (continued)

Mortality – Prior year assumption: Separate rates for non-annuitants based on the Pri-2012 employees table without collar or amount adjustments and annuitants based on the Pri-2012 combined nondisabled annuitants table without collar or amount adjustments, projected using a modified version of the MP-2019 generational improvement scale converging to a long-term rate of improvement of 0.75% by 2035.

Additional actuarial assumption changes for the year ended December 31, 2019, are as follows:

- 1) Lump-sum interest rates changed from 3.74% for the first 5 years, 5.35% for the next 15 years, and 6.11% for all other years to 3.64% for the first 5 years, 5.21% for the next 15 years, and 5.94% for all other years.
- 2) Cash balance interest accumulation rates changed as displayed below:

Cash Balance Interest Crediting Rate			
Prior Year		Current Year	
2019	3.34%	2021	1.50%
2020–2021	3.00	2022–2026	3.50
2022–2026	3.50	2027–2031	4.00
2027–2031	4.00	2032+	4.50
2032+	4.50		

- 3) Mortality used to calculate lump sums under the grandfathered format changed from the 2019 Unisex Pension Protection Act mortality table to the applicable mortality table under 417(e)(3) provided in Internal Revenue Service (IRS) Notice 2017-60.

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

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

4. Derivatives

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

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	
	2020	2019
Interest rate:		
Futures	\$ (84,430)	\$ 118,223
Interest rate swaps	(2,314,060)	(754,648)
Credit derivatives:		
Credit default swaps	526,633	553,724
Other options	59,717	46,838

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 serving 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

4. Derivatives (continued)

Futures contracts are marked to market daily as unrealized gain or loss and settled the following day, with such settlement recorded as realized gain or loss. Both the value of the futures contract and its corresponding offset are included as investments.

Swap Contracts

On behalf of the Plan, investment managers for the Plan entered into various interest rate and credit default swap contracts. Reasons for entering into interest rate and credit default swap contracts included managing interest rates, yield curve exposure, and credit risk, and serving 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	
	2020	2019	2020	2019
Derivative assets:				
Interest rate swaps	\$ 337,063,726	\$ 445,500,000	\$ 315,219	\$ (814,584)
Credit default swaps	23,199,809	14,250,000	452,609	43,855
Derivative liabilities:				
Interest rate swaps	(337,063,726)	(445,500,000)	(2,754,691)	814,584
Credit default swaps	(23,199,809)	(14,250,000)	(180,136)	35,229
	\$ —	\$ —	\$ (2,166,999)	\$ 79,084

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

4. Derivatives (continued)

As of December 31, 2020 and 2019, 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.

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 2020: Swaptions	<u>\$ 158,794</u>	<u>370</u>	<u>\$ (37,029,000)</u>	<u>\$ (40,097)</u>
December 2019: Swaptions	<u>\$ 54,962</u>	<u>413</u>	<u>\$ (41,250,000)</u>	<u>\$ (23,029)</u>

5. Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Authoritative guidance establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3).

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

5. Fair Value Measurements (continued)

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

	Level 1	Level 2	Level 3	Total
December 31, 2020				
Interest-bearing cash	\$ 8,369,477	\$ 2,495,000	\$ —	\$ 10,864,477
U.S. government securities	—	61,239,143	—	61,239,143
Corporate and other debt instruments	—	155,087,929	—	155,087,929
Foreign government securities	—	5,416,453	—	5,416,453
Preferred stocks	—	273,381	—	273,381
Other	136,522	(2,207,096)	—	(2,070,574)
Assets measured at fair value	<u>\$ 8,505,999</u>	<u>\$ 222,304,810</u>	<u>\$ —</u>	<u>\$ 230,810,809</u>
Assets measured at NAV:				
Common collective trust				12,917,899
Mutual funds				21,878,260
Total assets				<u>\$ 265,606,968</u>

December 31, 2019				
Interest-bearing cash	\$ 26,104,730	\$ —	\$ —	\$ 26,104,730
Mutual funds	34,546,461	—	—	34,546,461
U.S. government securities	—	32,199,711	—	32,199,711
Corporate and other debt instruments	—	167,210,483	—	167,210,483
Foreign government securities	—	4,423,617	—	4,423,617
Preferred stocks	—	810,544	—	810,544
Total investments	<u>\$ 60,651,191</u>	<u>\$ 204,644,355</u>	<u>\$ —</u>	<u>\$ 265,295,546</u>

6. Investments

All investment information disclosed in the accompanying financial statements, footnotes, and supplemental schedules, including investments held, pending purchases, pending sales, and accrued income at December 31, 2020 and 2019, and net appreciation (depreciation) in fair value of investments, investment income, and net investment gain (loss) from plan interest in the CSH Master Trust, formerly CHI Master Trust, for the years then ended, was obtained or derived from information supplied to the plan administrator and certified as complete and accurate by Northern Trust Company, the trustee of the Plan as of December 31, 2020 and for the period from May 1, 2020 through December 31, 2020, and BNY Mellon, the trustee of the Plan as of and for the year ended December 31, 2019, and for the period from January 1, 2020 through April 30, 2020.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CSH Master Trust, Formerly the CHI Master Trust

Certain of the Plan's investments were held in the CSH Master Trust, formerly CHI Master Trust, which was established for the investment of assets of the Plan and several other CHI-sponsored retirement plans through November 2, 2020.

The CSH Master Trust consists of a three-pool structure (growth, inflation hedging, and long duration). Details of these three pools are as follows:

Growth pool – The growth pool seeks asset growth through capital appreciation and income reinvestment. Underlying investments of this pool consist of public and private equity, real assets, real estate, hedge funds, and bank loans.

Inflation hedging pool – The inflation hedging pool seeks to meet or exceed the inflation portion of the interest crediting rate. Asset classes within this pool consist of core plus fixed income, TIPS, and other inflation hedging strategies.

Long duration pool – The long duration pool seeks to match duration of liabilities through the use of long duration fixed income. Asset classes within this pool consist of long duration fixed-income investments and other liability hedging strategies.

The participating plans in the CSH Master Trust have a divided interest. Ownership units of the three pools are based on type of plan and funded status. The tables below present the investment allocation strategies under the pool structure.

Cash balance plan

Funded status	<80%	80%	90%	95%	100%
Growth	80	72	70	60	50
Inflation hedging	11	15	17	27	37
Long duration	9	13	13	13	13

Traditional plan

Funded status	<70%	70%	80%	90%	100%
Growth	80	75	60	40	20
Inflation hedging	—	—	—	—	—
Long duration	20	25	40	60	80

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CSH Master Trust, Formerly the CHI Master Trust (continued)

Due to the withdrawal of the Plan's participation in the CSH Master Trust on November 2, 2020, the Plan does not hold an investment in the CSH Master Trust at December 31, 2020.

	December 31, 2019	
	Master Trust Balances	Plan's Interest in Master Trust Balances
	<i>(Dollars in Thousands)</i>	
Assets		
Investments in securities:		
Short-term investments	\$ 97,918	\$ 851
Common stocks	1,534,915	15,942
Mutual funds and exchange-traded funds	83,272	865
Fixed-income funds	220,900	—
Preferred stocks	4,422	30
Corporate bonds	325,386	133
Asset-backed securities	43,718	—
Government bonds	367,201	—
Foreign government bonds	36,439	—
Term loans	194,036	2,015
Hedge funds	289,668	3,009
Real estate funds	339,983	3,531
Venture capital/private equity funds	113,204	1,176
Cash	624	3
Receivable for securities sold	9,065	47
Foreign currency exchange contracts	43,164	263
Other receivables	10,075	44
Total assets	3,713,990	27,909
Liabilities		
Payable for securities purchased	24,274	141
Foreign currency exchange contracts	43,289	266
Other liabilities	145	1
Total liabilities	67,708	408
Net assets	\$ 3,646,282	\$ 27,501

Notes to Financial Statements (continued)

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

	Period From January 1, 2020 Through November 2, 2020	Year Ended December 31, 2019
	<i>(Dollars in Thousands)</i>	
Net (depreciation) appreciation in fair value of investments	\$ (25,903)	\$ 488,545
Interest income	45,617	45,181
Dividend income	25,128	41,701
Total investment income	44,842	575,427
Expenses		
Investment manager and custody fees	8,671	11,750
Total expenses	8,671	11,750
Net transfers (contributions and benefit payments for the participating plans)	(147,060)	(359,747)
Net (decrease) increase	(110,889)	203,930
Net assets		
Beginning of year	3,646,282	3,442,352
End of year	\$ 3,535,393	\$ 3,646,282

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CSH Master Trust, Formerly the CHI Master Trust (continued)

Alternative Investment Strategies

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

Alternative Investment Redemptions

The CSH 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 CSH 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CSH Master Trust, Formerly the CHI Master Trust (continued)

December 31, 2019				
	Level 1	Level 2	Level 3	Total
	<i>(Dollars in Thousands)</i>			
Assets				
Short-term investments	\$ 94,497	\$ 3,421	\$ —	\$ 97,918
Common stocks	1,534,915	—	—	1,534,915
Mutual funds and exchange-traded funds	83,272	—	—	83,272
Fixed-income funds	—	220,900	—	220,900
Preferred stocks	2,863	1,559	—	4,422
Corporate bonds	—	325,386	—	325,386
Asset-backed securities	—	43,718	—	43,718
Government bonds	336,178	31,023	—	367,201
Foreign government bonds	—	36,439	—	36,439
Term loans	—	—	194,036	194,036
	<u>\$ 2,051,725</u>	<u>\$ 662,446</u>	<u>\$ 194,036</u>	<u>2,908,207</u>
Investments measured at net asset value:				
Hedge funds				289,668
Real estate				339,983
Venture capital/private equity funds				113,204
Total investments at fair value				<u>\$ 3,651,062</u>
Receivables				
Foreign currency exchange contracts	<u>\$ —</u>	<u>\$ 43,164</u>	<u>\$ —</u>	<u>\$ 43,164</u>
Liabilities				
Foreign currency exchange contracts	<u>\$ —</u>	<u>\$ 43,289</u>	<u>\$ —</u>	<u>\$ 43,289</u>

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CSH Master Trust, Formerly the CHI Master Trust (continued)

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

	<u>Term Loan</u>
Investments at fair value at December 31, 2018	\$ 185,164
Purchases/contributions of investments	95,354
Sales/distributions of investments	(89,889)
Net change in unrealized depreciation on investments and effect of foreign currency translation	4,996
Net realized losses on investments	(1,589)
Investments at fair value at December 31, 2019	<u>\$ 194,036</u>

Derivatives

The CSH Master Trust invests in derivative financial instruments primarily to adjust portfolio risk and asset class exposures. The CSH 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.

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

	<u>Derivative Assets Fair Value</u>	<u>Derivative Liabilities Fair Value</u>
	<i>(Dollars in Thousands)</i>	
December 31, 2019		
Foreign currency exchange contracts	<u>\$ 43,164</u>	<u>\$ 43,289</u>

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

7. CSH Master Trust, Formerly the CHI Master Trust (continued)

Concentration of Market, Credit, and Industry Risk

The CSH 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 CSH Master Trust's alternative investments.

8. Income Tax Status

The Plan has received a determination letter from the 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

10. Risks and Uncertainties

The Plan and CSH 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 on 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.

St. Luke's Health System Retirement Plan

Notes to Financial Statements (continued)

11. Plan Termination (continued)

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 CSH 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

Management has evaluated subsequent events for the Plan through January 27, 2022, the date the accompanying financial statements were available to be issued.

Effective December 20, 2021, the Retirement Plan for Employees of Memorial Health System of East Texas, the Jewish Hospital & St. Mary's Healthcare Pension Plan, the Retirement Plan for Employees of Trinity East and the Retirement Plan for Employees of Harrison Memorial Hospital merged into the Plan, which was subsequently renamed CommonSpirit Health ERISA Retirement Plan. On September 14, 2021, the Human Resources and Compensation Committee of the Plan Sponsor voted to terminate the Plan effective at a date determined by the Chief Human Resources Officer or the Senior Vice President, Benefits.

Supplemental Schedules

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, 2020

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
CCT	CF BLACKROCK LNG DUR CORP CR SCREEN NONLEND FND	\$ 12,917,900 12,917,900	\$ 12,917,899 12,917,899
Corporate and other debt instruments	DIAMOND SPORTS GROUP LLC TERM LOAN SEN SEC 08-24-2026	294,769	261,008
Corporate and other debt instruments	CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27	381,311	379,736
Corporate and other debt instruments	MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO	194,014	191,656
Corporate and other debt instruments	INTELSAT JACKSON HOLDINGS INC DIP TERM LOAN DUE 07-13-2022 BEO	16,404	16,707
Corporate and other debt instruments	ARCHES BUYER INC INITIAL TERM LOAN 12-06-2027 BEO	495,000	500,250
Corporate and other debt instruments	CAESARS RESORT COLLECTION, LLC TERM LOAN SENIOR SECURED DUE 10-02-2024 BEO	291,769	286,615
Corporate and other debt instruments	ADVANTAGE SALES & MARKETING INC TERM LOAN B DUE 10-22-2027 BEO	588,000	597,252
Corporate and other debt instruments	DELOS FINANCE S.A R.L. NEW LOAN 10-06-2023	425,626	429,182
Corporate and other debt instruments	DELL INTERNATIONAL LLC TERM LOAN B 09-19-2025	91,917	94,771
Corporate and other debt instruments	CPG INTERNATIONAL INC. TL SENIOR SECURED FIRST LIEN DUE 05-05-2024 BEO	56,815	57,376
Corporate and other debt instruments	CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025	95,520	102,236
Corporate and other debt instruments	ZAYO GROUP HOLDINGS INC TERM LOAN 02-19-2027	99,501	99,002
Corporate and other debt instruments	LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027	472,259	463,895
Corporate and other debt instruments	DIAMOND RESORTS INTERNATIONAL INC TERM LOAN DUE 09-02-2023	94,800	92,367
Corporate and other debt instruments	E.W. SCRIPPS COMPANY, THE B-1 TERM LOAN 05-01-2026 BEO	98,012	97,232
Corporate and other debt instruments	INTELSAT JACKSON HOLDINGS SA TERM LOAN 11-27-2023 BEO	98,750	101,250
Corporate and other debt instruments	PLY GEM HLDGS INC TERM LOAN 04-12-2025	195,995	197,480
Corporate and other debt instruments	CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015	418,135	491,245
Corporate and other debt instruments	PVTPL KKR GRP FIN CO FIXED 1.625% 05-22-2029 BEO	334,659	402,177
Corporate and other debt instruments	GAZ CAPITAL SA 2.949% SNR 24/01/2024 EUR	937,529	1,032,187
Corporate and other debt instruments	STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049	121,606	170,717
Corporate and other debt instruments	NETFLIX INC 3.875% 15/11/2029	224,050	283,533
Corporate and other debt instruments	BANCO SANTANDER 6.25%-FRN PERP EUR100000	1,516,118	1,631,511
Corporate and other debt instruments	NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	114,337	129,346
Corporate and other debt instruments	COOPERATIEVE RABOB 6.625%-FRN PERP EUR200000	789,532	755,640
Corporate and other debt instruments	INTESA SANPAOLO 7%-FRN PERP EUR200000 'REGS'	343,466	368,625
Corporate and other debt instruments	HSBC HOLDINGS PLC 3%-FRN SNR 22/07/2028 GBP	260,580	305,913
Corporate and other debt instruments	TIME WARNER CABLE INC 5.25% 15/07/2042	235,833	291,721
Corporate and other debt instruments	TESCO PPTY FIN 5 5.6611% 13/10/2041	236,684	369,652
Corporate and other debt instruments	ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	200,000	238,268
Corporate and other debt instruments	MYLAN N V FIXED 3.95% DUE 06-15-2026	292,787	343,239
Corporate and other debt instruments	SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030	200,000	218,228
Corporate and other debt instruments	ENABLE MIDSTREAM 5% DUE 05-15-2044	195,487	192,697
Corporate and other debt instruments	MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029	99,853	104,826
Corporate and other debt instruments	PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044	215,200	245,000
Corporate and other debt instruments	SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	185,698	225,583

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)

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021	\$ 498,815	\$ 512,713
Corporate and other debt instruments	OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025	298,620	328,366
Corporate and other debt instruments	DIGITAL RLTY TR LP 4.75% DUE 10-01-2025	300,000	351,191
Corporate and other debt instruments	CROWN CASTLE INTL 4.45% DUE 02-15-2026	598,026	694,272
Corporate and other debt instruments	MASCO CORP 4.5% DUE 05-15-2047	45,285	62,706
Corporate and other debt instruments	FORTUNE BRANDS 3.25% DUE 09-15-2029	99,830	110,812
Corporate and other debt instruments	OCCIDENTAL PETE 7% DUE 11-15-2027	507,492	402,535
Corporate and other debt instruments	CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	199,930	247,184
Corporate and other debt instruments	TRANSOCEAN 5.875% DUE 01-15-2024	139,831	119,246
Corporate and other debt instruments	PVTPL BAE SYS PLC 3.0% DUE 09-15-2050	197,074	208,684
Corporate and other debt instruments	PVTPL DIAMOND SPORTS GR / DIAMON 5.375% 08-15-2026 BEO	100,000	81,250
Corporate and other debt instruments	MICROSOFT CORP 3.95% DUE 08-08-2056	80,929	113,982
Corporate and other debt instruments	WHIRLPOOL CORP 5.15% DUE 03-01-2043	199,272	256,841
Corporate and other debt instruments	RAYTHEON TECHNOLOGIES CORPORATION 3.5% 03-15-2027 USD	99,746	114,136
Corporate and other debt instruments	PVTPL ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030	293,280	308,076
Corporate and other debt instruments	CODELCO INC 5.625 DUE 10-18-2043 BEO	195,746	275,094
Corporate and other debt instruments	CITIGROUP INC 4.075% DUE 04-23-2029	500,000	586,442
Corporate and other debt instruments	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	187,872	271,068
Corporate and other debt instruments	CHARTER COMMUNICATIONS OPER LLC/CHARTER 3.7% DUE 04-01-2051/04-17-2020 REG	403,164	415,382
Corporate and other debt instruments	PVTPL T-MOBILE USA INC 2.25% DUE 11-15-2031/10-28-2020 BEO	799,920	821,072
Corporate and other debt instruments	PVTPL EDF S A NT 4.875 DUE 01-22-2044	97,702	126,260
Corporate and other debt instruments	COMCAST CORP NEW 4.6% 10-15-2038	599,604	790,696
Corporate and other debt instruments	ENTERPRISE PRODS 4.2% DUE 01-31-2050	100,320	117,480
Corporate and other debt instruments	BOEING CO 3.25% DUE 02-01-2028	499,890	536,425
Corporate and other debt instruments	FORD MTR CR CO LLC 3.096% DUE 05-04-2023	198,310	202,062
Corporate and other debt instruments	QVC INC 4.85% DUE 04-01-2024	399,708	431,000
Corporate and other debt instruments	AMERICAN TOWER CORP 2.95% DUE 01-15-2025	297,564	325,068
Corporate and other debt instruments	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029	199,934	227,876
Corporate and other debt instruments	DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025	300,000	327,852
Corporate and other debt instruments	SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	351,900	395,897
Corporate and other debt instruments	CITRIX SYS INC 3.3% DUE 03-01-2030	198,700	220,959
Corporate and other debt instruments	JERSEY CENT PWR & 6.15% DUE 06-01-2037	365,664	513,552
Corporate and other debt instruments	BOEING CO 4.875% DUE 05-01-2025	900,000	1,025,917
Corporate and other debt instruments	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	298,697	449,248
Corporate and other debt instruments	PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,369,137	1,385,024
Corporate and other debt instruments	ORACLE CORP 3.6% DUE 04-01-2040 REG	1,097,041	1,288,306
Corporate and other debt instruments	INTL PAPER CO 4.4% DUE 08-15-2047	199,798	261,662
Corporate and other debt instruments	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	281,721	332,923
Corporate and other debt instruments	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	215,502	216,572
Corporate and other debt instruments	PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025	212,524	216,385
Corporate and other debt instruments	FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2 3.55% DUE 10-07-2022	199,838	203,500
Corporate and other debt instruments	CHARLES SCHWAB CORP 5.0% 12-31-2049	99,500	106,625
Corporate and other debt instruments	BSTN SCIENTIFIC 2.65% DUE 06-01-2030	99,851	107,110
Corporate and other debt instruments	HSBC BK USA N A 7 DUE 01-15-2039	1,196,805	1,906,231

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)

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	DUKE ENERGY CORP 4.8% DUE 12-15-2045	\$ 697,648	\$ 922,790
Corporate and other debt instruments	FORD MTR CR CO LLC 4.14% DUE 02-15-2023	295,200	309,000
Corporate and other debt instruments	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	12,475	18,423
Corporate and other debt instruments	STRYKER CORP 4.625% DUE 03-15-2046	201,366	268,765
Corporate and other debt instruments	PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO	99,817	111,611
Corporate and other debt instruments	CITIZENS FINL GROUP INC 5.65% DUE 12-31-2049/10-06-2025 BEO	199,025	224,540
Corporate and other debt instruments	DELL INTL L C / 5.3% DUE 10-01-2029	496,565	612,975
Corporate and other debt instruments	CARRIER GLOBAL CORP 2.722% 02-15-2030	299,976	320,824
Corporate and other debt instruments	MPLX LP FIXED 4.9% DUE 04-15-2058	90,972	118,854
Corporate and other debt instruments	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	891,949	1,393,640
Corporate and other debt instruments	ALEXANDRIA REAL 4.7% DUE 07-01-2030	102,130	124,215
Corporate and other debt instruments	AEP TRANSM CO LLC 3.75% DUE 12-01-2047	91,804	121,872
Corporate and other debt instruments	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047	300,401	379,633
Corporate and other debt instruments	UNION ELEC CO 2.625% DUE 03-15-2051	348,018	365,589
Corporate and other debt instruments	NORFOLK SOUTHN 4.65% DUE 01-15-2046	99,327	132,509
Corporate and other debt instruments	APPLE INC 4.375% DUE 05-13-2045	314,547	411,140
Corporate and other debt instruments	NVIDIA CORP 3.5% DUE 04-01-2050	199,484	242,618
Corporate and other debt instruments	KLA CORP 5.65% DUE 11-01-2034	99,764	134,832
Corporate and other debt instruments	ODEBRECHT DRILLING NORBE VIII/IX LT 7.35% PIK 12-01-2026 BEO	38,823	24,291
Corporate and other debt instruments	ALABAMA PWR CO 3.45% DUE 10-01-2049	398,660	469,301
Corporate and other debt instruments	STIFEL FINL CORP FIXED 4% DUE 05-15-2030	99,285	114,274
Corporate and other debt instruments	SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	299,685	381,799
Corporate and other debt instruments	BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	131,768	144,638
Corporate and other debt instruments	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	96,768	97,538
Corporate and other debt instruments	DUKE ENERGY CORP 3.95% DUE 08-15-2047	183,036	242,790
Corporate and other debt instruments	PVTPL FREEDOM MTG CORP SR NT 8.25% DUE 04-15-2025 BEO	189,000	209,000
Corporate and other debt instruments	SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049	207,000	222,750
Corporate and other debt instruments	SABINE PASS 5.75% DUE 05-15-2024	489,375	571,646
Corporate and other debt instruments	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO	499,820	632,329
Corporate and other debt instruments	MARSH & MCLENNAN COS INC 4.75% 03-15-2039	299,733	403,792
Corporate and other debt instruments	FISERV INC 4.2% 10-01-2028	215,888	238,459
Corporate and other debt instruments	PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO	249,265	278,315
Corporate and other debt instruments	SAN DIEGO GAS & 3.75% DUE 06-01-2047	207,592	234,134
Corporate and other debt instruments	PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	205,000	234,300
Corporate and other debt instruments	PVTPL NXP B V/NXP FDG LLC SR NT 144A 5.55% DUE 12-01-2028 BEO	99,759	127,420
Corporate and other debt instruments	HCP INC 6.75% DUE 02-01-2041	98,945	146,924
Corporate and other debt instruments	IDA PWR CO SECD 4.2% DUE 03-01-2048	113,763	129,571
Corporate and other debt instruments	DUKE ENERGY 3.95% 03-15-2048	99,527	125,254
Corporate and other debt instruments	BGC PARTNERS INC FIXED 5.375% DUE 07-24-2023	398,064	432,755
Corporate and other debt instruments	CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	316,681	385,443
Corporate and other debt instruments	PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037	122,000	135,198
Corporate and other debt instruments	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	493,903	623,735

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	\$ 99,896	\$ 100,365
Corporate and other debt instruments	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	200,352	243,230
Corporate and other debt instruments	BANK AMER CORP 5.875% DUE 12-31-2049	796,125	904,000
Corporate and other debt instruments	ODEBRECHT DRILLING NORBE VIII/IX LT 6.35% DUE 12-01-2021	7,953	7,641
Corporate and other debt instruments	CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029	299,775	333,979
Corporate and other debt instruments	PVTPL FAIRSTONE FINL INC 7.875% DUE 07-15-2024 BEO	198,968	212,000
Corporate and other debt instruments	BANCOLOMBIA S A 3% DUE 01-29-2025	198,586	208,002
Corporate and other debt instruments	CMS ENERGY CORP SR NT 4.7 03-31-2043	99,441	128,635
Corporate and other debt instruments	FLEX LTD 4.875% DUE 06-15-2029	107,289	118,120
Corporate and other debt instruments	PVTPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050	199,500	206,700
Corporate and other debt instruments	LAS VEGAS SANDS 2.9% DUE 06-25-2025	99,875	104,643
Corporate and other debt instruments	SOUTHN CAL EDISON 4% DUE 04-01-2047	623,928	704,759
Corporate and other debt instruments	CNOOC NEXEN FIN 2014 ULC 4.25 DUE 04-30-2024	298,695	325,660
Corporate and other debt instruments	SEMPRA ENERGY 3.4% 01-12-2018	182,948	227,784
Corporate and other debt instruments	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	393,632	523,807
Corporate and other debt instruments	NATIONWIDE FINL 3.9% DUE 11-30-2049	199,016	222,738
Corporate and other debt instruments	PVTPL T-MOBILE USA INC3.875% DUE 04-15-2030	109,525	115,820
Corporate and other debt instruments	CAMDEN PPTY TR 3.35% DUE 11-01-2049	99,941	115,076
Corporate and other debt instruments	SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	500,000	526,250
Corporate and other debt instruments	PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO	198,739	213,929
Corporate and other debt instruments	EQUINOR ASA 3.5% DUE 04-06-2030	396,840	453,452
Corporate and other debt instruments	PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	100,000	127,846
Corporate and other debt instruments	CONSTELLATION 4.1% 02-15-2048	199,312	242,276
Corporate and other debt instruments	PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE 05-01-2029/12-01-2020 BEO	350,000	364,942
Corporate and other debt instruments	WEYERHAEUSER CO 7.95% DUE 03-15-2025	224,042	243,797
Corporate and other debt instruments	ODEBRECHT OIL & FINANCE ODEBRECHT OIL & FINANCE VAR RT 12-31-2099	1,355	242
Corporate and other debt instruments	ANHEUSER BUSCH 5.8% DUE 01-23-2059	113,274	153,938
Corporate and other debt instruments	DTE ELEC CO 4.05% 05-15-2048	99,551	131,433
Corporate and other debt instruments	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	183,878	225,887
Corporate and other debt instruments	US AIRWAYS GROUP INC 5.9 DUE 10-01-2024	111,089	103,651
Corporate and other debt instruments	CHARTER 6.484% DUE 10-23-2045	521,306	707,230
Corporate and other debt instruments	ALLY FINL INC 8% DUE 11-01-2031	241,875	293,574
Corporate and other debt instruments	DEFAULTED WASHINGTON PRIME GROUP L P 5.95% DUE08-15-2024/08-04-2017 REG	291,770	180,075
Corporate and other debt instruments	MASCO CORP NT 7.75 DUE 08-01-2029 BEO	103,870	130,665
Corporate and other debt instruments	TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049	107,500	114,251
Corporate and other debt instruments	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	657,803	1,083,600
Corporate and other debt instruments	BK NOVA SCOTIA B C FIXED 4.9% DUE 12-31-2049	300,000	324,801
Corporate and other debt instruments	PVTPL SANDS CHINA LTD SR NT 144A 3.8% DUE 01-08-2026/06-04-2020 BEO	199,802	213,092
Corporate and other debt instruments	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	172,571	252,479
Corporate and other debt instruments	EPR PPTYS 4.75% DUE 12-15-2026	98,429	101,040
Corporate and other debt instruments	CHARTER 5.375% 05-01-2047	575,388	748,863
Corporate and other debt instruments	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	200,000	211,733
Corporate and other debt instruments	PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	213,974	266,311

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	WA GAS LT CO FIXED 3.65% DUE 09-15-2049	\$ 397,976	\$ 480,169
Corporate and other debt instruments	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	99,529	126,610
Corporate and other debt instruments	REINSURANCE GROUP OF AMERICA 6.2% DUE 09-15-2042	67,500	74,520
Corporate and other debt instruments	REGENCY CTRS L P 4.4% DUE 02-01-2047	198,220	231,861
Corporate and other debt instruments	BLACK HILLS CORP FIXED 2.5% DUE 06-15-2030	99,658	105,027
Corporate and other debt instruments	CVS HEALTH CORP 3.625% DUE 04-01-2027 REG	199,644	227,595
Corporate and other debt instruments	SPIRIT RLTY L P 3.2% DUE 02-15-2031	305,544	318,797
Corporate and other debt instruments	ENERGY TRANSFER 5.15% DUE 02-01-2043	167,748	212,040
Corporate and other debt instruments	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	700,000	761,133
Corporate and other debt instruments	PVTPL CARLYLE HLDGS II FIN L C SR NT 144A 5.625% DUE 03-30-2043 BEO	98,920	129,059
Corporate and other debt instruments	EXELON CORP 4.05% DUE 04-15-2030	99,794	118,328
Corporate and other debt instruments	ARIZONA PUB SVC CO NT 3.35% 05-15-2050	149,475	174,179
Corporate and other debt instruments	KANSAS CITY SOUTHN 4.95% DUE 08-15-2045	337,577	383,343
Corporate and other debt instruments	MGM GROWTH PPTYS OPER PRTN/5.75% DUE 02-01-2027 REG	100,000	112,187
Corporate and other debt instruments	MYLAN INC 5.4 DUE 11-29-2043	107,013	133,103
Corporate and other debt instruments	ZIMMER HLDGS INC 4.25% DUE 08-15-2035	112,220	128,757
Corporate and other debt instruments	NEXTERA ENERGY CAP FIXED 2.75% DUE 05-01-2025	99,858	108,183
Corporate and other debt instruments	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	699,714	949,305
Corporate and other debt instruments	ESSEX PORTFOLIO L 3% DUE 01-15-2030	98,632	109,706
Corporate and other debt instruments	SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025	455,388	463,264
Corporate and other debt instruments	PVTPL AT&T INC NT 3.55% 09-15-205L	1,310,249	2,184,559
Corporate and other debt instruments	PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO	99,771	105,862
Corporate and other debt instruments	OWENS CORNING NEW 4.4% DUE 01-30-2048	98,540	120,428
Corporate and other debt instruments	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	246,598	311,793
Corporate and other debt instruments	BSTN SCIENTIFIC 7.375% DUE 01-15-2040	385,368	631,949
Corporate and other debt instruments	CONSTELLATION 4.5% DUE 05-09-2047	104,807	126,213
Corporate and other debt instruments	GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026	952,590	1,019,574
Corporate and other debt instruments	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 7.5% DUE 07-15-2038/06-27-2008 BEO	117,750	110,000
Corporate and other debt instruments	EMERA US FIN LP 4.75% DUE 06-15-2046	305,804	383,640
Corporate and other debt instruments	PVTPL TRANSOCEAN PROTEUS LTD SR SECD NT 6.25% 12-01-2024	59,850	56,325
Corporate and other debt instruments	MICRON TECHNOLOGY INC 5.327% 02-06-2029	216,826	250,177
Corporate and other debt instruments	ENTERPRISE PRODS 6.45% DUE 09-01-2040	354,221	422,233
Corporate and other debt instruments	ABBVIE INC 4.85% DUE 06-15-2044 REG	277,200	397,062
Corporate and other debt instruments	EBAY INC FIXED 2.7% DUE 03-11-2030	103,176	107,574
Corporate and other debt instruments	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	223,067	284,876
Corporate and other debt instruments	DISNEY WALT CO 3.8% DUE 05-13-2060 REG	104,046	127,052
Corporate and other debt instruments	ENLINK MIDSTREAM 5.45% DUE 06-01-2047	99,981	80,527
Corporate and other debt instruments	PVTPL BLACK KNIGHT INFOSERV LLC 3.625% DUE 09-01-2028/08-26-2020 BEO	100,000	102,375
Corporate and other debt instruments	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	199,602	213,868
Corporate and other debt instruments	PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	101,265	107,937
Corporate and other debt instruments	APPLE INC 3.85% DUE 08-04-2046	398,940	514,386
Corporate and other debt instruments	PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	300,000	347,250

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	ORACLE CORP FIXED 3.85% DUE 04-01-2060	\$ 398,460	\$ 491,886
Corporate and other debt instruments	VMWARE INC 4.7% DUE 05-15-2030 BEO	99,643	120,303
Corporate and other debt instruments	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	99,881	127,346
Corporate and other debt instruments	PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025	107,050	108,418
Corporate and other debt instruments	COMCAST CORP NEW 3.25% 11-01-2039	698,670	794,770
Corporate and other debt instruments	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	1,369,308	2,057,326
Corporate and other debt instruments	MOODYS CORP 5.25% DUE 07-15-2044	203,326	276,532
Corporate and other debt instruments	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	294,436	310,899
Corporate and other debt instruments	UDR INC MEDIUM FIXED 3.5% 07-01-2027	498,820	557,592
Corporate and other debt instruments	PVTPL NT 144A 6.95% DUE 01-26-2039 BEO	105,969	149,542
Corporate and other debt instruments	CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029	109,764	121,586
Corporate and other debt instruments	SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029	300,000	332,555
Corporate and other debt instruments	WEYERHAEUSER CO 4% DUE 11-15-2029	397,848	472,291
Corporate and other debt instruments	PVTPL BACARDI LTD 5.3% 05-15-2048	199,130	277,431
Corporate and other debt instruments	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	111,607	131,554
Corporate and other debt instruments	STANDARD CHARTERED PLC NT FLTG 144A DUE 09-10-2022/09-10-2021 BEO	300,585	301,254
Corporate and other debt instruments	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG	99,379	117,348
Corporate and other debt instruments	TYSON FOODS INC 4% DUE 03-01-2026	99,647	115,027
Corporate and other debt instruments	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	806,668	983,574
Corporate and other debt instruments	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	198,552	242,815
Corporate and other debt instruments	WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO	658,103	899,757
Corporate and other debt instruments	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	109,317	121,549
Corporate and other debt instruments	HOSPITALITY PPTYS 4.375% DUE 02-15-2030	97,494	97,500
Corporate and other debt instruments	CONS EDISON CO N Y 4.5% DUE 12-01-2045	399,600	518,437
Corporate and other debt instruments	PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	99,007	122,281
Corporate and other debt instruments	BOMBARDIER INC 6.125% DUE 01-15-2023	99,375	97,750
Corporate and other debt instruments	TIME WARNER CABLE 5.5% DUE 09-01-2041	103,915	128,485
Corporate and other debt instruments	ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG	199,230	201,823
Corporate and other debt instruments	CITIGROUP INC 3.668% DUE 07-24-2028	200,000	226,741
Corporate and other debt instruments	FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023	300,660	305,234
Corporate and other debt instruments	FEDEX CORP 3.875% DUE 08-01-2042	288,297	349,940
Corporate and other debt instruments	DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036	572,810	739,440
Corporate and other debt instruments	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	721,650	758,103
Corporate and other debt instruments	ACTIVISION 4.5% DUE 06-15-2047	98,554	130,186
Corporate and other debt instruments	PVTPL GLOBAL ATLANTIC FIN CO GTD SR NT 144A 4.4% DUE 10-15-2029/10-07-2019 BEO	199,660	220,445
Corporate and other debt instruments	FL PWR & LT CO 3.95% 03-01-2048	198,920	260,829
Corporate and other debt instruments	CITIGROUP INC 3.2% DUE 10-21-2026	99,941	111,767
Corporate and other debt instruments	ABBVIE INC FIXED 4.7% DUE 05-14-2045	409,416	523,286
Corporate and other debt instruments	WALGREENS BOOTS 4.5% DUE 11-18-2034	99,335	114,850
Corporate and other debt instruments	PFIZER INC 5.6% DUE 09-15-2040	710,202	879,493
Corporate and other debt instruments	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040	199,678	209,676
Corporate and other debt instruments	SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	99,895	124,712
Corporate and other debt instruments	COMCAST CORP NEW 4% DUE 03-01-2048	174,978	251,961

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	CHARTER FIXED 5.75% DUE 04-01-2048	\$ 381,669	\$ 523,377
Corporate and other debt instruments	INTERCONTINENTAL 4.25% DUE 09-21-2048	198,576	254,938
Corporate and other debt instruments	PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO	257,559	310,190
Corporate and other debt instruments	ERP OPER LTD 2.5% DUE 02-15-2030	200,690	216,028
Corporate and other debt instruments	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 4.35% DUE 01-15-2025/05-19-2014 BEO	104,362	109,022
Corporate and other debt instruments	US BANCORP DEL FLTGT RT 5.3% DUE 12-31-2049	300,000	337,425
Corporate and other debt instruments	CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048	199,514	258,976
Corporate and other debt instruments	TOTAL CAP INTL 3.461% DUE 07-12-2049	210,000	244,311
Corporate and other debt instruments	SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026	97,514	105,117
Corporate and other debt instruments	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	199,044	234,956
Corporate and other debt instruments	CANTOR FITZGERALD 6.5% DUE 06-17-2022	200,000	216,097
Corporate and other debt instruments	FORTUNE BRANDS 4% DUE 06-15-2025	198,714	226,288
Corporate and other debt instruments	WEYERHAEUSER CO 6.95% DUE 10-01-2027	124,182	130,217
Corporate and other debt instruments	MGM RESORTS INTL FIXED 5.75% DUE 06-15-2025	197,000	217,813
Corporate and other debt instruments	LAS VEGAS SANDS 3.2% DUE 08-08-2024	100,969	105,917
Corporate and other debt instruments	EPR PPTYS 3.75% DUE 08-15-2029	198,336	191,872
Corporate and other debt instruments	ENTERPRISE PRODS 5.95% DUE 02-01-2041	274,386	412,444
Corporate and other debt instruments	HYATT HOTELS CORP FLTGT RT 3.11988% DUE 09-01-2022	300,000	303,403
Corporate and other debt instruments	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	127,400	148,876
Corporate and other debt instruments	VOYA FINL INC FIXED 4.7% 01-23-2048 BEO	100,000	103,900
Corporate and other debt instruments	PVTPL ROCKIES EXPRESS PIPELINE LLC 6.875% DUE 04-15-2040/03-22-2010	117,750	108,835
Corporate and other debt instruments	CORP OFFICE PPTYS 5% DUE 07-01-2025	298,530	345,954
Corporate and other debt instruments	CVS HEALTH CORP 5.05% DUE 03-25-2048	427,682	542,111
Corporate and other debt instruments	ENTERGY LOUISIANA LLC 4.2% 09-01-2048	99,811	130,229
Corporate and other debt instruments	GATX CORP 4.5% 03-30-2045	103,621	117,332
Corporate and other debt instruments	HALLIBURTON CO 2.92% DUE 03-01-2030	199,948	210,790
Corporate and other debt instruments	PVTPL ENEL FIN INTL N V 4.875% 06-14-2029	198,136	249,709
Corporate and other debt instruments	ZOETIS INC 3.95% 09-12-2047	99,408	124,380
Corporate and other debt instruments	CF INDS INC 5.375% DUE 03-15-2044	247,500	253,151
Corporate and other debt instruments	HSBC HLDGS PLC 4.583% 06-19-2029	703,774	828,136
Corporate and other debt instruments	BROADCOM INC 4.3% DUE 11-15-2032 BEO	298,992	355,647
Corporate and other debt instruments	PVTPL DELL INTL LLC/EMC CORP 4.9% 10-01-2026	398,972	472,335
Corporate and other debt instruments	PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050	95,861	111,406
Corporate and other debt instruments	VMWARE INC 3.9% 08-21-2027	188,918	225,627
Corporate and other debt instruments	ABBVIE INC FIXED 4.5% DUE 05-14-2035	496,545	628,037
Corporate and other debt instruments	CROWN CASTLE INTL 4% DUE 11-15-2049	206,994	236,191
Corporate and other debt instruments	PVTPL CAMERON LNG LLC 2.902% 07-15-2031	199,773	219,027
Corporate and other debt instruments	ENTERPRISE PRODS 3.7% DUE 01-31-2051	198,826	220,156
Corporate and other debt instruments	AT&T INC FIXED 3.1% DUE 02-01-2043	999,520	1,014,968
Corporate and other debt instruments	SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	103,555	125,575
Corporate and other debt instruments	INTL PAPER CO 5.15% DUE 05-15-2046	198,260	277,234
Corporate and other debt instruments	E TRADE FINL CORP 4.5% DUE 06-20-2028	99,912	120,217
Corporate and other debt instruments	KANSAS CITY SOUTHN 4.7% DUE 05-01-2048	199,776	251,786
Corporate and other debt instruments	GOLDMAN SACHS GROUP INC 4.95% 12-31-2049	500,000	528,960
Corporate and other debt instruments	EL PASO NAT GAS CO 8.375% DUE 06-15-2032	602,250	844,944
Corporate and other debt instruments	AMERN TOWER CORP 3.375% DUE 10-15-2026	384,042	449,341

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	\$ 99,560	\$ 126,886
Corporate and other debt instruments	SUNAC CHINA HLDGS 8.375% GTD 15/01/2021 USD	206,500	200,196
Corporate and other debt instruments	PVTPL MELCO RESORTS FIN LTD 5.625% 07-17-2027	407,500	421,221
Corporate and other debt instruments	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	113,260	113,908
Corporate and other debt instruments	FORTRESS TRANSN & 6.75% DUE 03-15-2022	105,012	103,258
Corporate and other debt instruments	GLP CAP L P / GLP 5.25% DUE 06-01-2025	306,444	337,524
Corporate and other debt instruments	JPMORGAN CHASE & FIXED 5% 12-31-2049	610,760	631,218
Corporate and other debt instruments	FLEX LTD 4.875% DUE 05-12-2030	99,562	120,235
Corporate and other debt instruments	PVTPL NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029	199,308	238,364
Corporate and other debt instruments	BROADCOM INC 5.0% DUE 04-15-2030	238,882	243,122
Corporate and other debt instruments	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	199,414	263,430
Corporate and other debt instruments	MARRIOTT INTL INC 3.5% DUE 10-15-2032	102,062	109,358
Corporate and other debt instruments	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	198,950	232,379
Corporate and other debt instruments	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028	300,000	327,454
Corporate and other debt instruments	BANK AMER CORP FIXED 5.125% 12-31-2049	600,000	634,442
Corporate and other debt instruments	AMERN FINL GROUP 4.5% DUE 06-15-2047	406,582	483,501
Corporate and other debt instruments	PROLOGIS L P 4.375% DUE 09-15-2048	296,346	413,355
Corporate and other debt instruments	AMERN INTL GROUP 4.75% DUE 04-01-2048	198,826	266,839
Corporate and other debt instruments	AMERN TOWER CORP 3.7% DUE 10-15-2049	199,422	227,252
Corporate and other debt instruments	BOEING CO FIXED 5.805% DUE 05-01-2050	578,237	689,073
Corporate and other debt instruments	NISOURCE FIN CORP 4.375% 05-15-2047	99,918	126,871
Corporate and other debt instruments	ORANGE NT STEP UP 03-01-2031 02-28-2031	453,067	575,719
Corporate and other debt instruments	JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG	299,750	304,875
Corporate and other debt instruments	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	99,318	121,334
Corporate and other debt instruments	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	696,906	785,615
Corporate and other debt instruments	CR SUISSE GROUP AG 6.375% DUE 12-29-2999	200,000	222,750
Corporate and other debt instruments	PVTPL STUDIO CITY FIN LTD SR NT 7.25% 02-11-2024	300,000	313,212
Corporate and other debt instruments	#REORG/NUTRITION & NAME CHANGE INTL FLAVORS&FRAG 000411CAPM 05-14-2021	300,000	303,184
Corporate and other debt instruments	CAMPBELL SOUP CO 4.8% 03-15-2048	94,331	133,751
Corporate and other debt instruments	PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032	163,674	167,728
Corporate and other debt instruments	AMERN TOWER CORP 3.125% DUE 01-15-2027	199,866	220,638
Corporate and other debt instruments	#REORG/TEGNA INC MANDATORY EXCHANGE TEGNA INC 4V1AAQM 02-26-2021	200,000	204,500
Corporate and other debt instruments	DISCOVER FINL SVCS 5.5% DUE 10-30-2049	300,000	321,000
Corporate and other debt instruments	UNIVISION 5.125% DUE 02-15-2025	94,000	100,750
Corporate and other debt instruments	ANTHEM INC 4.55% 03-01-2048	298,977	399,644
Corporate and other debt instruments	ONEOK INC NEW 5.2% DUE 07-15-2048	573,763	672,309
Corporate and other debt instruments	GLP CAP L P / GLP 5.75% DUE 06-01-2028	116,814	118,446
Corporate and other debt instruments	LAZARD GROUP LLC 3.75% DUE 02-13-2025	498,590	555,255
Corporate and other debt instruments	SYNGENTA FIN N V 5.182% DUE 04-24-2028	202,042	214,434
Corporate and other debt instruments	S&P GLOBAL INC 3.25% DUE 12-01-2049	99,240	116,830
Corporate and other debt instruments	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	294,753	400,921
Corporate and other debt instruments	HUMANA INC FIXED 3.95% DUE 08-15-2049	200,834	244,495
Corporate and other debt instruments	LAS VEGAS SANDS 3.9% DUE 08-08-2029	1,745,884	1,882,025
Corporate and other debt instruments	CENTENE CORP DEL SR NT 4.25% 12-15-2027	99,160	106,000
Corporate and other debt instruments	PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	99,099	137,373

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	TEVA 2.2% DUE 07-21-2021	\$ 48,685	\$ 51,870
Corporate and other debt instruments	LLOYDS BANK PLC 7.5%-VAR SNR 02/04/2032 USD	153,000	168,826
Corporate and other debt instruments	CROWN CASTLE INTL 3.1% DUE 11-15-2029	99,811	110,193
Corporate and other debt instruments	SABINE PASS 4.5% DUE 05-15-2030	199,488	237,056
Corporate and other debt instruments	WYNN MACAU LTD SR NT 144A 5.5% 01-15-2026	200,000	208,000
Corporate and other debt instruments	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	933,030	937,707
Corporate and other debt instruments	WESTERN DIG CORP 4.75% DUE 02-15-2026	95,250	110,500
Corporate and other debt instruments	BNP PARIBAS SR NON VAR RT 2.819% DUE 11-19-2025	703,332	746,146
Corporate and other debt instruments	RAYTHEON TECHNOLOGIES CORP 4.35% 04-15-2047	99,487	131,332
Corporate and other debt instruments	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	196,872	243,081
Corporate and other debt instruments	WELLS FARGO & COMPANY 3.584 % 05-22-2028	506,420	566,795
Corporate and other debt instruments	VALE OVERSEAS LTD 6.25% DUE 08-10-2026	106,650	124,000
Corporate and other debt instruments	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	397,560	504,868
Corporate and other debt instruments	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	194,254	229,302
Corporate and other debt instruments	AMERN INTL GROUP 4.375% DUE 01-15-2055	92,423	128,549
Corporate and other debt instruments	KILROY REALTY CORP 2.5% DUE 11-15-2032	198,728	202,769
Corporate and other debt instruments	FID NATL FINL INC 3.4% DUE 06-15-2030	101,182	109,817
Corporate and other debt instruments	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	1,326,911	2,357,253
Corporate and other debt instruments	AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029	98,917	116,380
Corporate and other debt instruments	WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	172,323	207,239
Corporate and other debt instruments	INTL PAPER CO 5% DUE 09-15-2035	297,867	395,479
Corporate and other debt instruments	METLIFE INC FLTGT RT 3.69388% DUE 12-31-2049	98,000	97,510
Corporate and other debt instruments	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	400,000	669,720
Corporate and other debt instruments	LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050	103,662	119,750
Corporate and other debt instruments	UBS AG 5.125% 15/05/2024	799,125	883,800
Corporate and other debt instruments	PVTPL AT&T INC NT 3.65% 09-15-2059	396,798	541,220
Corporate and other debt instruments	LIVE NATION ENTMT 6.5% DUE 05-15-2027	100,000	111,852
Corporate and other debt instruments	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	211,058	238,354
Corporate and other debt instruments	EQUINIX INC FIXED 3.2% 11-18-2029	199,796	219,553
Corporate and other debt instruments	VERIZON COMMUNICATIONS 4.522% 09-15-2048	183,396	260,816
Corporate and other debt instruments	MIZUHO FINL GROUP FLTGT RT 2.201% DUE 07-10-2031	200,000	207,358
Corporate and other debt instruments	ENTERGY LA LLC 3.25% DUE 04-01-2028	299,970	336,619
Corporate and other debt instruments	PVTPL WYNN MACAU LTD SR NT 5.5% 10-01-2027	655,614	726,110
Corporate and other debt instruments	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	257,338	422,488
Corporate and other debt instruments	VODAFONE GROUP PLC 5% DUE 05-30-2038	196,208	261,688
Corporate and other debt instruments	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044	199,366	216,302
Corporate and other debt instruments	CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050	101,964	119,440
Corporate and other debt instruments	FORD MTR CR CO LLC FIXED 5.584% 03-18-2024	801,018	862,920
Corporate and other debt instruments	EXELON GENERATION 5.6 DUE 06-15-2042	212,888	275,662
Corporate and other debt instruments	ENTERPRISE PRODS 5.7% DUE 02-15-2042	452,040	549,162
Corporate and other debt instruments	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	1,097,140	1,108,364
Corporate and other debt instruments	ENERGY TRANSFER 7.5% DUE 07-01-2038	420,760	531,729
Corporate and other debt instruments	GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030	99,673	108,887
Corporate and other debt instruments	WELLTOWER INC 4.95% DUE 09-01-2048	199,158	259,880
Corporate and other debt instruments	STEEL DYNAMICS INC 2.8% DUE 12-15-2024	99,925	107,509
Corporate and other debt instruments	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	845,411	1,002,200

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	PVTPL STD INDS INC DEL 4.75% 01-15-2028	\$ 199,000	\$ 210,500
Corporate and other debt instruments	CVS CAREMARK CORP 5.3 DUE 12-05-2043	241,950	270,906
Corporate and other debt instruments	YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE	99,748	118,581
Corporate and other debt instruments	PANCANADIAN PETE 7.2% DUE 11-01-2031	117,274	118,351
Corporate and other debt instruments	PERUSAHAAN 4% DUE 06-30-2050	196,566	205,259
Corporate and other debt instruments	DELTA AIR LINES 7.375% DUE 01-15-2026	111,000	114,230
Corporate and other debt instruments	PHYSICIANS RLTY L 3.95% 01-15-2028	94,936	108,827
Corporate and other debt instruments	PAC LIFE INS CO 4.3% 10-24-2067	495,683	567,500
Corporate and other debt instruments	SOUTHERN CO 4.25% DUE 07-01-2036	99,579	122,657
Corporate and other debt instruments	VEREIT OPER 2.2% DUE 06-15-2028	197,762	204,506
Corporate and other debt instruments	RECKSON OPER 4.5% DUE 12-01-2022	500,000	525,871
Corporate and other debt instruments	GENERAL ELEC CO 3.51388% DUE 12-31-2049	494,500	465,125
Corporate and other debt instruments	FEDEX CORP 4.4% DUE 01-15-2047	101,476	126,352
Corporate and other debt instruments	CF INDS INC 4.95% DUE 06-01-2043	357,750	368,250
Corporate and other debt instruments	CITIGROUP INC 5.0% 12-31-2049 REG	700,000	727,563
Corporate and other debt instruments	PVTPL SYNEOS HEALTH INC 3.625% DUE 01-15-2029 BEO	100,000	100,277
Corporate and other debt instruments	PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038	210,018	255,819
Corporate and other debt instruments	BROADCOM INC FIXED 4.15% DUE 11-15-2030	199,778	231,552
Corporate and other debt instruments	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	267,446	278,808
Corporate and other debt instruments	ENTERGY TEX INC 3.55% DUE 09-30-2049	99,177	115,356
Corporate and other debt instruments	COOPERATIEVE 5.25% DUE 05-24-2041	98,426	147,448
Corporate and other debt instruments	OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039	301,776	253,656
Corporate and other debt instruments	BANK AMER CORP FLTGT RT 2.884% DUE 10-22-2030	1,000,000	1,098,110
Corporate and other debt instruments	CONAGRA BRANDS INC 5.4% 11-01-2048	94,050	142,712
Corporate and other debt instruments	HARRIS CORP DEL 5.054% DUE 04-27-2045	100,000	138,264
Corporate and other debt instruments	NISOURCE FIN CORP 3.95% DUE 03-30-2048	99,892	122,840
Corporate and other debt instruments	WEYERHAEUSER CO 6.875% DUE 12-15-2033	125,121	143,425
Corporate and other debt instruments	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	329,940	453,845
Corporate and other debt instruments	CITIGROUP INC NT VAR RATE 12-31-2049 REG	414,400	437,000
Corporate and other debt instruments	SPRINT CORPORATION 7.25% DUE 09-15-2021	212,000	208,100
Corporate and other debt instruments	PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024	163,155	161,693
Corporate and other debt instruments	ESSEX PORTFOLIO L 3.625% DUE 05-01-2027	198,846	225,323
Corporate and other debt instruments	PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024	100,000	104,516
Corporate and other debt instruments	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	120,247	134,688
Corporate and other debt instruments	PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	200,000	213,100
Corporate and other debt instruments	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	396,632	540,922
Corporate and other debt instruments	TIME WARNER CABLE 4.5% DUE 09-15-2042	347,552	439,424
Corporate and other debt instruments	AMERICAN WTR CAP CORP 4.15% 06-01-2049	497,350	662,034
Corporate and other debt instruments	AVOLON HLDGS FDG 5.5% DUE 01-15-2026	499,615	566,461
Corporate and other debt instruments	PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	350,000	369,289
Corporate and other debt instruments	APPALACHIAN PWR CO 7% DUE 04-01-2038	275,182	307,213
Corporate and other debt instruments	ENCANA CORP 5.15 DUE 11-15-2041	99,567	94,698
Corporate and other debt instruments	CROWN CASTLE INTL 2.25% DUE 01-15-2031	199,660	207,468
Corporate and other debt instruments	SUZANO AUSTRIA 7% DUE 03-16-2047	305,526	400,128
Corporate and other debt instruments	SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026	100,140	120,910
Corporate and other debt instruments	XLIT LTD 5.5% DUE 03-31-2045	293,830	419,700
Corporate and other debt instruments	HOST HOTELS & 3.375% DUE 12-15-2029	198,436	205,707

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Corporate and other debt instruments	HARRIS CORP DEL 4.854% DUE 04-27-2035	\$ 50,000	\$ 65,354
Corporate and other debt instruments	ALEXANDRIA REAL 3.375% DUE 08-15-2031	199,718	228,844
Corporate and other debt instruments	PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	201,048	277,173
Corporate and other debt instruments	AVOLON HLDGS FDG 2.875% DUE 02-15-2025	99,881	101,967
Corporate and other debt instruments	KAISA GROUP HLDGS 11.95% GTD SNR 12/11/23 USD	517,520	531,250
Corporate and other debt instruments	AMERN TOWER CORP 2.95% DUE 01-15-2051	98,930	100,239
Corporate and other debt instruments	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	352,956	422,101
Corporate and other debt instruments	PVTPL MGM GROWTH PPTYS OPER PARTNERSHIP LP/M 3.875 DUE 02-15-2029/11-19-2020 BEO	100,000	102,250
Corporate and other debt instruments	ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	125,269	145,472
Corporate and other debt instruments	SPRINGLEAF FIN CORP 6.125% 05-15-2022	100,000	106,000
Corporate and other debt instruments	ERP OPER LTD 4.5% DUE 06-01-2045	99,622	131,840
Corporate and other debt instruments	PVTPL DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 BEO	299,647	408,544
Corporate and other debt instruments	WELLS FARGO & CO FLTG RT 3.196% DUE 06-17-2027	519,355	554,478
Corporate and other debt instruments	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	497,915	668,451
Corporate and other debt instruments	JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/ 10-30-2021 BEO	191,696	195,599
Corporate and other debt instruments	AMERN TOWER CORP 3.8% DUE 08-15-2029	315,051	348,791
Corporate and other debt instruments	BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR200000'7	218,555	256,609
Corporate and other debt instruments	NATWEST GROUP PLC 5.125%-FRN PERP GBP200000	262,890	286,547
Corporate and other debt instruments	BARCLAYS PLC 7.125%-FRN PERP GBP200000	1,149,346	1,375,290
Corporate and other debt instruments	BARCLAYS PLC 7.25%-FRN PERP GBP200000	519,330	581,296
Corporate and other debt instruments	LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049	803,500	920,000
Corporate and other debt instruments	NATWEST GROUP PLC ALT TIER I COCO 8.625% 12-31-2049	300,000	311,373
Corporate and other debt instruments	NATWEST GROUP PLC 8.625%-FRN PERP USD200000	215,900	207,582
Corporate and other debt instruments	ING GROEP N V 5.75% 12-31-2049	300,000	326,064
Corporate and other debt instruments	CHICAGO ILL 6.05% 01-01-2029 BEO TAXABLE	57,450	62,426
Corporate and other debt instruments	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	561,584	650,056
Corporate and other debt instruments	WASHINGTON ST CONVENTION CTR PUB FACS DIST 6.79% 07-01-2040 BEO TAXABLE	1,200,000	1,567,080
Corporate and other debt instruments	PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043	200,000	254,017
Corporate and other debt instruments	INTELSAT JACKSON HOLDINGS INC DIP TERM LOAN DUE 07-13-2022 BEO	5,468	5,571
		131,856,019	155,087,929
Foreign government securities	PETROBRAS GLOBAL FIN B V GLOBAL NT 5.093% 01-15-2030	201,890	216,795
Foreign government securities	PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/ 05-24-2050 BEO	297,156	304,220
Foreign government securities	PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030	312,381	314,034
Foreign government securities	ARGENTINA (REP OF) FRN SNR 04/2022 ARS1	2,014	1,181
Foreign government securities	PVTPL REPUBLIC OF PERU 6.35% 08-12-2028	162,099	175,627
Foreign government securities	PERU (REP OF) FXD 5.94% 5.94% 12/02/2029	473,738	483,159
Foreign government securities	PERU (REPUBLIC OF) 144A TBOND 6.95% 08-12-2031 REG	811,271	790,801
Foreign government securities	REPUBLIC OF PERU 6.35% 08-12-2028	69,285	70,179
Foreign government securities	PERU (REP OF) 5.4% SNR 12/08/2034 PEN1000	119,992	121,923

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Foreign government securities	REPUBLIC OF PERU 5.35% 08-12-2040	\$ 59,007	\$ 57,359
Foreign government securities	SOUTH AFRICA REP NT 4.85% DUE 09-30-2029	300,000	318,427
Foreign government securities	EMIRATE OF ABU DHABI 3.875% DUE 04-16-2050	223,780	243,800
Foreign government securities	SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	784,120	972,978
Foreign government securities	ARGENTINA REP .6% DUE 07-09-2041 REG	492,261	415,250
Foreign government securities	QATAR (STATE OF) 5.103% SNR 23/04/2048 USD	300,000	422,643
Foreign government securities	UKRAINE (REP OF) 7.75% SNR 01/09/2021 USD	104,750	103,790
Foreign government securities	STATE OF ISRAEL 4.5% DUE 04-03-2120 REG	300,000	396,714
Foreign government securities	ARGENTINA REP BD 1.0% 07-09-2029	9,515	7,573
		5,023,259	5,416,453
Interest-bearing cash	Polish zloty	50	50
Interest-bearing cash	Argentine peso	131,071	131,071
Interest-bearing cash	Australian dollar	38,404	38,404
Interest-bearing cash	Canadian dollar	60,218	60,218
Interest-bearing cash	Chinese yuan renminbi	15	15
Interest-bearing cash	Euro	134,914	134,914
Interest-bearing cash	British pound sterling	56,723	56,723
Interest-bearing cash	Hong Kong dollar	1,305	1,305
Interest-bearing cash	Japanese yen	14,410	14,410
Interest-bearing cash	Mexican peso	28	28
Interest-bearing cash	New Zealand dollar	2	2
Interest-bearing cash	Russian ruble	89	89
Interest-bearing cash	Singapore dollar	497	497
Interest-bearing cash	South African rand	16,829	16,829
Interest-bearing cash	Canadian dollar	(34,827)	(34,827)
Interest-bearing cash	Euro	(130,460)	(130,460)
Interest-bearing cash	British pound sterling	36,140	36,140
Interest-bearing cash	Japanese yen	115,974	115,974
Interest-bearing cash	Mexican peso	(-)	(-)
Interest-bearing cash	Polish zloty	(-)	(-)
Interest-bearing cash	United States dollar	2,683,383	2,683,383
Interest-bearing cash	South African rand	(4,085)	(4,085)
Interest-bearing cash	United States dollar	504,627	504,627
Interest-bearing cash	United States dollar	4,746,392	4,746,392
Interest-bearing cash	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	(60,000)	(60,000)
Interest-bearing cash	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	(7,000)	(7,000)
Interest-bearing cash	CCP DUE FROM MORGAN STANLEY CO LL C	1,712,000	1,712,000
Interest-bearing cash	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	243,000	243,000
Interest-bearing cash	CCP DUE TO/FROM MORGAN STANLEY	588,000	588,000
Interest-bearing cash	CCP RECEIVABLE FROM CSFB NEW YORK	19,000	19,000
Interest-bearing cash	Euro	(5)	(5)
Interest-bearing cash	Russian ruble	(89)	(89)
Interest-bearing cash	United States dollar	(2,128)	(2,128)
		10,864,477	10,864,477

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Mutual funds	MFO PIMCO SHORT TERM FLOATING NAV II	\$ 16,742,245	\$ 16,748,516
Mutual funds	MFO PIMCO PAPS ASSET BACKED SECURITIES	2,570,071	2,601,779
Mutual funds	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL	2,282,197	2,527,965
		21,594,513	21,878,260
Other	PUT FXO MRMDUS33 02/26/2021 USD/CNH 6.42 European 31750HH10	(2,215)	(1,772)
Other	CALL FXO MRMDUS33 02/26/2021 USD/CNH 6.66 European 31750HH28	(2,215)	(1,787)
Other	United States dollar	147,000	147,000
Other	Euro	9,874	9,874
Other	United States dollar	(20,352)	(20,352)
Other	FUT MAR 21 EURX EUR-BOBL	–	–
Other	FUT MAR 21 10 YR T-NOTES	–	–
Other	FUT MAR 21 5 YR T NOTE	–	–
Other	FUT PUT FEB 21 U.S. T-BONDS 1710	(3,132)	(2,156)
Other	FUT PUT FEB 21 U.S. T-BONDS 1690	(2,340)	(938)
Other	FUT CALL FEB 21 U.S. T-BONDS 1790	(1,970)	(375)
Other	FUT CALL FEB 21 U.S. T-BONDS 1780	(2,409)	(563)
Other	FUT CALL FEB 21 U.S. T-BONDS 1770	(616)	(297)
Other	FUT PUT FEB 21 U.S. T-BONDS 1700	(667)	(484)
Other	PUT BONDOPF CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.367187 317516RE4	(1,094)	–
Other	CME_OIS MSNYUS33 03/01/2022 BRL P 1DBZDIO / R 3.3% SWU016H54	(54)	2,207
Other	CME_OIS MSNYUS33 03/01/2022 BRL P 2.859% / R 1DBZDIO SWU017DS6	–	(1,096)
Other	CME_OIS MSNYUS33 03/01/2022 BRL P 1DBZDIO / R 3.36% SWU015O17	2,743	34,467
Other	CME_OIS MSNYUS33 03/01/2022 BRL P 2.87% / R 1DBZDIO SWU017DC1	–	(180)
Other	CME_OIS MSNYUS33 03/01/2022 BRL P 2.871% / R 1DBZDIO SWU017F05	–	(159)
Other	LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3	112	14,886
Other	LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9	–	18,080
Other	CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7	(2,395)	31,942
Other	LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWU014LS4	–	(117)
Other	LCH_IRS CSFBUS33 16/12/2025 CNY P 7DCNRR0 / R 2.605% SWU016250	–	(699)
Other	LCH_IRS CSFBUS33 16/12/2025 CNY P 7DCNRR0 / R 2.671% SWU016185	–	(261)
Other	LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4	–	(348)
Other	LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8	–	(291)

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.803% SWU0171X8	\$ –	\$ 2,162
Other	LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21	–	(244)
Other	LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.81% SWU017522	–	1,278
Other	LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.848% SWU016ZT2	–	409
Other	LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.884% SWU016YW6	–	2,451
Other	LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.65% SWU013M89	–	(309)
Other	LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7	–	(197)
Other	LCH_IRS CSFBUS33 16/12/2025 CNY P 7DCNRR0 / R 2.587% SWU016276	–	(569)
Other	LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.64% SWU013NB1	–	(438)
Other	LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.873% SWU016ZS4	–	482
Other	ICE_CD_X MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4	10,293	14,517
Other	LCH_IRS MSNYUS33 16/06/2051 EUR P 0 / R 6MEURIB SWU016T02	(2,693)	(4,193)
Other	ICE_CD_X MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7	(10,981)	(15,795)
Other	ICE_CD_X MSNYUS33 20/06/2023 SELL ITRAXX EUROPE SENIOR F SWPC0GPG0	18,833	21,489
Other	ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45	(42,071)	(24,386)
Other	ICE_CD_X MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7	72,827	78,975
Other	ICE_CDS MSNYUS33 20/06/2021 SELL LYNX II CORP 7% 2023-0 SWPC0EHS8	31,270	8,565
Other	LCH_IRS MSNYUS33 16/06/2031 EUR P -0.25% / R 6MEURIB SWU016SY9	214	154
Other	ICE_CDS MSNYUS33 20/06/2024 SELL VODAFONE GROUP PLC 1% SWPC0I1T4	940	2,577
Other	ICE_CD_X MSNYUS33 20/12/2025 SELL ITRAXX EUROPE CROSSOVE SWPC0JIX5	19,161	28,853
Other	LCH_OIS MSNYUS33 16/06/2031 GBP P 0.25% / R 1DSONIA SWU016SZ6	(1,749)	(18,585)
Other	LCH_OIS MSNYUS33 16/06/2026 GBP P 1DSONIA / R 0 SWU016SX1	385	(459)
Other	LCH_OIS MSNYUS33 16/12/2050 GBP P 1DSONIA / R 0.5% SWU012747	(50,860)	124,280
Other	LCH_OIS MSNYUS33 16/06/2051 GBP P 0.5% / R 1DSONIA SWU016T10	(41,433)	(61,152)
Other	LCH_IRS MSNYUS33 20/03/2028 JPY P 0.3% / R 6MLIBOR SWU00MO45	190	(3,020)

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	LCH_IRS MSNYUS33 20/03/2029 JPY P 0.45% / R 6MLIBOR SWU00KXL1	\$ (146)	\$ (1,866)
Other	CME_IRS CSFBUS33 20/09/2024 JPY P 1% / R 6MLIBOR SWU00AC77	(27,746)	(68,937)
Other	CME_IRS CSFBUS33 18/09/2023 JPY P 1% / R 6MLIBOR SWU003AQ3	(6,321)	(7,540)
Other	CME_IRS MSNYUS33 02/20/2030 USD P 1.64% / R 3MLIBOR SWU00ZPM5	–	(30,083)
Other	CME_IRS MSNYUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8	–	(20,761)
Other	CME_IRS MSNYUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07	–	(11,891)
Other	CME_IRS MSNYUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36	–	(15,964)
Other	CME_IRS MSNYUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5	–	(14,556)
Other	ICE_CDS MSNYUS33 06/20/2022 SELL SANTANDER INTL DEBT SA SWPC0FAA1	360	2,671
Other	ICE_CDS MSNYUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27	6,041	4,867
Other	CME_IRS MSNYUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81	–	(30,960)
Other	ICE_CDS MSNYUS33 12/20/2023 SELL FORD MOTOR COMPANY 6.5 SWPC0EOD3	18,215	8,535
Other	CME_IRS MSNYUS33 02/03/2030 USD P 1.76% / R 3MLIBOR SWU00ZBC2	–	(26,122)
Other	ICE_CDS MSNYUS33 12/20/2022 SELL FORD MOTOR CREDIT CO L SWPC0G9P8	17,766	6,710
Other	ICE_CDS MSNYUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8	824	1,252
Other	CME_IRS MSNYUS33 08/14/2029 USD P 1.97% / R 3MLIBOR SWU00VLE6	–	(533,935)
Other	ICE_CDS MSNYUS33 12/20/2022 SELL SHERWIN-WILLIAMS CO 7. SWPC0GBH3	7,681	8,008
Other	CME_IRS MSNYUS33 09/16/2029 USD P 3.1% / R 3MLIBOR SWU00WBN5	–	(427,431)
Other	CME_IRS MSNYUS33 02/25/2030 USD P 1.62% / R 3MLIBOR SWU00ZUD9	–	(29,272)
Other	CME_IRS MSNYUS33 09/17/2029 USD P 3.1% / R 3MLIBOR SWU00WCV6	–	(427,213)
Other	CME_IRS MSNYUS33 08/14/2029 USD P 3% / R 3MLIBOR SWU00VLC0	–	(979,819)
Other	ICE_CDS MSNYUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0	31,193	25,794
Other	ICE_CD X MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2	14,340	20,719
Other	ICE_CD X MSNYUS33 12/20/2025 BUY CDX.NA.HY.35 SWPC0JKD6	(55,250)	(56,872)
Other	ICE_CDS MSNYUS33 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0HWO3	1,835	7,868

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6	\$ (2,783)	\$ 1,917
Other	CME_IRS MSNYUS33 03/03/2030 USD P 1.465% / R 3MLIBOR SWU010923	–	(35,063)
Other	ICE_CDS MSNYUS33 12/20/2022 SELL BRK 1.55 06/09/18 SWPC0GA50	3,903	3,439
Other	CME_IRS MSNYUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1	–	(958)
Other	CME_IRS MSNYUS33 17/12/2025 ZAR P 3MJIBAR / R 4.847% SWU017BD1	111	4,900
Other	CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9	4,229	31,038
Other	CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175445G5	(384)	(2)
Other	CALL SWO_CD_X DEUTGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31754R9H8	(639)	(54)
Other	CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 3175409F1	(388)	(15)
Other	CALL SWO_CD_X BARCGB33 17/03/2021 ITRAXX EUROPE SERIES 3 3175329G6	(558)	(532)
Other	CALL SWO_CD_X BOFAUS6S 17/03/2021 ITRAXX EUROPE SERIES 3 3175539D9	(292)	(266)
Other	CALL SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 3175819A6	(799)	(797)
Other	PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220	(80)	(97)
Other	PUT SWO EUR CHASUS33 P 0 / R 6MEURIB 317U178X6 15/03/2023	18,625	17,058
Other	PUT SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175659G6	(250)	(230)
Other	PUT SWO_CD_X DEUTGB2L 17/02/2021 ITRAXX EUROPE SERIES 3 3175129F0	(327)	(344)
Other	PUT SWO_CD_X BOFAUS6S 21/01/2021 ITRAXX EUROPE SERIES 3 3175219A2	(711)	(569)
Other	PUT SWO EUR CHASUS33 P -0.175% / R 6MEURIB 317U179X5 15/03/2023	(13,890)	(14,360)
Other	CALL SWO_CD_X BARCGB33 17/02/2021 ITRAXX EUROPE SERIES 3 3175659H4	(522)	(315)
Other	CALL SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175409U8	(372)	(15)
Other	CALL SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175329R2	(557)	(52)
Other	CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175319G8	(444)	(449)
Other	CALL SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175468A0	(712)	(64)
Other	PUT SWO EUR CHASUS33 P -0.175% / R 6MEURIB 317U179X5 15/03/2023	(18,266)	(16,812)
Other	CALL SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459E3	(324)	(297)

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	CALL SWO_CD_X GSILGB2X 17/02/2021 ITRAXX EUROPE SERIES 3 3175339Y5	\$ (534)	\$ (271)
Other	PUT SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 3175PPGG3	(335)	(399)
Other	PUT SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175659G6	(277)	(230)
Other	PUT SWO_CD_X GSILGB2X 17/02/2021 ITRAXX EUROPE SERIES 3 31754A9F9	(356)	(344)
Other	PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220	(219)	(195)
Other	CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175646G2	(622)	(418)
Other	CALL SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17	(387)	(449)
Other	CALL SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 3175319G8	(433)	(449)
Other	PUT SWO EUR BNPAFRPP P 0 / R 6MEURIB 317U141X0 15/03/2023	14,219	13,860
Other	CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31758AFE1	(721)	(54)
Other	PUT SWO EUR BNPAFRPP P 0 / R 6MEURIB 317U141X0 15/03/2023	17,368	15,992
Other	CALL SWO_CD_X DEUTGB2L 17/02/2021 ITRAXX EUROPE SERIES 3 3175KAFK3	(594)	(271)
Other	CALL SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 3175409U8	(388)	(15)
Other	PUT SWO EUR CHASUS33 P 0 / R 6MEURIB 317U178X6 15/03/2023	14,444	14,926
Other	PUT SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6	(311)	(230)
Other	CALL SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5	(367)	(340)
Other	CALL SWO_CD_X BNPAFRPP 17/02/2021 ITRAXX EUROPE SERIES 3 317545GR6	(483)	(315)
Other	CALL SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17	(384)	(449)
Other	PUT SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6	(316)	(230)
Other	CALL SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5	(380)	(340)
Other	PUT SWO EUR BNPAFRPP P -0.175% / R 6MEURIB 317U142X9 15/03/2023	(13,503)	(13,310)
Other	PUT SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 317567220	(85)	(97)
Other	PUT SWO EUR BNPAFRPP P 0 / R 6MEURIB 317U141X0 15/03/2023	19,640	18,125
Other	CALL SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317561GG7	(478)	(385)
Other	PUT SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 317566GG6	(314)	(230)

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	CALL SWO_CD_X GSILGB2X 20/01/2021 ITRAXX EUROPE SERIES 3 31754D4F8	\$ (234)	\$ –
Other	PUT SWO_CD_X BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 317545TH4	(243)	(195)
Other	CALL SWO_CD_X CHASGB2L 20/01/2021 ITRAXX EUROPE SERIES 3 31758A9E8	(816)	(44)
Other	CALL SWO_CD_X BNPAFRPP 17/03/2021 ITRAXX EUROPE SERIES 3 31755DE17	(397)	(449)
Other	PUT SWO EUR BNPAFRPP P -0.175% / R 6MEURIB 317U142X9 15/03/2023	(17,124)	(15,761)
Other	PUT SWO_CD_X GSILGB2X 17/03/2021 ITRAXX EUROPE SERIES 3 31755FA65	(344)	(499)
Other	CALL SWO_CD_X BNPAFRPP 21/04/2021 ITRAXX EUROPE SERIES 3 317545VF5	(588)	(680)
Other	CALL SWO_CD_X BARCGB33 21/04/2021 ITRAXX EUROPE SERIES 3 3175459D5	(658)	(680)
Other	PUT SWO_CD_X BNPAFRPP 20/01/2021 ITRAXX EUROPE SERIES 3 31754A5F3	(451)	(550)
Other	PUT SWO EUR BNPAFRPP P -0.175% / R 6MEURIB 317U142X9 15/03/2023	(19,085)	(17,863)
Other	CALL SWO_CD_X BOFAUS6S 20/01/2021 ITRAXX EUROPE SERIES 3 3175419G7	(2,101)	(194)
Other	CALL SWO_CD_X BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876	(1,963)	(123)
Other	PUT SWO USD MSCSUS33 P 1.45% / R 3MLIBOR 317U096X5 01/15/2021	(2,790)	(2,814)
Other	CALL SWO_CD_X BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM624	(260)	(171)
Other	CALL SWO_CD_X GSILGB2X 03/17/2021 CDX.NA.IG.35 3175JL100	(128)	(80)
Other	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.83% 317U124X1 01/22/2021	(2,026)	(938)
Other	CALL SWO_CD_X BNPAFRPP 01/20/2021 CDX.NA.HY.35 3175JL035	(725)	(67)
Other	CALL SWO_CD_X BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708	–	–
Other	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.11% 317U097X4 01/15/2021	(2,790)	(83)
Other	CALL SWO_CD_X DEUTGB2L 02/17/2021 CDX.NA.IG.35 3175EL998	(244)	(69)
Other	CALL SWO_CD_X BNPAFRPP 01/20/2021 CDX.NA.IG.35 3175EL733	(261)	(22)
Other	CALL SWO_CD_X MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM491	(540)	(318)
Other	CALL SWO_CD_X BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708	(820)	(352)
Other	CALL SWO_CD_X DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM632	(116)	(85)
Other	CALL SWO_CD_X GSILGB2X 01/20/2021 CDX.NA.IG.33 3175JF418	(140)	(2)

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	CALL SWO_CD_X CSFPGB2L 03/17/2021 CDX.NA.IG.35 3175EM517	\$ (770)	\$ (398)
Other	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.27% 317U129X6 01/07/2021	(2,490)	(298)
Other	PUT SWO_CD_X MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM442	(215)	(192)
Other	CALL SWO_CD_X BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM384	(410)	(318)
Other	CALL SWO_CD_X BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL527	(364)	(22)
Other	CALL SWO_CD_X CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL964	(264)	(69)
Other	CALL SWO_CD_X BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175DA415	(850)	(65)
Other	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.224% 317U196X4 01/14/2021	(2,385)	(478)
Other	PUT SWO USD GSCMUS33 P 1.07% / R 3MLIBOR 317U123X2 01/22/2021	(2,026)	(733)
Other	PUT SWO USD MSCSUS33 P 1.58% / R 3MLIBOR 317U214X2 01/11/2021	(1,000)	(227)
Other	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.28% 317U215X1 01/11/2021	(1,000)	(508)
Other	CALL SWO_CD_X DEUTGB2L 01/20/2021 CDX.NA.IG.35 3175JJ055	(305)	(24)
Other	CALL SWO_CD_X CHASUS33 16DEC2020 CDX.NA.IG.34 3175DA084	(290)	(31)
Other	CALL SWO_CD_X MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM459	(400)	(202)
Other	PUT SWO USD CHASUS33 P 1.46% / R 3MLIBOR European 317U047X5 01/19/2021	(3,450)	(3,059)
Other	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.165% 317U184X8 01/11/2021	(3,725)	(158)
Other	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.21% 317U108X1 01/04/2021	(1,856)	(9)
Other	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.131% European 317U033X1 01/19/2021	(3,375)	(232)
Other	PUT SWO USD MSCSUS33 P 1.51% / R 3MLIBOR 317U107X2 01/04/2021	(1,856)	(197)
Other	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR 317U128X7 01/07/2021	(2,490)	(150)
Other	PUT SWO USD DEUTGB2L P 1.598% / R 3MLIBOR 317U143X8 01/11/2021	(2,550)	(248)
Other	PUT SWO USD CITIUS33 P 1.524% / R 3MLIBOR 317U195X5 01/14/2021	(2,385)	(1,157)
Other	CALL SWO_CD_X MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM566	(500)	(279)
Other	PUT SWO USD MSCSUS33 P 1.485% / R 3MLIBOR 317U183X9 01/11/2021	(3,725)	(2,389)
Other	CALL SWO_CD_X BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290	(1,870)	(87)

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM640	\$ (115)	\$ (85)
Other	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.1% European 317U048X4 01/19/2021	(3,450)	(144)
Other	CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.33 3175JF970	(350)	(57)
Other	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.298% 317U144X7 01/11/2021	(2,550)	(998)
Other	CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.35 3175DA613	(230)	(31)
Other	CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL881	(486)	(49)
Other	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL857	(306)	(19)
Other	PUT SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM376	(190)	(151)
Other	PUT SWO USD MSCSUS33 P 1.491% / R 3MLIBOR European 317U031X3 01/19/2021	(3,375)	(2,301)
Other	LCH_RPI MSNYUS33 15/10/2046 GBP P RPI / R 3.585% SWU09GJ52	–	46,481
Other	CDX CSFPGB2L 10/17/2057 SELL CMBX.NA.AAA.8 SWPC0ASZ8	(44,330)	10,902
Other	CDX CHASUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCCDX75	9,186	4,774
Other	CDS BNPAGB22 06/20/2022 SELL PETROLEOS MEXICANOS 6. SWPC0FGA5	(7,960)	(3,206)
Other	CDS MSLNGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4	(1,796)	8,757
Other	CDS BOFAUS6S 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HEQ8	(1,299)	946
Other	CDS CHASUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPC0HYA1	(3,229)	3,644
Other	CDS CITIUS33 06/20/2023 SELL PETROBRAS INTL FIN CO SWPC0H4V8	(52,365)	2,137
Other	CDS BNPAFRPP 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IJN8	1,483	2,673
Other	CDX GSILGB2X 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0C1D2	(7,582)	2,687
Other	CDX CITIUS33 12/20/2021 SELL CDX.NA.HY.27 SWPCCDX67	–	9,549
Other	CDX CHASUS33 12/20/2023 SELL CDX.NA.HY.31 SWPC1HH01	12,612	10,437
Other	CDS CSFPGB2L 12/20/2024 SELL ITALY GOV'T INT BOND 6 SWPC0ITI8	1,777	7,155
Other	CDS GSILGB2X 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HGQ6	(4,659)	5,679
Other	CDX MSCSUS33 10/17/2057 SELL CMBX.NA.AAA.8 SWPC0B7L0	(75,120)	15,747
Other	CDX MSCSUS33 11/17/2059 SELL CMBX.NA.AAA.10 SWPC0FLY7	(2,953)	1,298
Other	CDS BARCGB22 12/20/2024 SELL TENCENT HOLDINGS LTD 3 SWPC0IL54	1,079	2,638

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Other	CDX CHASUS33 12/20/2022 SELL CDX.NA.HY.29 SWPCDX027	\$ 16,219	\$ 8,517
Other	CDS CHASUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HF79	(25,920)	22,715
Other	CDX MSLNGB2X 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0C0C5	(40,414)	13,437
Other	CDS BARCGB33 06/20/2022 SELL ONEMAIN FINANCE CORP 7 SWPC0FVW0	9,447	6,004
Other	CDS GSILGB2X 12/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0IU70	(3,785)	(2,687)
Other	CDS CITIUS33 06/20/2023 SELL PETROLEOS MEXICANOS 6. SWPC0H0A8	(29,484)	(19,297)
Other	CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49	(3,531)	2,869
Other	CDS CITIUS33 06/20/2024 SELL UNITED MEXICAN STATES SWPC0HWY1	(4,827)	5,465
Other	CDS GSILGB2X 12/20/2024 SELL SINOPEC GRP DEV 2018 3 SWPC0IPZ4	1,827	2,682
Other	CDS GSILGB2X 06/20/2023 SELL PETROLEOS MEXICANOS 6. SWPC0H5H8	(66,746)	(27,016)
Other	CDS BNPAGB22 12/20/2024 SELL ITALY GOV'T INT BOND 6 SWPC0IT07	1,450	5,366
Other	CDX CSFPGB2L 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0CLY4	(7,550)	2,687
Other	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3	(816)	1,751
Other	CDX BNPAFRPP 12/20/2023 SELL CDX.NA.HY.31 SWPCNC790	12,428	10,437
Other	CDX CITIUS33 11/17/2059 SELL CMBX.NA.AAA.10 SWPC0FR39	(2,835)	1,298
Other	CDS NGFPUS33 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPC0IR33	645	9,591
Other	CDS BARCGB22 12/20/2024 SELL ALIBABA GROUP HOLDING SWPC0IL21	1,298	2,673
Other	CDX MSCSUS33 12/20/2023 SELL CDX.NA.HY.31 SWPCDX043	12,436	10,437
Other	CDX CSFPGB2L 10/17/2057 SELL CMBX.NA.AAA.8 SWPC0AT04	(46,368)	10,902
Other	CDS BARCGB22 06/20/2023 SELL PETROLEOS MEXICANOS 6. SWPC0H5F2	(46,875)	(30,870)
		(342,862)	(2,070,574)
Preferred stocks	COBANK ACB FXD/FLTG SER H NON- CUMULATIVEPERPETUAL PFD	200,000	222,000
Preferred stocks	VEREIT INC PFD SER F	44,304	51,381
		244,304	273,381

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

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
U.S. government securities	US TREAS BD STRIPPED PRIN PMT 05-15-2043REG	\$ 1,506,336	\$ 2,311,884
U.S. government securities	UNITED STATES TREAS BDS 2.25% 08-15-2049	10,954,890	12,579,399
U.S. government securities	UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	2,485,955	3,941,352
U.S. government securities	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	2,737,480	2,734,706
U.S. government securities	UNITED STATES TREAS BD STRIPPED PRIN PMT 05-15-2045	2,062,060	3,490,651
U.S. government securities	US TREASURY N/B 1.5% DUE 02-15-2030 REG	5,431,319	5,336,197
U.S. government securities	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	2,041,274	2,009,863
U.S. government securities	US TREASURY N/B 2% DUE 02-15-2050 REG	3,111,410	2,932,453
U.S. government securities	FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-15-2051	–	–
U.S. government securities	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	4,400,156	4,404,258
U.S. government securities	FNMA POOL #FM4129 4% 09-01-2050 BEO	1,870,281	1,866,605
U.S. government securities	FNMA POOL #MA3803 3.5% 10-01-2049 BEO	11,202,444	11,218,711
U.S. government securities	FEDERAL NATIONAL MORTGAGE ASSOC 0% 03-15-2051	206,414	207,078
U.S. government securities	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH	1,675,500	1,681,439
U.S. government securities	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	5,289,844	5,292,383
U.S. government securities	UNITED STATES TREAS BONDS 1.0% 02-15-2049	565,583	713,594
U.S. government securities	UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026	165,967	183,461
U.S. government securities	UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028	287,695	335,109
		55,994,608	61,239,143
		<u>\$238,152,218</u>	<u>\$265,606,968</u>

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Schedule H, Line 4j – Schedule of Reportable Transactions

Year Ended December 31, 2020

Identity of Party Involved	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (i) – A single transaction in excess of 5% of the fair value of plan assets					
COMMIT TO PUR FNMA SF MTG	\$ 16,503,506	\$ –	\$ 16,503,506	\$ 16,503,506	\$ –
COMMIT TO PUR FNMA SF MTG	11,433,984	–	11,433,984	11,433,984	–
COMMIT TO PUR FNMA SF MTG	11,367,813	–	11,367,813	11,367,813	–
COMMIT TO PUR FNMA SF MTG	–	16,507,167	16,507,167	16,507,167	–
COMMIT TO PUR FNMA SF MTG	–	11,433,984	(11,359,628)	11,433,984	74,356
COMMIT TO PUR FNMA SF MTG	–	11,214,844	11,214,844	11,214,844	–
COMMIT TO PUR FNMA SF MTG	15,792,188	–	15,792,188	15,792,188	–
COMMIT TO PUR FNMA SF MTG	15,803,906	–	15,803,906	15,803,906	–
COMMIT TO PUR FNMA SF MTG	15,825,000	–	15,825,000	15,825,000	–
COMMIT TO PUR FNMA SF MTG	15,832,031	–	15,832,031	15,832,031	–
COMMIT TO PUR FNMA SF MTG	15,834,375	–	15,834,375	15,834,375	–
COMMIT TO PUR FNMA SF MTG	15,848,438	–	15,848,438	15,848,438	–
COMMIT TO PUR FNMA SF MTG	15,850,781	–	15,850,781	15,850,781	–
COMMIT TO PUR FNMA SF MTG	15,905,553	–	15,905,553	15,905,553	–
COMMIT TO PUR FNMA SF MTG	16,487,642	–	16,487,642	16,487,642	–
COMMIT TO PUR FNMA SF MTG	–	16,507,167	16,019,636	16,507,167	487,531
COMMIT TO PUR FNMA SF MTG	–	16,487,642	16,487,642	16,487,642	–
COMMIT TO PUR FNMA SF MTG	–	15,798,047	15,848,642	15,798,047	(50,595)
COMMIT TO PUR FNMA SF MTG	–	15,849,609	15,848,437	15,849,609	1,172
COMMIT TO PUR FNMA SF MTG	–	15,813,281	15,833,538	15,813,281	(20,257)
COMMIT TO PUR FNMA SF MTG	–	15,819,727	15,830,729	15,819,727	(11,002)

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Schedule H, Line 4j – Schedule of Reportable Transactions (continued)

Identity of Party Involved	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (i) – A single transaction in excess of 5% of the fair value of plan assets (continued)					
COMMIT TO PUR FNMA SF MTG	\$ –	\$ 15,825,000	\$ 15,825,000	\$ 15,825,000	\$ –
COMMIT TO PUR FNMA SF MTG	–	15,820,312	15,801,844	15,820,312	18,468
COMMIT TO PUR FNMA SF MTG	–	15,801,563	15,792,374	15,801,563	9,189
Category (iii) – A series of transactions in excess of 5% of the fair value of plan assets					
COMMIT TO PUR FNMA SF MTG	\$ 220,210,614	\$ –	\$ 220,210,614	\$ 220,210,614	\$ –
Barclays Bank PLC REV REPO	181,000,000	–	181,000,000	181,000,000	–
U.S. Treasury Note	162,851,251	–	162,851,251	162,851,251	–
U.S. Treasury Bond	34,636,191	–	34,636,191	34,636,191	–
Dreyfus Govt Securities CM 227	18,215,371	–	18,215,371	18,215,371	–
COMMIT TO PUR FNMA SF MTG	–	266,518,782	265,807,527	266,518,782	711,255
Barclays Bank PLC REV REPO	–	181,000,000	181,000,000	181,000,000	–
U.S. Treasury Note	–	163,417,234	162,815,801	163,417,234	601,433
U.S. Treasury Bond	–	31,672,471	31,223,947	31,672,471	448,524
Dreyfus Govt Securities CM 227	–	17,822,152	17,822,152	17,822,152	–
BNP Paribas	–	18,800,000	18,800,000	18,800,000	–
PIMCO FDS	–	14,100,000	14,115,915	14,100,000	(15,915)
COMMIT TO PUR FNMA SF MTG	335,599,606	–	335,599,606	335,599,606	–
U.S. TREASURY BOND	24,297,950	–	24,297,950	24,297,950	–
MFO PIMCO SHORT TERM FLOATING NAV II	31,655,997	–	31,655,997	31,655,997	–

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Schedule H, Line 4j – Schedule of Reportable Transactions (continued)

Identity of Party Involved	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (iii) – A series of transactions in excess of 5% of the fair value of plan assets (continued)					
COMMIT TO PUR FNMA SF MTG	\$ –	\$ 311,465,591	\$ 310,139,692	\$ 311,465,591	\$ 1,325,899
MFO PIMCO SHORT TERM FLOATING NAV II	–	39,500,000	39,477,396	39,500,000	22,604
U.S. TREASURY BOND	–	24,407,038	23,656,050	24,407,038	750,988

There were no category (ii) or (iv) reportable transactions during 2020.

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SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2020

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	46	7	0	0	0	0	0	0	0	53
	-	2,482	-	-	-	-	-	-	-	-	2,948
30-34	2	121	44	7	0	0	0	0	0	0	174
	-	4,397	10,542	-	-	-	-	-	-	-	6,558
35-39	1	129	103	32	4	0	0	0	0	0	269
	-	5,016	14,946	25,751	-	-	-	-	-	-	11,649
40-44	5	95	97	60	30	2	0	0	0	0	289
	-	4,780	16,861	38,558	44,757	-	-	-	-	-	20,467
45-49	4	91	125	99	57	16	4	0	0	0	396
	-	5,675	19,243	42,800	62,458	-	-	-	-	-	30,734
50-54	4	82	95	87	54	44	26	10	1	0	403
	-	5,424	17,592	40,581	61,120	79,142	106,687	-	-	-	40,834
55-59	0	55	77	59	41	43	35	24	5	0	339
	-	8,866	16,567	44,759	67,363	75,701	112,147	143,679	-	-	54,673
60-64	1	45	59	40	43	21	27	25	35	5	301
	-	6,720	16,730	38,020	67,159	86,258	122,443	137,750	165,231	-	69,674
65-69	3	19	36	23	3	8	8	7	7	10	124
	-	-	18,325	45,039	-	-	-	-	-	-	63,717
70 & over	0	4	8	2	0	3	2	1	2	2	24
	-	-	-	-	-	-	-	-	-	-	70,152
Total	20	687	651	409	232	137	102	67	50	17	2,372
	16,378	5,271	16,561	39,836	61,353	78,327	112,904	137,608	163,747	-	37,126

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

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Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

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

Interest rates

	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	3.64%	2.79%
■ Second segment rate	5.21%	3.92%
■ Third segment rate	5.94%	4.38%
■ Effective interest rate	5.28%	3.99%

Annual rates of increase

- Cash balance interest crediting rate, later retirement increases – based on 30-year treasury rate
 - 2020 (actual) 2.19%
 - 2021 1.50%
 - 2022-2026 3.50%
 - 2027-2031 4.00%
 - 2032+ 4.50%
- IRS 417e(3) applicable interest rates Funding interest rates reflecting corridors
- 30 year treasury rate
 - 2020-2021 1.50%
 - 2022-2026 3.50%
 - 2027-2031 4.00%
 - 2032+ 4.50%

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Administrative expenses

An estimate of current year's expenses excluding PBGC premiums provided by CommonSpirit Health, plus an estimate of the current year's PBGC premiums. For 2020, the administrative expenses are \$630,000.

Demographic Assumptions

Mortality – Health and Disabled

Separate rates for non-annuitants (based on RP-2014 “Employees” table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2018) and annuitants (based on RP-2014 “Healthy Annuitants” table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2018).

IRS 417(e)(3)applicable mortality assumption

417(e) applicable mortality for the current year

Withdrawal

Representative rates varying by age are shown below:

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

Disability incidence

None assumed.

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Retirement

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

Age	Percentage
Under 55	0%
55-59	8%
60-61	10%
62-64	13%
65-69	20%
70 and above	100%

Benefit commencement date:

- Future vested deferred Immediate
- Current vested deferred Immediate in the year of termination and age 60 thereafter
- Retirement benefit Upon termination of employment

Form of payment

	Lump Sum	Single life
Non-grandfathered	97%	3%
Grandfathered	88%	12%

Percent married

100% of eligible male and female participants are assumed to be married.

Spouse age

For male participants, wife is assumed to be three years younger. For female participants, husband is assumed to be two years older.

Covered pay

N/A

Timing of benefit payments

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

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Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits.
Target normal cost	Present value of the benefit expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year.
Actuarial value of assets for determining minimum required contributions	The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.
Benefits not valued	Willis Towers Watson has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any other significant benefits required to be valued that were not.
Change in assumptions since prior valuation	<ul style="list-style-type: none">■ The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC 430.■ The base mortality table used to calculate the funding target and target normal cost was updated as required by IRC 430. In addition, the projection scale was updated to include one additional year of projected mortality improvement, as required by IRC 430.■ The assumed plan-related expenses added to the target normal cost were changed to better reflect anticipated experience.■ The mortality used for lump sum conversion was updated to the applicable mortality table under 417(e)(3) provided in IRS Notice 2017-60.■ The 417(e)(e)(3) interest rates used for lump sum/annuity conversion were updated to the funding interest rates reflecting corridors for the current year.■ The 30-Year Treasury rate assumption through 2021 was lowered from 3.00% to 1.50% with the remaining select and ultimate rates remaining the same as the prior year. This update was made to better reflect the expectations of CommonSpirit Health. Related to this change, the interest

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crediting rate for 2021 was also lowered from 3.00% to 1.50%.

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Data Sources

CommonSpirit Health, through its third party administrator, furnished participant data as of January 1, 2020. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date.

Willis Towers Watson is not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations. The following assumptions for unavailable data were approved by CommonSpirit Health and reflected in the data:

Missing date of birth	Participants who are missing their date of birth were assigned an average age based on the participant's status. Beneficiaries who are missing their date of birth were assigned the participant's date of birth plus 3 years for male participants and minus 2 years for female participants, when the participant's date of birth was available
Missing sex code	A female sex code is assigned to a participant and a male sex code is assigned to a beneficiary when their sex code is unavailable. For those participants missing their beneficiary's sex code and have a joint and survivor form of payment, the beneficiary is assigned a sex code opposite of the participant's sex code.
Missing account balance	Participants missing their cash balance benefit had their benefit from the prior year increased by the 2019 interest crediting rate. Participants with a missing cash balance in the prior year are assigned an average amount at 1/1/2020 (\$37,126 for actives, \$33,166 for deferred beneficiaries, and \$22,898 for deferred original participants).
Missing benefit amounts	Participants with missing monthly accrued benefit amounts are assigned an average amount (\$1,049 for in pay original participants).

Plan Name:	St. Luke's Health System Retirement Plan
EIN / PN:	76-0536232 / 001
Plan Sponsor:	CHI St. Luke's Health
Valuation Date:	January 1, 2020

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Cash Balance Interest crediting rate; late retirement increases	The plan credits interest to cash balance accounts the annual yield on 30-year Treasury securities, with a minimum rate of 1.50%. A select and ultimate rate best matches future expectations for the plan. Therefore, the rate through 2021 will be 1.50%, the rate from 2022 through 2026 will be 3.50%, the rate from 2027 through 2031 will be 4.00% and the rate in 2032 and beyond will be 4.50%. For the valuation year, the actual interest crediting rate is used. After examining historical variability in this rate, we believe that the selected assumption does not significantly conflict with what would be reasonable based on a combination of market conditions at the measurement date and future expectations consistent with other economic assumptions used, other than the discount rate.
417(e)(3) applicable interest rate	This conversion rate is based on the Annual Applicable Interest Rate. The assumption is equal to the segment rates as noted above under 'Discount rate' since 417(e)(3) assumptions for funding purposes are prescribed by IRC §430 and related regulations.
Plan-related expenses	Administrative expenses are estimated by determining the expenses for the coming year.

Plan Name:	St. Luke's Health System Retirement Plan
EIN / PN:	76-0536232 / 001
Plan Sponsor:	CHI St. Luke's Health
Valuation Date:	January 1, 2020

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Demographic Assumptions

Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	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.
Retirement	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.
Form of Payment	The percentage of participants assumed to take lump sums vs. annuities is based on Mercer's experience study, with consideration of whether any conditions have changed that would be expected to produce different results in the future.
Benefit commencement date for deferred benefits	Deferred vested participants' benefit commencement assumption is based on Mercer's experience study. Annual consideration is given to whether conditions have changed that would be expected to produce different commencement ages in the future.

Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are "prescribed methods set by law", as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
------------------------	--

Plan Name:	St. Luke's Health System Retirement Plan
EIN / PN:	76-0536232 / 001
Plan Sponsor:	CHI St. Luke's Health
Valuation Date:	January 1, 2020

See

Audited Financial Statements

For

Schedule of Reportable Transactions

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment 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

2020**This Form is Open to Public
Inspection**

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

▶ **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.

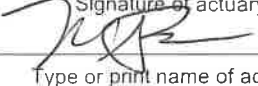
A Name of plan ST. LUKE'S HEALTH SYSTEM RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF CHI ST. LUKE'S HEALTH	D Employer Identification Number (EIN) 76-0536232
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2020</u>			
2 Assets:			
a Market value	2a	251,573,458	
b Actuarial value	2b	251,573,458	
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	173	23,361,205	23,361,205
b For terminated vested participants	1,977	49,426,067	49,426,067
c For active participants	2,372	105,104,096	105,912,233
d Total	4,522	177,891,368	178,699,505
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	5.28%	
6 Target normal cost	6	630,000	

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		<u>12/11/21</u>
MICHAEL S ERAZMUS	Signature of actuary	Date
		2006431
	Type or print name of actuary	
WILLIS TOWERS WATSON US LLC		Most recent enrollment number
		312-525-2500
	Firm name	Telephone number (including area code)
233 SOUTH WACKER DRIVE		
SUITE 1800		
Chicago IL 60606		
	Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.****Schedule SB (Form 5500) 2020
v. 200204**

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	26,325,904	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)	26,325,904	0
10 Interest on line 9 using prior year's actual return of <u>16.25%</u>	4,277,959	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		2,803,999
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.44%</u>		152,538
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		2,956,537
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	30,603,863	0

14	Funding target attainment percentage.....	14	123.65%
15	Adjusted funding target attainment percentage.....	15	140.78%
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	122.50%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

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	
01/30/2020	416,667	0				
02/26/2020	416,667	0				
03/30/2020	416,667	0				
			Totals ►	18(b)	1,250,001	18(c)
						0

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	1,239,748

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:

Equity: Shown 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: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 %
			☐ 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	630,000										
b Excess assets, if applicable, but not greater than line 31a	31b	630,000										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td>0</td> <td>0</td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment	0	0	b Waiver amortization installment	0	0
	Outstanding Balance	Installment										
a Net shortfall amortization installment	0	0										
b Waiver amortization installment	0	0										
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33											
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0										
	Carryover balance	Prefunding balance	Total balance									
35 Balances elected for use to offset funding requirement	0	0	0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	1,239,748										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	1,239,748										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years	40	0										

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	CHI St. Luke's Health
EIN/PN	76-0536232 / 001
Plan Name	St. Luke's Health System Retirement Plan
Valuation Date	January 1, 2020
Enrolled Actuary	Michael S Erazmus
Enrollment Number	20-06431

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2020

The average retirement age for Line 22 was calculated by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table.

x	q_x^r	l_x	${}_{x-55}p_{55} = l_x / l_{55}$	$q_x^r * l_x / l_{55}$	$x * q_x^r * l_x / l_{55}$
<55	0.000	1,000,000	1.000000	0.000000	0.000000
55	0.08	1,000,000	1.000000	0.080000	4.400000
56	0.08	920,000	0.920000	0.073600	4.121600
57	0.08	846,400	0.846400	0.067712	3.859584
58	0.08	778,688	0.778688	0.062295	3.613112
59	0.08	716,393	0.716393	0.057311	3.381375
60	0.10	659,082	0.659082	0.065908	3.954489
61	0.10	593,173	0.593173	0.059317	3.618358
62	0.13	533,856	0.533856	0.069401	4.302880
63	0.13	464,455	0.464455	0.060379	3.803884
64	0.13	404,076	0.404076	0.052530	3.361909
65	0.20	351,546	0.351546	0.070309	4.570095
66	0.20	281,237	0.281237	0.056247	3.712324
67	0.20	224,989	0.224989	0.044998	3.014857
68	0.20	179,991	0.179991	0.035998	2.447884
69	0.20	143,993	0.143993	0.028799	1.987106
70	1.00	115,195	0.115195	0.115195	8.063617

Average age at retirement 62.213073

Rounded for Schedule SB item 22 62

Plan Name: St. Luke's Health System Retirement Plan
 EIN / PN: 76-0536232 / 001
 Plan Sponsor: CHI St. Luke's Health
 Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

Effective date	The plan was originally effective on May 1, 1962. The plan was most recently restated on January 1, 2013 and most recently amended on March 9, 2020.
Plan year	January 1 to December 31
Status of the plan	Participation was frozen as of October 1, 2015 and benefit accruals were frozen as of December 31, 2015.
Participation date	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.
Vesting service	One year of service is granted for each plan year beginning on or after October 1, 1989 in which the participant has 1,000 or more hours of service. Prior to October 1, 1989, service was granted under the terms of the plan then in effect. In the case of the short plan year (October 1, 2015 – December 31, 2015), one year's vesting service is granted if the participant worked at least one hour during this period. Actively employed participants on December 31, 2017 were fully vested.

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
Service for salary credit determination	One year of service is granted for each plan year in which the participant worked at least 1,000 hours. In the case of the short

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plan year (October 1, 2015 – December 31, 2015), 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 (e.g. PRN) after September 30, 2011 are excluded.

Cash balance account

A bookkeeping account corresponding to each member, reflecting the amount of the employer's obligation to the member at any given time.

Initial account balance

The actuarial equivalent of the accrued benefit as of October 1, 1998. Only participants as of October 1, 1998 have an initial account balance.

Contribution credits

A participant's cash balance account will be credited each plan year with an annual contribution credit equal to a percentage of the participant's pensionable earnings. Such percentage to be determined from the table below:

Years of salary credit	Percentage
0 to 4	3.5%
5 to 9	4.0%
10 to 14	4.5%
15 to 19	5.0%
20 to 24	5.5%
25 or more	6.0%

Supplemental employees receive no contribution credits. No contribution credits are given after December 31, 2015.

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

Base pay including any pre-tax Sections 125, 401(k), 408(k), 403(b), and 457(f) contributions

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.

Grandfathered participants receive at a minimum the benefit described in the "Grandfathered benefit" section.

Plan Name: St. Luke's Health System Retirement Plan
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Valuation Date: January 1, 2020

SCHEDULE SB ATTACHMENTS

Grandfathered benefits

- Eligibility

A participant who was actively employed continuously with at least five years vesting service on October 1, 1998
- 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.
- Credited 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 $\frac{3}{4}$ of a year of service.

After April 30, 1982, one year of service is granted for each plan year in which the participant has 2,000 or more hours of service; $\frac{3}{4}$ of a year of service if the participant had less than 2,000 but more than 1,500 hours of service; and $\frac{1}{2}$ of a year of service if the participant had less than 1,500 but more than 1,000 hours of service.

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) $\frac{1}{12}$ of one year of service for each month from May 1, 1988 to September 30, 1988, during which the member had completed one (1) hour of service, plus
 - (iii) Vesting service for the year October 1, 1988 to September 30, 1989 (where 1 year of Vesting service was earned if the member had 1,000 hours of service.)

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(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.

- Plan compensation

Total pay, including overtime premium, shift differential, call pay, etc.

No compensation earned after September 30, 2011 will be reflected in the grandfathered benefit.
- Monthly plan compensation

The monthly average of the highest five consecutive years of plan compensation, 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, 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 earnings 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

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0.5 % of Final average earnings 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.

The grandfathered benefit is frozen as of September 30, 2011.

Eligibility for Benefits

Normal retirement	Later of age 65 or completion of 5 years of plan participation
Early retirement	Attainment of age 55 and 10 years of vesting service
Late retirement	Separation from service after normal retirement
Deferred vested grandfathered benefit	Completion of three years of vesting service
Disability	Total and permanent disability
Preretirement death benefit	Completion of three years of vesting service

Benefits Paid Upon the Following Events

Normal retirement	The accrued benefit
Early retirement	<p>The greater of (a) and (b):</p> <p>(a) The actuarial equivalent of the Part A(ii) cash balance account</p> <p>(b) The greater of the Part A(i) benefit reduced by 4% for each of the first 10 years by which early retirement precedes normal retirement, and reduced actuarially thereafter; and the actuarial equivalent of the Part A(ii) benefit</p> <p>plus,</p> <p>the actuarial equivalent of the Grandfathered Part B benefit.</p>
Late retirement	The greater of (a) and (b):

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- (a) the grandfathered benefit Part A benefit calculated 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 value of the grandfathered Part A(i) benefit payable from normal retirement date through late retirement date, plus the grandfathered Part B benefit as of the late retirement date.

Deferred vested grandfathered benefit

The accrued benefit, actuarially reduced from Normal Retirement Date.

Disability

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.

Preretirement death

- 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.
- 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

Other Plan Provisions

Forms of payment

- Automatic form for married participants 50% joint and survivor annuity
- Optional forms
 - Lump sum

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- 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 2/3% 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:

- Interest: 30-year treasury rate for the third month prior to the first day of the plan year in which commencement occurs
- Mortality: GAR94

Conversion factors for lump sum and Social Security Level Income option forms of payment:

- Interest: Pension Protection Act specified yield curve segment rates for the third month preceding the quarter
- Mortality: the table specified by the Pension Protection Act for 417(e)(3) forms of payment.

Pension Increases

None

Plan participants' contributions

Contributions by Employees, including rollover contributions from plans or individual retirement accounts, shall not be permitted.

Maximum limits on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code.

Future Plan Changes

None

Changes in Benefits Valued Since Prior Year

None

Plan Name: St. Luke's Health System Retirement Plan
EIN / PN: 76-0536232 / 001
Plan Sponsor: CHI St. Luke's Health
Valuation Date: January 1, 2020

See

Audited Financial

Statements

For

Schedule of Assets Held

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The 30-Year Treasury rate assumption through 2021 was lowered from 3.00% to 1.50% with the remaining select and ultimate rates remaining the same as the prior year. This update was made to better reflect the expectations of CommonSpirit Health. Related to this change, the interest crediting rate for 2021 was also lowered from 3.00% to 1.50%.

Plan Name: St. Luke's Health System Retirement Plan
EIN / PN: 76-0536232 / 001
Plan Sponsor: CHI St. Luke's Health
Valuation Date: January 1, 2020