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 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

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

OMB Nos. 1210-0110
1210-0089

2015

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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); or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
BHP USA RETIREMENT INCOME PLAN

1b Three-digit plan number (PN) ▶ 334

1c Effective date of plan 01/01/1960

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)
BHP HOLDINGS INTERNATIONAL INC.

1360 POST OAK BLVD., SUITE 150
HOUSTON, TX 77056-3020

2b Employer Identification Number (EIN) 94-3094724

2c Plan Sponsor's telephone number 713-961-8500

2d Business code (see instructions) 551112

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2016	ANDREA GLASOFER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

Preparer's name (including firm name, if applicable) and address (include room or suite number)

Preparer's telephone number

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:	**4b** EIN	
a Sponsor's name	**4c** PN	
5 Total number of participants at the beginning of the plan year	**5**	1437
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)**	273
a(2) Total number of active participants at the end of the plan year	**6a(2)**	221
b Retired or separated participants receiving benefits	**6b**	571
c Other retired or separated participants entitled to future benefits	**6c**	394
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	1186
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	174
f Total. Add lines **6d** and **6e**.	**6f**	1360
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 that 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 3H 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)	[X]	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)	[X]	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)	[X]	**R** (Retirement Plan Information)
(2)	[ ]	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	[X]	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	[X]		**H** (Financial Information)
(2)	[ ]		**I** (Financial Information – Small Plan)
(3)	[ ]	0	**A** (Insurance Information)
(4)	[X]		**C** (Service Provider Information)
(5)	[X]		**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 2015 Form M-1 annual report. If the plan was not required to file the 2015 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2015

This Form is Open to Public Inspection

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

▶ **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
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BHP HOLDINGS INTERNATIONAL INC.

D Employer Identification Number (EIN)
94-3094724

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2015

2 Assets:

a Market value	**2a**	189323040
b Actuarial value	**2b**	189323040

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	760	49810996	49810996
b For terminated vested participants	413	24828343	24828343
c For active participants	273	81412371	83406458
d Total	1446	156051710	158045797

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

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	6.06%
6 Target normal cost	**6**	156987

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

10/12/2016
Date

KEVIN BILLS, FSA, EA, MAAA
Type or print name of actuary

14-07029
Most recent enrollment number

MERCER
Firm name

713-276-2100
Telephone number (including area code)

500 DALLAS STREET, SUITE 1400
HOUSTON, TX 77002
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	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)	0	0
10	Interest on line 9 using prior year's actual return of 7.63%	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		15682846
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.26%		981746
	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		16664592
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	119.78 %
15	Adjusted funding target attainment percentage	15	119.78 %
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	110.87 %
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
01/20/2016	1524143	0	03/07/2016	736000	0
01/22/2016	736000	0	03/07/2016	1524143	0
02/05/2016	618286	0	03/11/2016	1297000	0
02/09/2016	1524143	0	03/16/2016	618286	0
02/09/2016	736000	0	04/15/2016	1524143	0
02/18/2016	618286	0	04/15/2016	454000	0
			Totals ► 18(b)	19639860	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	18249255

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 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)		
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		
10	Interest on line 9 using prior year's actual return of _____%		
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		
	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 ____%		
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)		

Part III Funding Percentages

14	Funding target attainment percentage	14	%
15	Adjusted funding target attainment percentage	15	%
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	%
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
04/20/2016	736000	0	06/06/2016	1524143	0
04/27/2016	618286	0	06/29/2016	618286	0
05/04/2016	1524143	0	07/19/2016	618286	0
05/11/2016	736000	0			
05/12/2016	618286	0			
06/06/2016	736000	0			
			Totals ► 18(b)		18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.72 %	6.11 %	6.81 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	60

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**	156987
b Excess assets, if applicable, but not greater than line 31a	**31b**	156987

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	18249255
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	18249255
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2015** **This Form is Open to Public Inspection.**

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

C Plan sponsor's name as shown on line 2a of Form 5500
BHP HOLDINGS INTERNATIONAL INC.

D Employer Identification Number (EIN)
94-3094724

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

PACIFIC INVESTMENT MGMT COMPANY

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	423536	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HEWITT ENNIS KNUPP

36-3109431

(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	260130	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 62	NONE	110334	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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)

HAM, LANGSTON & BREZINA, LLP

76-0448495

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	7000	Yes [ ] No [X]	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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2015

This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BHP HOLDINGS INTERNATIONAL INC.

D Employer Identification Number (EIN)
94-3094724

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

a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVESTMENT FUND

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, NA

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)
45-6138589-084	C	5062832

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2015

This Form is Open to Public Inspection

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

C Plan sponsor's name as shown on line 2a of Form 5500
BHP HOLDINGS INTERNATIONAL INC.

D Employer Identification Number (EIN)
94-3094724

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	16980000	19639860
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	626008	5915705
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	72106745	88523191
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	3082742	4226985
(B) All other	1c(3)(B)	7345740	34534049
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	5012299	5062832
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	84954438	56296241
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	3627351	14471826

		(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	193735323	228670689
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	4096875	46891344
k Total liabilities (add all amounts in lines 1g through1j)	1k	4096875	46891344
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	189638448	181779345

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	19639860	
(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)		19639860
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-1330	
(B) U.S. Government securities	2b(1)(B)	1746089	
(C) Corporate debt instruments	2b(1)(C)	1032801	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	49815	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		2827375
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	3152830	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		3152830
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	887960731	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	888364928	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-404197
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-2103279	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-2103279

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		14591
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-3998861
c Other income	2c		3891953
d Total income. Add all **income** amounts in column (b) and enter total	2d		23020272
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	29989028	
(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)		29989028
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)	381794	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	423536	
(4) Other	2i(4)	85017	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		890347
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		30879375
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-7859103
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [ ] Unqualified **(2)** [ ] Qualified **(3)** [X] Disclaimer **(4)** [ ] Adverse

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

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

(1) Name: HAM, LANGSTON & BREZINA, LLP **(2)** EIN: 76-0448495

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

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

Part IV Compliance Questions

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

During the plan year:

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

		Yes	No	N/A	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X		
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X		
e	Was this plan covered by a fidelity bond?	4e	X			10000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X		
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X		
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X		
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X			
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j		X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X		
l	Has the plan failed to provide any benefit when due under the plan?	4l		X		
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m				
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n				
o	Did the plan trust incur unrelated business taxable income?	4o		X		
p	Were in-service distributions made during the plan year?	4p		X		

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information

6a Name of trust

6b Trust's EIN

6c Name of trustee or custodian

6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

2015

This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

C Plan sponsor's name as shown on line 2a of Form 5500
BHP HOLDINGS INTERNATIONAL INC.

D Employer Identification Number (EIN)
94-3094724

Part I Distributions

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

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

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

EIN(s): 36-3046063

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	56

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

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

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

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

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

6 a	Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a	
b	Enter the amount contributed by the employer to the plan for this plan year	6b	
c	Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c	

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: 95.5% High-Yield Debt: _____% Real Estate: _____% Other: 4.5%

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

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

Part VII IRS Compliance Questions

20a Is the plan a 401(k) plan?	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A

22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____ (See instructions for tax law changes and codes).

22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter _____/_____/_____ and the letter's serial number _____.

22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter _____/_____/_____.

23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No

BHP USA RETIREMENT INCOME PLAN

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES WITH REPORT OF INDEPENDENT ACCOUNTANTS

as of and for the years ended December 31, 2015 and 2014

BHP USA RETIREMENT INCOME PLAN
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* Other schedules required by 29 CFR 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

Ham, Langston & Brezina LLP
Certified Public Accountants

REPORT OF INDEPENDENT ACCOUNTANTS

To the Participants and Plan Administrator of the
BHP USA Retirement Income Plan:

Report on the Financial Statements

We were engaged to audit the accompanying financial statements of the BHP USA Retirement Income Plan (the Plan), which comprise the Statements of Net Assets Available for Benefits as of December 31, 2015 and 2014, and the related Statements of Changes in Net Assets Available for Benefits for the years then ended, and the Statement of Accumulated Plan Benefits as of December 31, 2014, and the related Statement of Changes in Accumulated Plan Benefits for the year then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Plan management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. 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 (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA), the Plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 4, which was certified by Northern Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the Plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The Plan administrator has obtained a certification from the trustee, as of December 31, 2015 and 2014, and for the years then ended, that the information provided to the Plan administrator by the trustee is complete and accurate.

Disclaimer of Opinion

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.

Ham, Langston & Brezina L.L.P. | 11550 Fuqua, Suite 475, Houston, TX 77034 | 281-481-1040 | www.hlb-cpa.com

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2015, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2015, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2015, are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. 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.

Report on Form and Content in Compliance with DOL Rules and Regulations

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, has been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, is presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

Ham, Langston & Brezina, L.L.P.

Houston, Texas
October 12, 2016

BHP USA RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
December 31, 2015 and 2014

	2015	2014
Assets:		
Investments, at fair value (See Notes 2 & 3):		
Collective investment funds	$ 5,062,832	$ 5,012,299
Corporate bonds	38,366,311	10,428,482
Government securities	89,360,829	73,029,500
Mutual funds	56,296,241	84,954,438
Cash collateral held	13,660,632	1,988,543
Asset-backed securities	394,722	-
Derivatives	(492,657)	287,501
Total investments at fair value	202,648,910	175,700,763
Receivables:		
Company contributions	19,639,857	16,980,000
Accrued income receivable	1,009,787	624,296
Total receivables	20,649,644	17,604,296
Total assets	223,298,554	193,305,059
Liabilities:		
Liability for pending trades	29,319,548	1,274,509
Obligation to return cash collateral held	12,199,661	2,392,102
Total liabilities	41,519,209	3,666,611
Net assets available for benefits	$ 181,779,345	$ 189,638,448

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2015 and 2014

	2015	2014
Additions to net assets attributed to:		
Investment income:		
Interest and dividends	$ 6,465,755	$ 6,702,323
Net (depreciation) appreciation in fair value of investments, less certain investment expenses	(6,030,260)	6,874,035
Total investment income	435,495	13,576,358
Company contributions	21,900,000	16,980,000
Other income	1,110	15,399
Total additions	22,336,605	30,571,757
Deductions from net assets attributed to:		
Benefit payments	29,989,028	37,533,597
Administrative expenses	206,680	226,023
Total deductions	30,195,708	37,759,620
Net decrease in net assets available for benefits	(7,859,103)	(7,187,863)
Net assets available for benefits, beginning of year	189,638,448	196,826,311
Net assets available for benefits, end of year	$ 181,779,345	$ 189,638,448

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
Statement of Accumulated Plan Benefits
December 31, 2014*

Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants and beneficiaries currently receiving payments	$ 65,078,640
Other participants	138,374,520
Total vested benefits	203,453,160
Nonvested benefits	1,503,676
Total actuarial present value of accumulated plan benefits	$ 204,956,836

* The Plan presents accumulated plan benefits using beginning of the year actuarial data.

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended December 31, 2014*

Actuarial present value of accumulated plan benefits at beginning of year	$ 223,306,003
Increase (decrease) during the period attributed to:	
Benefit payments	(37,533,597)
Increase in interest due to decrease in discount period	7,205,623
Benefits accumulated and Plan experience	1,063,323
Changes in actuarial assumptions	10,915,484
Net (decrease) increase	(18,349,167)
Actuarial present value of accumulated plan benefits at end of year	$ 204,956,836

* The Plan presents changes in accumulated plan benefits using beginning of the year actuarial data.

See accompanying notes to financial statements.

1. Description of the Plan

The following description of the BHP USA Retirement Income Plan (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan was established effective January 1, 1998 through the merger of prior plans, as a defined benefit plan that provides eligible employees of BHP Holdings (International), Inc. (BHP) and adopting subsidiaries and affiliates of the parent company, BHP Billiton Limited, (collectively, the Participating Companies), with retirement benefits to supplement social security benefits. Effective November 1, 1999, the Plan became a single-employer defined benefit plan.

The Participating Companies are BHP Base Metals Management Co., BHP Copper Inc., BHP Hawaii Inc., BHP Minerals Service Company, BHP Nevada Mining Company, BHP Nevada Railroad Company, BHP Petroleum (Americas) Inc., BHP Petroleum Americas Refining Inc., BHP Steel Americas Inc., Broken Hill Proprietary (USA) Inc., BSI Commodities Inc., BHP Billiton New Mexico Coal, Inc., BHP Billiton Mine Management Company, San Juan Coal Company, and San Juan Transportation Company.

The Plan has been amended from time to time, most recently on December 31, 2013. The Plan is subject to the applicable provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

An eligible employee is any regular employee of a Participating Company, other than the following: (i) employees covered by a collective bargaining agreement in which benefits were negotiated; (ii) leased employees; (iii) employees of BHP Nevada Mining Company who are paid on a bi-weekly basis; (iv) certain employees on international assignments; and (v) any employee whose initial date of employment is after June 30, 2004, who is rehired after June 30, 2004, or who is transferred to the payroll of a Participating Company after June 30, 2004. Effective June 30, 2004, the Plan was closed to new participants.

Administration

BHP is the Plan's sponsor and administrator. Northern Trust Company (the Trustee) is the Plan's trustee. Mercer serves as the Plan's actuary, and Mercer's U.S. Valuations Group provides pension valuation services. Certain duties and responsibilities to assist in the administration of the Plan are carried out on the Participating Companies' behalf by a committee that was appointed by the board of directors, the BHP USA Retirement Advisory Committee (RAC).

Effective January 1, 2015, Aon Hewitt has assumed the role of third-party administrator. Prior to January 1, 2015, the third-party administrator was Mercer.

Funding Policy

The Participating Companies contribute such amounts as are necessary, based on actuarial calculations, to provide the Plan with assets sufficient to meet the benefits to be paid to Plan participants and their beneficiaries. The contributions to the Plan are subject to the limitations of maximum tax deductible contributions and minimum required contributions determined by the actuary and the accelerated funding policy adopted by BHP. The Company was not required to make any contributions to the Plan for the years ended December 31, 2015 and 2014. However, BHP chose to accelerate the funding of the Plan beyond the required amount and the Participating Companies contributed $21,900,000 and $16,980,000 for the Plan years ended December 31, 2015 and December 31, 2014, respectively.

1. Description of the Plan, continued

Funding Policy, continued

The yield (interest, dividends, and net realized and unrealized gains and losses) on Plan investments in excess of amounts established in the actuarial assumptions, plus any gains resulting from forfeiture of nonvested benefits, serve to reduce future contributions that would otherwise be required to provide the defined level of benefits under the Plan.

Investments

During the years ended December 31, 2015 and 2014, the Plan's investments were held in a separate account within the BHP USA Master Retirement Trust, and accordingly, this separate account holds only investments specific to the Plan. This segregation of assets was implemented to more effectively manage the cash needs of the Plan and to match the maturities of the investments to the needs of the Plan.

Pension Benefits and Vesting Provisions

A participant's accrued benefit under the Plan is defined as a single life annuity payable at age 65. A participant is eligible for a normal retirement benefit on the first day of the month on or after the date the participant attains age 65. A participant may retire under the early retirement provisions after attainment of age 55 and completion of 10 years of service, or under the Rule of 85 provisions after attaining age 55 and when the sum of the participant's age and service is at least 85.

Effective December 31, 2013, the Plan was frozen to future accruals. Accordingly, a participant's benefit is calculated without regard to any increase in pay after December 31, 2013 and without crediting for any periods of service after December 31, 2013. For employees participating in the Plan on December 31, 2013, the Plan benefit is determined as the greatest of the participant's (i) PEP Benefit, which is generally defined as 14% of the participant's adjusted average pay for each year of credited service as of December 31, 2013, multiplied by an adjustment factor, as defined in the Plan document. (The adjustment factor is based on the participant's age and service at the time of termination. Different factors apply depending on whether the participant qualifies for vested termination, early retirement or 85 points retirement at the time of termination.) (ii) cash balance benefit, and (iii) cash balance whipsaw benefit, as defined in the Plan document.

The cash balance benefit is based on the cash balance account that was established for each employee who was participating in the Plan on December 31, 2013. The initial cash balance account was calculated as the sum of (i) the participant's PEP benefit lump sum calculated as of December 31, 2013, based on the vested termination adjustment factors, and (ii) a transition credit equal to 2.5% of the participant's adjusted average pay and credited service (up to 35 years) as of December 31, 2013. Each participant's cash balance account receives a 5% interest credit at the end of each calendar year. Upon commencement of benefit payments, no future interest credits are applied to the participant's cash balance account. A participant's cash balance whipsaw benefit is equal to the present value of the participant's cash balance account, converted to a single life annuity payable at age 65, as provided in the Plan.

The surviving spouse of a participant entitled to a benefit that has not commenced at the date of death will be entitled to a survivor's benefit. The amount of the survivor benefit is the actuarial equivalent of 47.5% of the amount that would have been payable to the participant if the participant had ceased to be an employee on the earlier of his or her actual employment termination date or the day preceding his or her death. The survivor benefit is payable at the earliest time permitted under the Plan.

1. Description of the Plan, continued

Payment of Benefits

A participant's benefits may be paid, following termination from employment, in one of the following forms, as described in the Plan document: (i) lump sum benefit; (ii) single life annuity (iii) 50% joint and survivor annuity; (iv) 100% joint and survivor annuity; or (v) qualified optional survivor annuity.

Administrative Expenses

Certain expenses of maintaining the Plan are paid directly by the Participating Companies and are excluded from these financial statements.

During 2015 and 2014, Pension Benefit Guaranty Corporation (PBGC) premiums, audit fees, investment management fees, and other similar direct charges were paid by the Plan.

2. Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of net assets available for benefits and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties

The Plan's investments consist of collective investment funds, fixed income securities, mutual funds, asset-backed securities and derivatives. Investment securities, in general, are exposed to various risks, such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term, and, that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the Statements of Changes in 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. Because of uncertainties inherent in the estimation and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Benefit Payments

Benefits are recorded when paid.

2. Summary of Significant Accounting Policies, continued

Investment Valuation and Income Recognition

The Plan's investments are stated at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 3 for discussion of fair value of investments.

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. The Plan includes in the Statements of Changes in Net Assets Available for Benefits the net (depreciation) appreciation in the fair value of investments, which consists of realized gains (losses) on the disposition of investments and appreciation (depreciation) of investments held at the end of the year, less certain investment expenses.

Recent Accounting Pronouncements

In May 2015, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2015-07, Fair Value Measurement (Topic 820): *Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent).* ASU No. 2015-07 applies to reporting entities that elect to measure the fair value of an investment using the net asset value (NAV) per share (or its equivalent) as a practical expedient. Under the amendments in this update, investments for which fair value is measured using NAV per share (or its equivalent) as the practical expedient should not be categorized in the fair value hierarchy. Removing those investments from the fair value hierarchy not only eliminates the diversity in practice resulting from the way in which investments measured at NAV per share (or its equivalent) with future redemption dates are classified, but also ensures that all investments categorized in the fair value hierarchy are classified using a consistent approach. Investments that calculate NAV per share (or its equivalent), but for which the practical expedient is not applied, will continue to be included in the fair value hierarchy. A reporting entity should continue to disclose information on investments for which fair value is measured at NAV (or its equivalent) as a practical expedient to help users understand the nature and risks of the investments and whether the investments, if sold, are probable of being sold at amounts different from NAV. ASU No. 2015-07 is effective for fiscal years beginning on or after December 15, 2016 on a retrospective basis. Early adoption is permitted and accordingly, Plan management has elected to early adopt ASU No. 2015-07. The adoption of ASU 2015-07 in 2015 impacted disclosures only by removing those investments measured at fair value using NAV as a practical expedient from classification in the fair value hierarchy in Note 3.

In July 2015, the FASB issued ASU No. 2015-12*, Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965) – (Part I) Fully Benefit-Responsive Investment Contracts, (Part II) Plan Investment Disclosures, (Part III) Measurement Date Practical Expedient*, to reduce the complexity in employee benefit plan accounting.

Part I - *Fully Benefit-Responsive Investment Contracts*: Eliminates the requirements to measure the fair value of fully benefit-responsive investment contracts and provide certain disclosures. Contract value is the only required measure for fully benefit-responsive investment contracts. Further, *Part I* clarifies the definition of fully benefit-responsive investment contracts to only include direct contracts between the Plan and the issuer of the contract. Indirect investments in fully benefit-responsive investment contracts (such as through stable value common or collective trusts) should no longer be reflected as fully benefit-responsive investment contracts.

2. Summary of Significant Accounting Policies, continued

Recent Accounting Pronouncements, continued

Part II - *Plan Investment Disclosures*: Eliminates the requirements to disclose individual investments that represent 5 percent or more of net assets available for benefits and the net appreciation or depreciation in fair value of investments by general type. *Part II* also simplifies the level of disaggregation of investments that are measured using fair value. Plans will continue to disaggregate investments that are measured using fair value by general type; however, plans are no longer required to also disaggregate investments by nature, characteristics and risks. Further, the disclosure of information about fair value measurements shall be provided by general type of plan asset.

Part III - *Measurement Date Practical Expedient*: Reduces complexity in employee benefit plan accounting by providing a practical expedient that permits plans to measure investments and investment-related accounts as of a month-end date that is closest to the plan's fiscal year-end, when the fiscal period does not coincide with month-end.

ASU No. 2015-12 is effective for fiscal years beginning on or after December 15, 2015. *Parts I* and *II* are effective on a retrospective basis, and *Part III* is effective on a prospective basis. Early adoption is permitted. Plan management has elected to early adopt *Part II*. The adoption of ASU 2015-12 *Part II* resulted in: 1) the elimination of the footnote disclosing individual investments that represent 5 percent or more of net assets available for benefits and 2) the simplification of disclosures in the fair value measurement footnote. *Parts I* and *III* are not applicable to the Plan.

3. Fair Value Measurements

The FASB Accounting Standards Codification Topic 820 (ASC 820), *Fair Value Measurements and Disclosures*, establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability;
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

3. Fair Value Measurements, continued

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

In determining fair value, the Plan uses two different approaches (the market approach and the income approach) depending on the nature of the assets and liabilities. The market approach uses prices and other relevant data based on market transactions involving identical or comparable assets and liabilities. The income approach uses valuation techniques to convert future amounts such as cash flows or earnings to a single present amount, with the measurement based on the value indicated by current market expectations about those future amounts.

Following is a description of the valuation methodologies used for investment assets and liabilities measured at fair value. There were no changes in the methodologies used at December 31, 2015 and 2014.

Collective investment funds: Valued at the NAV of units of a collective fund. The NAV, as provided by the Trustee, is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV. Were the Plan to initiate a full redemption of the collective fund, the investment advisor reserves the right to temporarily delay withdrawals from the trust in order to ensure that securities liquidations will be carried out in an orderly business manner. (Market approach and income approach)

Fixed income securities: Includes corporate and governmental bonds, which have been valued based upon quoted prices from actively traded markets, and asset-backed securities which have been valued using discounted cash flow and other similar models using information and assumptions about interest rates, prepayment rates, collateral values and creditworthiness of the issuers. (Market approach and income approach)

Mutual funds: Valued at the daily closing price as reported by the fund. Mutual funds held by the Plan are open-end mutual funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price. The mutual funds held by the Plan are deemed to be actively traded. (Market approach)

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

3. Fair Value Measurements, continued

The following tables set forth by level, within the fair value hierarchy, the Plan's investment assets and liabilities measured at fair value on a recurring basis as of December 31, 2015 and 2014:

Investment Assets at Fair Value as of December 31, 2015

	Level 1	Level 2	Level 3	Total
Fixed income securities	$ -	$ 128,121,862	$ -	$ 128,121,862
Mutual funds	56,296,241	-	-	56,296,241
Cash collateral held	13,660,632	-	-	13,660,632
Derivatives	-	(492,657)	-	(492,657)
	$ 69,956,873	$ 127,629,205	$ -	$ 197,586,078
Investments measured at NAV[(a)]				5,062,832
Total investment assets at fair value				$ 202,648,910

Investment Liabilities at Fair Value as of December 31, 2015

	Level 1	Level 2	Level 3	Total
Obligation to return cash collateral held	$ -	$ 12,199,661	$ -	$ 12,199,661
Total investment liabilities at fair value	$ -	$ 12,199,661	$ -	$ 12,199,661

Investment Assets at Fair Value as of December 31, 2014

	Level 1	Level 2	Level 3	Total
Fixed income securities	$ -	$ 83,457,982	$ -	$ 83,457,982
Mutual funds	84,954,438	-	-	84,954,438
Cash collateral held	1,988,543	-	-	1,988,543
Derivatives	-	287,501	-	287,501
	$ 86,942,981	$ 83,745,483	$ -	$ 170,688,464
Investments measured at NAV[(a)]				5,012,299
Total investment assets at fair value				$ 175,700,763

3. Fair Value Measurements, continued

Investment Liabilities at Fair Value as of December 31, 2014

	Level 1	Level 2	Level 3	Total
Obligation to return cash collateral held	$ -	$ 2,392,102	$ -	$ 2,392,102
Total investment liabilities at fair value	$ -	$ 2,392,102	$ -	$ 2,392,102

(a) In accordance with ASU 2015-07, investments that are measured at NAV per share (or its equivalent) have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of net assets available for benefits.

Fair Value of Investments in Entities that use NAV

The following table summarizes the investment measured at fair value based on NAV per share as a practical expedient at December 31, 2015 and 2014:

Investment	Fair Value December 31, 2015	Fair Value December 31, 2014	Unfunded Commitment	Redemption Frequency (if currently eligible)	Redemption Notice Period
Northern Trust Collective Short Term Investment Fund	$ 5,062,832	$ 5,012,299	N/A	Daily	30 days

Derivatives - Interest Rate Swaps, Credit Default Swaps and Swaptions

The Plan may invest in interest rate swap contracts and swaptions (an option for the right to enter into an interest rate swap). The Plan uses interest rate swap contracts and swaptions to manage its exposure to interest rates. Interest rate swap contracts entered into by the Plan typically represent the exchange by the Plan with a counterparty of a commitment to make variable rate and fixed rate payments with respect to a notional amount of principal. Such contracts may have a term of one to ten years, but typically require periodic interim settlement in cash, at which time both the value of the index or security and the specified interest rate are reset for the next settlement period.

During the period that the swap contract is open, the contract is marked-to-market the net amount due to or from the Plan in accordance with the terms of the contract based on the closing level of the relevant index or security and interest accrual through the valuation date. Changes in the value of the swap contract, including periodic cash settlements, are recorded in net appreciation (depreciation) in fair value of investments.

The Plan also invests in credit default swaps. Credit default swap contracts entered into by the Plan typically represent the exchange by the Plan with a counterparty of a commitment to provide a level of credit protection for a commitment to receive interest at a fixed rate based on the potential risk of default of the relevant underlying issuer. Providing credit protection to a counterparty tends to increase a plan's exposure to the underlying instrument. Receiving credit protection from a counterparty tends to decrease a plan's exposure to the underlying instrument held by a plan, or hedge the fair value of other plan investments. Such contracts may have a term of one to ten years, but typically require periodic interim settlement in cash. During the period that the credit default swap contract is open, the contract is marked-to-market in accordance with the terms of the contract based

3. Fair Value Measurements, continued

Derivatives - Interest Rate Swaps, Credit Default Swaps and Swaptions, continued

on the current interest rate spreads and credit risk of the reference obligation of the underlying issuer and interest accrual through valuation date. Changes in the value of the credit default swaps, including periodic cash settlements, are recorded in net appreciation (depreciation) in fair value of investments.

Entering into a swap contract involves, to varying degrees, elements of credit, market, and interest rate risk in excess of the amounts reported in the statement of net assets available. Notional principal amounts are used to express the extent of involvement in the transactions, but are not delivered under the contracts. Accordingly, credit risk is limited to any amounts receivable from the counterparty. To reduce credit from potential counterparty default, the Plan enters into swap contracts with counterparties whose creditworthiness has been approved by the investment manager. The Plan bears the market risk arising from any change in index or security values or interest rates.

Derivative securities of the Plan as of December 31, 2015 and 2014 are summarized as follows:

	December 31, 2015		
	Notional/Par Amount	Number of Contracts	Fair Value
Interest rate swaps - liabilities	$ 66,400,000	8	$ (640,144)
Credit default index swaps - assets	39,450,000	18	224,668
Credit default swaps - assets	7,500,000	8	55,597
Interest rate swaps - assets	5,850,000	4	(82,346)
Credit default swaps - liabilities	1,660,873	5	(55,445)
Forward volatility agreements	1,300,000	1	52,822
Credit default index swaptions - liabilities	(37,800,000)	15	(41,257)
Interest rate swaptions - assets	100,000,000	17	474,872
Interest rate swaptions - liabilities	(110,550,000)	20	(481,424)
Total derivatives	$ 73,810,873		$ (492,657)

	December 31, 2014		
	Notional/Par Amount	Number of Contracts	Fair Value
Interest rate swaptions - assets	$ 58,000,000	9	$ 366,755
Credit default index swaps - assets	31,900,000	12	521,437
Interest rate swaps - liabilities	7,000,000	3	(178,275)
Credit default swaps - liabilities	2,400,000	5	(21,335)
Forward volatility agreements	1,600,000	1	129,600
Credit default index swaptions - liabilities	(38,800,000)	9	(34,642)
Interest rate swaptions - liabilities	(52,600,000)	12	(496,039)
Total derivatives	$ 9,500,000		$ 287,501

Included in net (depreciation) appreciation in the Statement of Changes in Net Assets Available for Benefits are realized and unrealized gains and losses totaling $246,984 and ($45,478) for the years ended December 31, 2015 and 2014, respectively.

4. Information Certified by the Plan's Trustee (Unaudited)

The Plan Administrator has elected the method of annual reporting and compliance permitted by 29 CFR 2520.103-8 of the Department of Labor Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, certain information related to investments disclosed in the financial statements and supplemental schedules, including investments held at December 31, 2015 and 2014, and net (depreciation) appreciation in fair value of investments and interest and dividends for the years ended December 31, 2015 and 2014 was obtained from information supplied to the Plan administrator and certified as complete and accurate by the Trustee.

The Plan's independent accountants did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

5. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to (i) retired or terminated employees or their beneficiaries, (ii) beneficiaries of employees who have died, and (iii) present employees or their beneficiaries. The accumulated plan benefits for active employees are based on their past and current earnings.

Benefits payable, under all circumstances (retirement, death, disability, and termination of employment), are included to the extent that they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is determined by the Plan's actuary, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The actuarial present value of accumulated plan benefits was calculated as of January 1, 2015 and accordingly, the Plan presents the Statement of Accumulated Plan Benefits and the Statement of Changes in Accumulated Plan Benefits using beginning of year actuarial data. Had the actuarial valuation been performed as of December 31, 2014, there would be no material differences. The significant actuarial assumptions underlying the actuarial valuation as of January 1, 2015 and 2014 are as follows:

Assumed rate of return on investments:	**2015**	3.80% compounded annually
	2014	3.55% compounded annually
Mortality basis:		
Healthy participants	**2015**	MRP-2007 mortality separately for employees and retirees and for males and females with white collar adjustment and MSS-2007 generational mortality improvement scale.
	2014	RP-2000 100% white collar mortality (sex distinct and separate tables for annuitants and non-annuitants), projected to 2021 with scale AA

5. Actuarial Present Value of Accumulated Plan Benefits, continued

Retirement Rates:

2015 Participants are assumed to retire according to the following retirement rates:

Age	Percentage
55-60	15%
61-64	20%
65-66	40%
67+	100%

2014 Participants are assumed to retire according to the following retirement rates:

Age	Age + Service Exceeds 85	Age + Service Less Than 85
55	10%	5%
56-59	10%	3%
60	20%	5%
61	20%	7%
62	30%	30%
63-64	20%	20%
65-66	50%	50%
67	100%	100%

No retirements are assumed to occur before age 55. Participants over age 67 at the valuation date are assumed to retire immediately.

Withdrawal Rates:

2015 Participants are assumed to withdraw according to the 130% of the Society of Actuary's 2003 study age only table.

Sample rates varying by age

Attained Age	Withdrawal All
20	22.70%
25	24.06
30	15.85
35	11.41
40	9.10
45	8.07
50	7.32
55	3.80
60	2.86

5. Actuarial Present Value of Accumulated Plan Benefits, continued

2014 Participants are assumed to withdraw according to the Society of Actuary's 2003 study basic select & ultimate table based on employment.

Sample rates varying by age and service

	Years of Service			
Age	**0 – 2**	**2 – 4**	**5 – 9**	**10**
20	0.1799	0.1419	0.1419	0.1419
25	0.2174	0.1714	0.1296	0.1296
30	0.1861	0.1358	0.0839	0.0484
35	0.1678	0.1102	0.0715	0.0502
40	0.1591	0.1035	0.0601	0.0415
45	0.1548	0.0947	0.0582	0.0373
50	0.1560	0.0890	0.0532	0.0349
55	0.1352	0.0782	0.0259	0.0088
60	0.1363	0.0784	0.0212	0.0020

Percentage Married:
2015 Male – 70%; Female – 60%
2014 Male – 80%; Female – 80%

Age Difference: Husbands are assumed to be three years older than their wives.

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

6. Income Tax Status

The Plan obtained its latest determination letter on November 21, 2011, in which the Internal Revenue Service stated that the Plan was in compliance with the applicable requirements of the Internal Revenue Code (IRC).

The Plan has been amended since receiving the determination letter; however, the Plan Administrator and the Plan's tax counsel believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC and, accordingly, that the trust maintained in connection with the Plan is tax exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

The Plan has applied for a new determination letter from the IRS. However, as of the date the financial statements were issued, the determination letter has not been received.

7. Plan Termination

Although it has not expressed any intent to do so, the Participating Companies have the right to discontinue contributions at any time and terminate the Plan, subject to the provisions of ERISA and the provisions of the Plan. In the event of Plan termination, any non-vested participants would become 100% vested in their pension benefits and the assets of the Plan will be allocated in the manner and order of priority prescribed by ERISA to provide the benefits accrued under the Plan, as of the date of termination, to retired, terminated vested, and active participants and their beneficiaries and surviving spouses. 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 PBGC at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty while other benefits may not be provided for at all. Any assets remaining after all Plan expenses have been paid and all accrued liabilities have been provided for by the purchase of annuities or otherwise will revert to the Participating Companies.

8. Related-Party Transactions

Certain investments are shares of collective investment funds, which are managed by an affiliate of the Trustee. These transactions qualify as party-in-interest transactions, as defined by ERISA. However, such transactions are permitted under the provisions of the Plan and are exempt from the prohibition of party-in-interest transactions under ERISA.

The Company provided administrative services and incurred costs on behalf of the Plan, related to 2015 and 2014, but has not received any related compensation or reimbursement from the Plan. The Company also paid certain fees on behalf of the Plan during 2015 and 2014.

9. Form 5500 Reconciliation

For the 2015 and 2014 Plan years, total net assets available for benefits and the net decrease in net assets available for benefits per the financial statements agree to the amounts per the Forms 5500. Differences between the individual line items on the Statements of Changes in Net Assets and the Forms 5500 are attributed to classification differences.

10. Subsequent Events

Effective February 1, 2016, San Juan Coal Company and San Juan Transportation Company was sold to Westmoreland Coal Company and accordingly, San Juan Coal Company and San Juan Transportation Company are no longer Participating Companies in the Plan.

Plan management has evaluated subsequent events through October 12, 2016, which is the date the financial statements were issued, and has concluded that there are no other significant events to report.

SUPPLEMENTAL SCHEDULES

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2015

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	PIMCO	Mutual Fund - Pacific Investment Management Company Investment Grade Corporate Bond Portfolio	$ 37,125,713	$ 32,040,289
	Goldman Sachs International	Short Term Bond Future, Euro dollars	-	25,213,200
	United States Treasury	United States Treasury Note, bearing interest at 1.625%, $24,000,000 face value, due July 31, 2019	24,152,719	24,083,448
	PIMCO	Mutual Fund - Long Duration Corporate Bond Fund	20,856,120	19,452,551
	United States Treasury	United States Treasury Note, bearing interest at 1.625%, $18,800,000 face value, due August 15, 2022	17,725,433	18,311,632
	United States Treasury	United States Treasury Bond, bearing interest at 8.00%, $9,500,000 face value, due November 15, 2021	13,497,422	12,685,094
	United States Treasury	United States Treasury Note, bearing interest at 2.25%, $11,050,000 face value, due November 15, 2025	11,061,509	11,025,392
	Credit Suisse International	Central Counterparties Clearing Deposit	6,221,655	6,221,660
	United States Treasury	United States Treasury Bond, bearing interest at 3.125%, $5,450,000 face value, due August 15, 2044	5,848,766	5,569,856
	United States Treasury	United States Treasury Note, bearing interest at 2.00%, $5,225,000 face value, due August 15, 2025	5,114,111	5,094,579
*	Northern Trust	Collective Fund - Short-Term Investment Fund	5,062,832	5,062,832
	Goldman Sachs International	Future, 10-year Treasury Note, due March 21, 2016	-	5,036,250
	Goldman Sachs International	Central Counterparties Clearing Deposit	4,651,083	4,651,083
	PIMCO	Mutual Fund - Emerging Markets Portfolio Institutional Class	4,024,263	3,481,607
	United States Treasury	United States Treasury Bond, bearing interest at 2.875%, $3,350,000 face value, due August 15, 2045	3,283,045	3,253,557
	United States Treasury	United States Treasury Bond, bearing interest at 3.00%, $2,950,000 face value, due May 15, 2045	2,929,973	2,936,519
	United States Treasury	United States Treasury Note, bearing interest at 0.125%, $2,850,000 face value, due July 15, 2024	2,745,065	2,711,242

* Represents a party-in-interest

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	Credit Suisse Group Funding (Guernsey) Limited - Switzerland	Corporate Bond, bearing interest at 3.125%, $1,800,000 face value, due December 10, 2020	$ 1,796,616	$ 1,791,824
	Microsoft Corporation	Corporate Bond, bearing interest at 4.75%, $1,700,000 face value, due November 3, 2055	1,693,659	1,760,852
	JPMorgan Chase	Corporate Bond, bearing interest at 3.90%, $1,350,000 face value, due July 15, 2025	1,344,924	1,391,205
	Western Gas Partners, LP	Corporate Bond, bearing interest at 4.00%, $1,500,000 face value, due July 1, 2022	1,487,910	1,326,773
	PIMCO	Mutual Fund - Short Term Floating NAV Portfolio	1,321,693	1,321,794
	Oracle Corporation	Corporate Bond, bearing interest at 3.90%, $1,275,000 face value, due May 15, 2035	1,266,394	1,195,445
	Citigroup Incorporated	Central Counterparties Clearing Deposit	1,180,801	1,180,801
	Shell International	Corporate Bond, bearing interest at 4.375%, $1,200,000 face value, due May 11, 2045	1,193,476	1,132,880
	China National Offshore Oil Corporation	Corporate Bond, bearing interest at 3.50%, $1,050,000 face value, due May 5, 2025	1,040,288	999,438
	AT&T Incorporated	Corporate Bond, bearing interest at 4.75%, $1,050,000 face value, due May 15, 2046	1,046,262	961,376
	CitiGroup Incorporated	Corporate Bond, bearing interest at 2.05%, $900,000 face value, due December 7, 2018	899,874	895,245
	MidAmerican Energy Company	Corporate Bond, bearing interest at 4.25%, $900,000 face value, due May 1 2046	898,758	890,273
	United States Treasury	United States Treasury Note, bearing interest at 2.375%, $600,000 face value, due January 15, 2025	897,781	860,672
	Medtronic, Inc.	Corporate Bond, bearing interest at 3.50%, $850,000 face value, due March 15, 2025	846,547	856,945
	Chicago Illinois Water	Municipal Bond, bearing interest at 6.642%, $750,000 face value, due November 1, 2029	750,000	837,638

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	JPMorgan Chase	Corporate Bond, bearing interest at 6.10%, $800,000 face value, due October 29, 2049	$ 800,000	$ 804,080
	CCO Safari II, LLC	Corporate Bond, bearing interest at 4.908%, $800,000 face value, due July 23, 2025	800,000	799,222
	United States Treasury	United States Treasury Note, bearing interest at 0.25%, $775,000 face value, due January 15, 2025	768,523	742,816
	General Motors Finanical Company Incorporated	Corporate Bond, bearing interest at 4.00%, $775,000 face value, due January 15, 2025	770,955	735,287
	Federal National Mortgage Association	Mortgage-backed securities, bearing interest at 3.32%, due January 1, 2018	729,226	725,762
	The Home Depot Incorporated	Corporate Bond, bearing interest at 4.25%, $700,000 face value, due April 1, 2046	681,716	715,604
	The FDG Group - UBS Financial Services - Switzerland	Corporate Bond, bearing interest at 4.125%, $700,000 face value, due September 24, 2025	698,133	699,274
	Synchrony Financial	Corporate Bond, bearing interest at 2.60%, $700,000 face value, due January 15, 2019	699,818	697,485
	Teachers Insurance and Annuity Association of America	Corporate Bond, bearing interest at 4.375%, $700,000 face value, due September 15, 2054	698,712	685,136
	Mission Health Systems	Corporate Bond, bearing interest at 4.424%, $700,000 face value, due December 1, 2039	688,765	656,616
	QVC Incoporated	Corporate Bond, bearing interest at 5.45%, $750,000 face value, due August 15, 2034	722,842	648,773
	Électricité de France S.A. - France	Corporate Bond, bearing interest at 5.25%, $600,000 face value, due October 13, 2055	588,588	571,671
	Orange NT Step Up - France	Corporate Bond, bearing interest at 9.00%, $400,000 face value, due March 1, 2031	544,420	564,572
	Morgan Stanley	Corporate Bond, bearing interest at 5.75%, $500,000 face value, due January 25, 2021	579,010	561,376

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	Qualcomm Incorporated	Corporate Bond, bearing interest at 3.45%, $575,000 face value, due May 20, 2025	$ 572,930	$ 551,516
	Roche Holdings Incorporated	Corporate Bond, bearing interest at 4.00%, $500,000 face value, due November 28, 2044	492,180	506,865
	McDonalds Corporation	Corporate Bond, bearing interest at 4.70%, $500,000 face value, due December 9, 2035	498,395	498,150
	Wells Fargo & Company	Corporate Bond, bearing interest at 5.875%, $425,000 face value, due December 29, 2049	425,000	447,313
	Energy Transfer Partners	Corporate Bond, bearing interest at 4.91%, $600,000 face value, due March 15, 2035	598,860	436,267
	PepsiCo Incorporated	Corporate Bond, bearing interest at 4.45%, $400,000 face value, due April 14, 2046	398,940	413,181
	Fidelity National	Corporate Bond, bearing interest at 5.00%, $400,000 face value, due October 15, 2025	398,916	410,996
	Moody's Corporation	Corporate Bond, bearing interest at 5.25%, $400,000 face value, due July 15, 2044	406,652	408,524
	Bank of America Corporation	Corporate Bond, bearing interest at 3.875%, $400,000 face value, due August 1, 2025	407,200	406,051
	Duke Energy Corporation	Corporate Bond, bearing interest at 4.80%, $400,000 face value, due December 15, 2045	398,656	404,118
	AstraZeneca Plc - United Kindgom	Corporate Bond, bearing interest at 4.375%, $400,000 face value, due November 16, 2045	394,408	400,811
	State Street Corporation	Corporate Bond, bearing interest at 5.25%, $400,000 face value, due December 29, 2049	400,000	400,500
	Visa Incorporated	Corporate Bond, bearing interest at 3.15%, $400,000 face value, due December 14, 2025	398,536	400,494
	Biogen Incorporated	Corporate Bond, bearing interest at 5.20%, $400,000 face value, due September 15, 2045	397,176	400,151

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2015

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PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Trans-Allegheny Interstate Line Company	Corporate Bond, bearing interest at 3.85%, $400,000 face value, due June 1, 2025	$ 399,696	$ 400,030
	JPMorgan Chase	Corporate Bond, bearing interest at 5.30%, $400,000 face value, due December 29, 2049	400,000	398,500
	Marsh & McLennan Companies Incorporated	Corporate Bond, bearing interest at 3.50%, $400,000 face value, due June 3, 2024	398,948	396,366
	ERAC USA Finance, LLC	Corporate Bond, bearing interest at 3.80%, $400,000 face value, due November 1, 2025	399,244	395,814
	Fortune Brands Home & Security Incorporated	Corporate Bond, bearing interest at 4.00%, $400,000 face value, due June 15, 2025	397,428	395,697
	Halliburton Corporation	Corporate Bond, bearing interest at 5.00%, $400,000 face value, due November 15, 2045	402,280	395,417
	Avago Technologies - Singapore	Bank Loan, bearing interest at 4.00%, $400,000 face value, due November 11, 2022	396,000	394,722
	Novartis Capital Corporation - Switzerland	Corporate Bond, bearing interest at 4.00%, $400,000 face value, due November 20, 2045	392,116	391,789
	The JM Smucker Company	Corporate Bond, bearing interest at 4.25%, $400,000 face value, due March 15, 2035	388,096	390,776
	Amerisource Bergen Corporation	Corporate Bond, bearing interest at 3.25%, $400,000 face value, due March 1, 2025	397,860	387,277
	Union Pacific Corporation	Corporate Bond, bearing interest at 4.05%, $400,000 face value, due November 15, 2045	398,132	387,015
	A.P. Moller-Maersk Group - Denmark	Corporate Bond, bearing interest at 3.875%, $400,000 face value, due September 28, 2025	395,976	385,556
	Gulfstream Natural Gas System, LLC	Corporate Bond, bearing interest at 4.60%, $400,000 face value, due September 15, 2025	399,848	379,675
	Credit Suisse International	Central Counterparties Clearing Deposit	377,000	377,000

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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PN: 334

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	Merck & Co. Incorporated	Corporate Bond, bearing interest at 3.70%, $400,000 face value, due February 10, 2045	$ 397,700	$ 369,380
	Consolidated Edison Company of New York	Corporate Bond, bearing interest at 4.625%, $375,000 face value, due December 1, 2054	374,044	368,982
	Électricité de France S.A. - France	Corporate Bond, bearing interest at 4.875%, $375,000 face value, due January 22, 2044	415,241	358,560
	Quest Diagnostics Corporation	Corporate Bond, bearing interest at 4.70%, $400,000 face value, due March 30, 2045	399,668	358,170
	The Phillps 66 Company	Corporate Bond, bearing interest at 3.605%, $400,000 face value, due February 15, 2025	399,868	344,096
	Barrick PD - Australia	Corporate Bond, bearing interest at 5.95%, $500,000 face value, due October 15, 2039	505,135	341,242
	Goldman Sachs International	Central Counterparties Clearing Deposit	330,000	330,000
	Citibank NA	Over the Counter Cash Collateral Deposit	330,000	330,000
	Petroleos Mexicanos	Corporate Bond, bearing interest at 5.50%, $425,000 face value, due June 27, 2044	433,054	319,745
	Lockheed Martin	Corporate Bond, bearing interest at 4.70%, $300,000 face value, due May 15, 2046	295,557	307,311
	Time Warner Incorporated	Corporate Bond, bearing interest at 4.85%, $300,000 face value, due July 15, 2045	290,436	285,675
	Expedia Incorporated	Corporate Bond, bearing interest at 5.00%, $250,000 face value, due February 15, 2026	248,838	243,984
	Waste Management Incorporated	Corporate Bond, bearing interest at 3.125%, $250,000 face value, due March 1, 2025	248,935	243,306
	United States Treasury	United States Treasury Note, stripped, $400,000 face value, due November 15, 2033	203,152	236,198
	Verizon Wireless	Corporate Bond, bearing interest at 4.672%, $263,000 face value, due March 15, 2055	231,719	228,337

* Represents a party-in-interest

BHP USA RETIREMENT INCOME PLAN
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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Credit Suisse International	Credit Default Swap, Sell Protection on PIMCO, expiring December 20, 2020, 39,450,000 units	$ 356,660	$ 224,668
	AT&T, Inc.	Corporate Bond, bearing interest at 3.40%, $225,000 face value, due May 15, 2025	224,334	216,245
	Verizon Wireless	Corporate Bond, bearing interest at 5.012%, $223,000 face value, due August 21, 2054	231,363	204,177
	SABMiller Holdings Incorporated	Corporate Bond, bearing interest at 4.95%, $200,000 face value, due January 15, 2042	228,480	203,137
	Électricité de France S.A. - France	Corporate Bond, bearing interest at 6.00%, $200,000 face value, due January 14, 2022	237,522	195,696
	Hewlett-Packard Enterprise Corporation	Corporate Bond, bearing interest at 6.35%, $200,000 face value, due October 15, 2045	199,864	189,868
	Enterprise Products Operating, LLC	Corporate Bond, bearing interest at 3.70%, $200,000 face value, due February 15, 2026	199,270	179,400
	Qualcomm Incorporated	Corporate Bond, bearing interest at 4.80%, $200,000 face value, due May 20, 2045	196,532	177,702
	Deutsche Bank AG	Put Swaption, 3.45%, expiring April 3, 2018, 3,900,000 units	300,300	152,747
	AT&T, Inc.	Corporate Bond, bearing interest at 5.35%, $150,000 face value, due September 1, 2040	159,751	148,158
	Federal National Mortgage Association	Mortgage-backed securities, bearing interest at 6.50%, due June 17, 2038	151,357	146,508
	Viacom Incorporated	Corporate Bond, bearing interest at 4.375%, $200,000 face value, due March 15, 2043	164,844	146,504
	Goldman Sachs International	Central Counterparties Clearing Deposit	143,000	143,000
	United States Treasury	United States Treasury Bond, bearing interest at 6.50%, $100,000 face value, due November 15, 2026	140,047	139,918
	Charles Schwab & Co. Inc.	Central Counterparties Clearing Deposit	126,000	126,000
	Morgan Stanley Capital Services Inc.	Central Counterparties Clearing Deposit	121,641	121,641
	Morgan Stanley Capital Services Inc.	Put Swaption, 3.02%, expiring December 18, 2017, 1,800,000 units	$ 145,385	$ 113,407

* Represents a party-in-interest

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PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Goldman Sachs International	Future Cash Collateral tied to Counterparty	110,000	110,000
	Zimmer Biomet	Corporate Bond, bearing interest at 3.55%, $100,000 face value, due April 1, 2025	99,765	97,172
	Verizon Wireless	Corporate Bond, bearing interest at 4.862%, $100,000 face value, due August 21, 2046	97,697	94,673
	Time Warner Incorporated	Corporate Bond, bearing interest at 4.65%, $100,000 face value, due June 1, 2044	98,032	91,735
	Discovery Communication Incorporated	Corporate Bond, bearing interest at 3.45%, $100,000 face value, due March 15, 2025	99,915	90,528
	The Walgreens Company	Corporate Bond, bearing interest at 4.80%, $100,000 face value, due November 18, 2044	96,201	90,459
	Hewlett-Packard Incorporated	Corporate Bond, bearing interest at 6.00%, $100,000 face value, due September 15, 2041	113,650	87,313
	Williams Partners Incorporated	Corporate Bond, bearing interest at 5.10%, $100,000 face value, due September 15, 2045	75,542	65,811
	Ryland Group Inc.	Option - Funding Value Adjustment, 10 year treasury yield, maturing June 23, 2016, 1,300,000 units	51,870	52,822
	Petrobras Global Finance B.V.	Corporate Bond, bearing interest at 6.85%, $75,000 face value, due June 5, 2115	60,803	48,563
	FedEx Corporation	Corporate Bond, bearing interest at 3.90%, $50,000 face value, due February 1, 2035	49,771	45,515
	FedEx Corporation	Corporate Bond, bearing interest at 4.10%, $50,000 face value, due February 1, 2045	49,716	44,555
	Nomura Global Financial Products, Inc.	Call Swaption, 1.20%, expiring December 16, 2016, 20,350,000 units	54,448	39,703
	Credit Suisse International	Central Counterparties Clearing Deposit	36,204	36,204
	Verizon Communications Incorporated	Corporate Bond, bearing interest at 6.55%, $28,000 face value, due September 15, 2043	$ 27,967	$ 33,242
	Credit Suisse International	Put Swaption, 3.95%, expiring August 17, 2017, 2,500,000 units	157,220	27,628

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	Morgan Stanley Capital Services Inc.	Call Swaption, 1.00%, expiring December 8, 2016, 23,000,000 units	38,333	25,507
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.20%, expiring December 16, 2016, 11,700,000 units	29,068	22,827
	J.P. MorganChase Bank, N.A.	Put Swaption, 3.95%, expiring August 17, 2017, 1,700,000 units	108,800	18,787
	Morgan Stanley Capital Services Inc.	Put Swaption, 3.95%, expiring August 17, 2017, 1,700,000 units	104,267	18,787
	Bank of America, N.A.	Credit Default Swap, Sell Protection on CitiGroup Inc., expiring December 20, 2020, 2,000,000 units	6,502	17,888
	Barclays, Plc	Central Counterparties Clearing Deposit	17,690	17,690
	Petrobras Global Finance B.V.	Corporate Bond, bearing interest at 7.25%, $25,000 face value, due March 17, 2044	23,244	16,875
	Nomura Global Financial Products, Inc.	Put Swaption, 3.95%, expiring August 17, 2017, 1,500,000 units	93,850	16,577
	Morgan Stanley Capital Services Inc.	Credit Default Swap, Sell Protection on Goldman Sachs, expiring September 20, 2020, 1,700,000 units	5,922	14,838
	Morgan Stanley Capital Services Inc.	Call Swaption, 0.95%, expiring December 1, 2016, 13,400,000 units	23,916	12,569
	Credit Suisse International	Put Swaption, 3.95%, expiring August 15, 2017, 800,000 units	49,360	8,785
	Morgan Stanley Capital Services Inc.	Central Counterparties Clearing Deposit	8,700	8,700
	Deutsche Bank AG	Put Swaption, 3.95%, expiring August 17, 2017, 700,000 units	40,880	7,736
	Goldman Sachs International	Credit Default Swap, Sell Protection on MetLife, Inc., expiring December 20, 2020, 1,200,000 units	5,512	7,517
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.25%, pay 3 month floating rate, maturing June 15, 2026, 2,100,000 units	7,040	7,214
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.00%, expiring December 7, 2016, 4,100,000 units	6,536	4,559
	Goldman Sachs International	Central Counterparties Clearing Deposit	4,275	4,275

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	Goldman Sachs International	Credit Default Swap, Sell Protection on MetLife, Inc., expiring March 20, 2020, 300,000 units	$ 4,185	$ 3,331
	Goldman Sachs International	Credit Default Swap, Sell Protection on Italian Government, expiring June 20, 2020, 800,000 units	244	3,197
	Credit Suisse International	Credit Default Swap, Sell Protectionon Goldman Sachs, expiring December 20, 2020, 400,000 units	-	3,017
	Goldman Sachs International	Credit Default Swap, Sell Protection on Morgan Stanley, expiring December 20, 2020, 400,000 units	-	3,012
	Bank of America, N.A.	Credit Default Swap, Sell Protectionon Italian Government, expiring June 20, 2020, 700,000 units	558	2,797
	Citigroup Incorporated	Central Counterparties Clearing Deposit	2,577	2,577
	Credit Suisse International	Call Swaption, 0.70%, expiring October 3, 2016, 8,000,000 units	14,638	2,464
	Deutsche Bank AG	Put Swaption, 3.30%, expiring March 14, 2016, 1,650,000 units	54,450	1,252
	Bank of America, N.A.	Put Swaption, 3.13%, expiring February 17, 2016, 1,600,000 units	44,000	834
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.15%, pay 3 month floating rate, maturing December 3, 2025, 750,000 units	750,000	718
	Bank of America, N.A.	Put Swaption Expiring February 17, 2016 - $1,600,000 Notional Amount	42,625	709
	Credit Suisse International	Interest Rate Swap, 6 month fixed rate of 2.75%, pay 3 month floating rate, maturing December 16, 2045, 800,000 units	46,025	-
	Credit Suisse International	Interest Rate Swap, 6 month fixed rate of 2.50%, pay 3 month floating rate, maturing December 16, 2025, 2,200,000 units	33,380	-
	Goldman Sachs International	Credit Default Swap, Morgan Stanley, expiring December 20, 2020, 400,000 units	(1,337)	-
	Credit Suisse International	Credit Default Swap, Goldman Sachs, expiring December 20, 2020, 400,000 units	(1,435)	-
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.25%, pay 3 month floating rate, maturing June 15, 2026, 2,600,000 units	(17,452)	-

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.15%, pay 3 month floating rate, maturing December 3, 2025, 750,000 units	$ (3,725,304)	$ -
	J.P. MorganChase Bank, N.A.	Call Swaption, 0.70%, expiring January 20, 2016, 2,900,000 units	(1,668)	(46)
	Bank of America, N.A.	Put Swaption, 1.00%, expiring February 17, 2016, 100,000 units	(183)	(180)
	Bank of America, N.A.	Put Swaption, 3.00%, expiring February 17, 2016, 6,900,000 units	(78,727)	(248)
	Barclays, Plc	Put Swaption, 1.25%, expiring March 16, 2016, 300,000 units	(660)	(363)
	CitiBank, N.A.	Put Swaption, 3.00%, expiring March 14, 2016, 1,900,000 units	(26,980)	(454)
	J.P. MorganChase Bank, N.A.	Put Swaption, 3.00%, expiring March 14, 2016, 2,000,000 units	(29,000)	(478)
	J.P. MorganChase Bank, N.A.	Put Swaption, 1.10%, expiring February 17, 2016, 500,000 units	(994)	(584)
	Bank of America, N.A.	Put Swaption, 0.95%, expiring January 20, 2016, 1,100,000 units	(1,966)	(1,202)
	Bank of America, N.A.	Put Swaption, 0.90%, expiring January 20, 2016, 700,000 units	(980)	(1,224)
	Barclays, Plc	Put Swaption, 1.15%, expiring March 16, 2016, 900,000 units	(2,295)	(1,474)
	Barclays, Plc	Put Swaption, 1.05%, expiring January 20, 2016, 4,000,000 units	(7,300)	(2,164)
	BNP Paribas SA	Put Swaption, 0.95%, expiring January 20, 2016, 2,000,000 units	(3,500)	(2,186)
	Citbank, N.A.	Put Swaption, 0.95%, expiring January 20, 2016, 2,100,000 units	(4,620)	(2,295)
	Deutsche Bank AG	Call Swaption, 2.25%, expiring March 28, 2016, 1,900,000 units	(8,123)	(2,476)
	Bank of America, N.A.	Credit Default Swap, United Mexican States, expiring September 20, 2020, 100,000 units	(2,011)	(2,809)
	Morgan Stanley Capital Services Inc.	Credit Default Swap - CMBX.NA, expiring February 17, 2051, 1,010,872 units	(2,498)	(3,037)
	J.P. MorganChase Bank, N.A.	Credit Default Swap, Mexico LA, expiring June 20, 2020, 150,000 units	(2,154)	(3,648)
	Barclays, Plc	Put Swaption, 9.00%, expiring January 20, 2016, 2,400,000 units	(5,100)	(4,198)
	Deutsche Bank AG	Put Swaption, 3.92%,expiring August 17, 2017, 2,600,000 units	(38,220)	(4,339)
	J.P. MorganChase Bank, N.A.	Put Swaption, 1.00%, expiring January 20, 2016, 6,600,000 units	(11,006)	(4,666)

* Represents a party-in-interest

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	J.P. MorganChase Bank, N.A.	Put Swaption, 0.90%, expiring January 20, 2016, 2,900,000 units	$ (5,800)	$ (5,072)
	Credit Suisse International	Put Swaption, 3.90%, expiring August 17, 2017, 3,100,000 units	(44,950)	(5,323)
	Credit Suisse International	Put Swaption, 3.91%, expiring August 15, 2017, 3,200,000 units	(49,600)	(5,357)
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.67%, expiring December 7, 2016, 900,000 units	(6,600)	(6,135)
	Credit Suisse International	Dall Swaption, 1.50%, expiring October 3, 2016, 1,700,000 units	(14,790)	(6,151)
	Barclays, Plc	Put Swaption, 0.95%, expiring January 20, 2016, 6,700,000 units	(12,183)	(7,323)
	Barclays, Plc	Put Swaption, 1.00%, expiring February 17, 2016, 4,600,000 units	(7,929)	(8,280)
	Nomura Global Financial Products, Inc.	Put Swaption, 3.90%, expiring August 17, 2017, 6,100,000 units	(96,063)	(10,474)
	Credit Suisse International	Put Swaption, 3.94%, expiring August 17, 2017, 6,800,000 units	(112,370)	(11,036)
	Goldman Sachs International	Credit Default Swap, Viacom, Inc., expiring March 20, 2021, 300,000 units	(11,333)	(11,366)
	J.P. MorganChase Bank, N.A.	Put Swaption, 3.86%, expiring August 17, 2017, 6,800,000 units	(108,947)	(12,362)
	Morgan Stanley Capital Services Inc.	Put Swaption, 3.82%, expiring August 17, 2017, 6,800,000 units	(104,380)	(13,083)
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.00%, and pay 3 month floating rate, maturing December 16, 2019, 1,000,000 units	(4,607)	(17,541)
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.65%, expiring December 1, 2016, 3,200,000 units	(32,800)	(20,499)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 2.75%, pay 3 month floating rate, maturing December 16, 2045, 800,000 units	-	(23,636)
	Goldman Sachs International	Call Swaption, 1.95%, expiring December 16, 2016, 2,000,000 units	(26,400)	(24,808)
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.63%, expiring December 8, 2016, 5,000,000 units	(38,500)	(31,260)
	CitiBank, N.A.	Credit Default Swap, Freeport-McMoran Inc., expiring June 20, 2020, 100,000 units	(7,347)	(34,585)
	Morgan Stanley Capital Services Inc.	Interest Rate Swap, 6 month fixed rate of 2.33%, pay 3 month floating rate, maturing August 19, 2025, 1,500,000 units	-	(35,504)

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	Morgan Stanley Capital Services Inc.	Interest Rate Swap - US Dollar Receive 6 Month Fixed Rate of 2.335% and Pay 3 Month Floating Rate - Maturing August 24, 2025 - $1,500,000 Notional Amount	$ -	$ (35,658)
	Deutsche Bank AG	Put Swaption, 3.00%, expiring April 3, 2018, 600,000 units	(72,180)	(42,890)
	Morgan Stanley Capital Services Inc.	Interest Rate Swap, 6 month fixed rate of 2.35%, pay 3 month floating rate, maturing October 2, 2025, 2,300,000 units	-	(49,324)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 2.33%, pay 3 month floating rate, maturing September 2, 2025, 2,500,000 units	-	(56,748)
	Nomura Global Financial Products, Inc.	Call Swaption, 1.95%, expiring December 16, 2016, 4,950,000 units	(60,923)	(61,400)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 2.50%, 3 month floating rate, maturing December 16, 2025, 2,200,000 units	-	(66,642)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 3.10%, pay 3 month floating rate, maturing December 19, 2024, 2,900,000 units	-	(67,332)
	Morgan Stanley Capital Services Inc.	Put Swaption, 2.80%,expiring December 18, 2017, 8,100,000 units	(152,147)	(90,963)
	CitiBank, N.A.	Put Swaption, 2.90%, expiring April 3, 2018, 36,000,000units	(272,527)	(131,688)
	Credit Suisse International	Interest Rate Swap, 6 month fixed rate of 1.50%, pay 3 month floating rate, maturing December 16, 2017, 52,100,000 units	(572,142)	(378,038)
	Goldman Sachs International	Future Offset, 10-year Treasury Note, expiring March 2016	-	(5,036,250)
	Goldman Sachs International	Future Offset, Euro dollars, expiring March 2017	-	(5,670,650)
	Goldman Sachs International	Future Offset, Euro dollars, expiring December 2016	-	(5,679,275)
	Goldman Sachs International	Future Offset, Euro dollars, expiring September 2016	-	(6,430,775)
	Goldman Sachs International	Future Offset, Euro dollars, expiring June 2016	-	(7,432,500)
			$ 208,952,916	$ 202,648,910

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Arrow Electronics, Inc.	Corporate Bond, 4.00%, due April 1, 2025	$ 148,547	$ 148,987
AT&T, Inc.	Corporate Bond, 5.35%, due September 1, 2040	479,253	300,726
Bank of America, N.A.	Call Swaption, 1.00%, Expiring January 8, 2016	31,717	7,952
Bank of America, N.A.	Call Swaption, 1.75%, Expiring January 8, 2016	907	31,733
JP Morgan Chase Bank, N.A.	Call Swaption, 1.26%, Expiring March 14, 2016	11,700	12,112
JP Morgan Chase Bank, N.A.	Call Swaption, 2.00%, Expiring March 14, 2016	4,208	11,730
Citibank, N.A.	Call Swaption, 0.95%, Expiring December 16, 2015	7,040	-
Deutsche Bank AG	Call Swaption, 0.95%, Expiring August 28, 2015	15,500	-
Deutsche Bank AG	Call Swaption, 1.29%, Expiring February 26, 2016	26,204	26,627
Deutsche Bank AG	Call Swaption, 2.00%, Expiring February 26, 2016	7,619	26,320
Goldman Sachs International	Call Swaption, 1.00%, Expiring January 11, 2016	49,091	14,677
Morgan Stanley Capital Services, Inc.	Call Swaption, 0.95%, Expiring December 1, 2015	19,032	-
Morgan Stanley Capital Services, Inc.	Call Swaption, 1.27%, Expiring March 14, 2016	11,261	12,440
Morgan Stanley Capital Services, Inc.	Call Swaption, 2.00%, Expiring March 14, 2016	4,043	11,220
Morgan Stanley Capital Services, Inc.	Call Swaption, 1.045%, Expiring January 6, 2016	10,390	4,643
Nomura Global Financial Products, Inc.	Call Swaption, 1.35%, Expiring March 23, 2016	84,019	74,026
Nomura Global Financial Products, Inc.	Call Swaption, 2.00%, Expiring March 23, 2016	22,200	83,990
Citibank, N.A.	Central Counterparties Clearing Deposit	681,000	681,000
Credit Suisse International	Central Counterparties Clearing Deposit	189,000	189,000
Goldman Sachs International	Central Counterparties Clearing Deposit	4,405,791	417,672
Goldman Sachs International	Central Counterparties Clearing Deposit	421,000	101,000

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Morgan Stanley Capital Services, Inc.	Central Counterparties Clearing Deposit	$ (291)	$ 17,000
Goldman Sachs International	Central Counterparties Clearing Deposit	77,127	4,388,580
Citibank, N.A.	Central Counterparties Clearing Deposit	395,276	1,556,240
Credit Suisse International	Central Counterparties Clearing Deposit	578,651	4,476,018
Credit Suisse International	Central Counterparties Clearing Deposit	5,276,306	205,869
Credit Suisse International	Central Counterparties Clearing Deposit	559,000	237,000
Morgan Stanley Capital Services Inc.	Central Counterparties Clearing Deposit	105,520	6,500
Credit Suisse First Boston	Credit Default Swap, Sell Protection on PIMCO, expiring Decemebr 20, 2019	23,970	569,776
Morgan Stanley Capital Services, Inc.	Credit Default Swap, Sell Protection on PIMCO, expiring June 20, 2020	611,683	395,276
Barclays PLC	Credit Default Swap, Sell Protection on Italian Government, expiring March 20, 2020	1,850	3,531
Bank of America, N.A.	Credit Default Swap, Sell Protection on Italian Government, expiring March 20, 2020	16,776	3,486
Bank of America, N.A.	Credit Default Swap, Sell Protection on Italian Government, expiring Decemebr 20, 2019	4,484	3,245
Bank of America, N.A.	Credit Default Swap, Sell Protection on Italian Government, expiring June 20, 2020	637	-
Morgan Stanley Capital Services, Inc.	Credit Default Swap, Sell Protection on Italian Government, expiring March 20, 2020	1,124	-
Morgan Stanley Capital Services, Inc.	Credit Default Swap, Sell Protection on Italian Government, expiring June 20, 2020	9,397	2,487
Japan Railway Company	Corporate Bond, 4.25%, due November 24, 2045	393,004	399,124
Expedia, Inc.	Corporate Bond, 5.00%, due February 15, 2026	398,140	149,894
United States Treasury	Future, Treasury Note, due June 2015	1,017	8,670

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
United States Treasury	Future, Treasury Note, due March 2015	$ 1	$ 9,166
United States Treasury	Future, Treasury Note, due March 2015	1	6,606
Goldman Sachs International	Future Cash Collateral due from Goldman Sach International	131,000	21,000
United States Treasury	Future Put Option, Treasury Bond, due December 2015	2	7,975
United States Treasury	Future Put Option, Treasury Note, due January 2016	1,270	5,480
United States Treasury	Future Put Option, Treasury Note, due July 2015	1	1,088
United States Treasury	Future Put Option, Treasury Note, due March 2015	5,052	1
United States Treasury	Future Put Option, Treasury Bond, due September 2015	1	3,044
Goldman Sachs International	Interest Rate Swap, 2.50%, expiring December 16, 2025	60,912	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.615%, expiring November 9, 2045	438	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.30%, expiring May 6, 2017	29	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.30%, expiring February 20, 2025	38,241	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.30%, expiring May 6, 2017	13,827	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.25%, expiring June 17, 2017	85,431	29,232
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.75%, expiring June 17, 2025	48,317	111,880
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.33%, expiring September 2, 2025	9,222	-
Goldman Sachs International	Interest Rate Swap, 2.15%, expiring December 03, 2025	33,446	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.50%, expiring December 16, 2017	55,816	656,701
Goldman Sachs International	Interest Rate Swap, 2.50%, expiring December 16, 2025	157,332	-
Goldman Sachs International	Interest Rate Swap, 3.50%, expiring December 17, 2044	88,504	214,696
Goldman Sachs International	Over the Counter Derivative Collateral	818,000	818,000

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Deutsche Bank AG	Over the Counter Derivative Collateral	$ 250,000	$ 590,000
Petroleo Brasileiro S.A.	Corporate Bond, 6.85%, due June 5, 2115	81,070	20,510
Barclays PLC	Put Swaption, 1.00%, expiring April 15, 2015	150	3,340
Citibank, N.A.	Put Swaption, 0.85%, expiring February 18, 2015	910	1,163
Barclays, PLC	Put Swaption, 0.80%, expiring July 15, 2015	6,795	10,288
Barclays, PLC	Put Swaption, 0.80%, expiring August 19, 2015	12,150	14,963
Barclays, PLC	Put Swaption, 0.85%, expiring June 17, 2015	684	2,820
Barclays, PLC	Put Swaption, 0.85%, expiring August 19, 2015	1,200	5,480
Barclays, PLC	Put Swaption, 0.85%, expiring June 17, 2015	1,333	4,809
Barclays, PLC	Put Swaption, 0.90%, expiring October 21, 2015	7,375	32,879
Barclays, PLC	Put Swaption, 0.95%, expiring October 21, 2015	855	2,755
Barclays, PLC	Put Swaption, 1.05%, expiring November 18, 2015	1,643	1,712
Barclays, PLC	Put Swaption, 1.10%, expiring January 20, 2016	3,410	5,968
Barclays, PLC	Put Swaption, 1.00%, expiring November 18, 2015	708	7,965
Barclays, PLC	Put Swaption, 0.90%, expiring May 20, 2015	3,350	12,297
Bank of America, N.A.	Put Swaption, 1.00%, expiring April 15, 2015	40	2,205
Bank of America, N.A.	Put Swaption, 2.92%, expiring April 7, 2015	4,250	-
Bank of America, N.A.	Put Swaption, 3.00%, expiring February 17, 2016	140	86,714
JP Morgan Chase Bank, N.A.	Put Swaption, 1.00%, expiring March 18, 2015	340	7,310
JP Morgan Chase Bank, N.A.	Put Swaption, 0.80%, expiring August 19, 2015	2,818	9,998
JP Morgan Chase Bank, N.A.	Put Swaption, 0.85%, expiring February 18, 2015	1,398	5,536

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
JP Morgan Chase Bank, N.A.	Put Swaption, 0.90%, expiring May 20, 2015	$ 175	$ 3,188
JP Morgan Chase Bank, N.A.	Put Swaption, 0.95%, expiring November 18, 2015	90	1,035
JP Morgan Chase Bank, N.A.	Put Swaption, 1.05%, expiring December 16, 2015	60	1,545
JP Morgan Chase Bank, N.A.	Put Swaption, 1.00%, expiring December 16, 2015	156	2,640
JP Morgan Chase Bank, N.A.	Put Swaption, 1.00%, expiring November 18, 2015	180	2,363
JP Morgan Chase Bank, N.A.	Put Swaption, 3.128%, expiring March 14, 2016	29,210	40,281
Citibank, N.A.	Put Swaption, 0.75%, expiring June 17, 2015	1,247	3,548
Citibank, N.A.	Put Swaption, 0.80%, expiring July 15, 2015	1,320	2,420
Citibank, N.A.	Put Swaption, 0.80%, expiring February 18, 2015	2,000	7,500
Citibank, N.A.	Put Swaption, 1.00%, expiring November 18, 2015	192	2,920
Citibank, N.A.	Put Swaption, 3.00%, expiring April 3, 2018	272,800	396,990
Citibank, N.A.	Put Swaption, 3.128%, expiring March 14, 2016	26,863	37,911
Citibank, N.A.	Put Swaption, 0.90%, expiring March 18, 2015	350	3,990
Citibank, N.A.	Put Swaption, 2.92%, expiring April 7, 2015	3,630	-
Deutsche Bank AG	Put Swaption, 2.85%, expiring September 30, 2015	700	17,200
Goldman Sachs International	Put Swaption, 0.75%, expiring October 15, 2015	22,818	-
Goldman Sachs International	Put Swaption, 2.85%, expiring September 30, 2015	105	2,700
Goldman Sachs International	Put Swaption, 0.85%, expiring June 17, 2015	471	2,340
Morgan Stanley Capital Services, Inc.	Put Swaption, 2.05%, expiring September 17, 2015	375	10,283
Kraft Heinz Company	Corporate Bond, 5.20%, due July 15, 2045	896,454	909,369
S. C. Johnson & Son, Inc.	Corporate Bond, 4.75%, due October 15, 2046	399,228	408,328

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
J. M. Smucker Company	Corporate Bond, 4.25%, due March 15, 2035	$ 398,508	$ -
Verizon Communications, Inc.	Corporate Bond, 4.672%, due March 15, 2055	-	996
JP Morgan Chase Bank, N.A.	Put Swaption, 2.05%, expiring January 7, 2015	1,793	4,231
Sysco Corporation	Corporate Bond, 4.85%, due October 1, 2045	499,605	528,973
The Walgreens Company	Corporate Bond, 4.80%, due November 18, 2044	481,005	374,461
Goldman Sachs International	Interest Rate Swap, 1.18%, expiring November 24, 2015	6,240	-

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Northern Trust	Collective Fund - Short Term Investment Fund	176	$ 86,938,748	$ -	$ 86,938,748	$ 86,938,748	$ -
Northern Trust	Collective Fund - Short Term Investment Fund	179	-	86,888,215	86,888,215	86,888,215	-
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	10	10,716,223	-	10,690,445	10,716,223	-
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	10	-	10,690,367	10,690,445	10,690,367	(78)
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	7	10,719,875	-	10,782,387	10,719,875	-
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	7	-	10,782,309	10,782,387	10,782,309	(78)
PIMCO	Mutual Fund - Long Duration Corporate Bond Fund	10	12,346,428	-	12,346,428	12,346,428	-
PIMCO	Mutual Fund - Long Duration Corporate Bond Fund	6	-	17,622,165	16,955,881	17,622,165	666,284
PIMCO	Mutual Fund - Pacific Investment Management Service Investment Grade Corporate Bond Portfolio	6	2,298,570	-	2,298,570	2,298,570	-
PIMCO	Mutual Fund - Pacific Investment Management Service Investment Grade Corporate Bond Portfolio	4	-	13,200,000	14,508,964	13,200,000	(1,308,964)
PIMCO	Mutual Fund - Short Term Floating NAV Portfolio	52	32,304,439	-	32,304,439	32,304,439	-
PIMCO	Mutual Fund - Short Term Floating NAV Portfolio	33	-	39,800,000	39,798,174	39,800,000	1,826
United States Treasury	United States Treasury Notes, bearing interest at a 2.50% stated rate, due February 15, 2045	16	7,590,523	-	7,590,523	7,590,523	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.50% stated rate, due February 15, 2045	17	-	7,607,225	7,590,523	7,607,225	16,702

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
United States Treasury	United States Treasury Notes, bearing interest at a 2.875% stated rate, due August 15, 2045	17	$ 19,641,254	$ -	$ 19,641,254	$ 19,641,254	$ -
United States Treasury	United States Treasury Notes, bearing interest at a 2.875% stated rate, due August 15, 2045	17	-	16,407,988	16,358,209	16,407,988	49,779
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due May 15, 2045	52	74,014,713	-	74,014,713	74,014,713	-
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due May 15, 2045	52	-	70,949,723	71,084,740	70,949,723	(135,017)
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due November 15, 2044	17	13,547,303	-	13,547,303	13,547,303	-
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due November 15, 2044	19	-	13,341,805	13,547,303	13,341,805	(205,498)
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due July 31, 2019	24	37,390,648	-	37,390,648	37,390,648	-
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due July 31, 2019	24	-	37,405,578	37,235,814	37,405,578	169,764
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due August 15, 2022	5	9,474,162	-	9,474,162	9,474,162	-
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due August 15, 2022	5	-	9,476,500	9,092,306	9,476,500	384,194
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due August 15, 2025	47	392,849,395	-	392,849,395	392,849,395	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due August 15, 2025	53	-	387,708,453	387,735,284	387,708,453	(26,831)
United States Treasury	United States Treasury Notes, bearing interest at a 2.25% stated rate, due November 15, 2025	39	234,355,180	-	234,355,180	234,355,180	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.25% stated rate, due November 15, 2025	34	-	223,368,375	223,293,671	223,368,375	74,704
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due February 15, 2025	45	75,263,779	-	75,263,779	75,263,779	-

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due February 15, 2025	49	$ -	$ 75,204,245	$ 75,263,779	$ 75,204,245	$ (59,534)
United States Treasury	United States Treasury Notes, bearing interest at a 2.125% stated rate, due May 15, 2025	19	17,715,798	-	17,715,798	17,715,798	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.125% stated rate, due May 15, 2025	20	-	17,703,842	17,715,798	17,703,842	(11,956)

Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29											
30–34		2									2
35–39		5		2							7
40–44	2	11	5	5	2	2					27
45–49	4	15	6	8	3	5					41
50–54	2	17	2	12	9	14	4				60
55–59	1	6	6	22	5	16	13		2		71
60–64	2	1	4	12	9	9	8	1		1	47
65–69	1		1	3	5	4	1	1		1	17
70 & up							1				1
Total	12	57	24	64	33	50	27	2	2	2	273

In each cell, the number is the count of active participants for each age/service combination.

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

Actuarial Assumptions

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	**Nonstabilized**
• First 5 years	4.72%	1.15%
• Next 15 years	6.11%	4.06%
• Over 20 years	6.81%	5.15%
Mortality sponsor elections		
• Healthy participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the RP-2000 mortality tables projected with mortality improvement to the valuation year plus 7 and 15 years based on Scale AA.	
417(e) lump sums	Liabilities are determined based on the underlying annuity used by the plan to determine the lump sum amount, rather than valuing the lump sum payment. This annuity is valued based on funding interest rates rather than 417(e) rates and current year 417(e) unisex mortality.	
Cash balance plans		
• Interest accumulation rate	5.00%	
• Whipsaw calculations	Yes	
• Whipsaw conversion basis	417(e)	
• Annuity conversion	5.00% and 2013 417(e) mortality	
Other economic assumptions		
• Salary increases	Not applicable	
• Social Security wage base	Not applicable	
• Inflation	Not applicable	
• Expected investment return	Not applicable	
• Expenses	Expected administrative expenses (assumed to equal prior year administrative expenses but adjusted for PBGC premiums with current year PBGC premiums replacing prior year) discounted to beginning of year are included in normal cost.	

Rationale for Significant Economic Assumptions

- Cash balance plan assumptions – Based on plan-defined assumptions.
- Expenses – Based on actual experience.

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

Demographic assumptions

- Withdrawal: 130% of 2003 SOA study age only table. See table of sample rates.
- Disability incidence: Not applicable
- Retirement age:

Attained age	Percentage
55 – 60	15%
61 – 64	20
65 – 66	40
67+	100

- Benefit commencement age for
  - Future vested deferred: Immediately at termination.
  - Current vested deferred: 62 if age 62 or under on the valuation date. 65 if over age 62 on the valuation date.
- Spouse assumptions

	Male participants	Female participants
Percentage married	70%	60%
Spouse age difference	3 years younger	3 years older

Form of payment	Lump sum	Single life	100% J&S
• Active retirements	90%	5%	5%
• Future vested deferred	90%	5%	5%
• Future disabilities	N/A	N/A	N/A
• Future deaths	100%	0%	0%
• Current vested deferred	32%	50%	18%

Unpredictable contingent event assumptions: Not applicable

Table of Sample Rates

Attained age	Withdrawal
	All
20	22.70%
25	24.06
30	15.85
35	11.41
40	9.10
45	8.07
50	7.32
55	3.80
60	2.86

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

Rationale for Significant Demographic Assumptions

- Withdrawal, retirement age, benefit commencement age, spouse assumptions, form of payment – Based on an experience study undertaken by Mercer in 2015 using experience from January 1, 2009 through December 31, 2013. The resulting assumptions balance the plan's historical experience with future expectations based on input and concurrence from the plan sponsor.

Actuarial Methods

Asset Methods

The asset valuation method is the fair market value.

Participant Methods

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

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

Minimum Funding Methods

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

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Northern Trust	Collective Fund - Short Term Investment Fund	176	$ 86,938,748	$ -	$ 86,938,748	$ 86,938,748	$ -
Northern Trust	Collective Fund - Short Term Investment Fund	179	-	86,888,215	86,888,215	86,888,215	-
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	10	10,716,223	-	10,690,445	10,716,223	-
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	10	-	10,690,367	10,690,445	10,690,367	(78)
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	7	10,719,875	-	10,782,387	10,719,875	-
Federal National Mortgage Association	Federal National Mortgage Association Mortgage-backed securities, 30 year term, bearing interest at 3.5%	7	-	10,782,309	10,782,387	10,782,309	(78)
PIMCO	Mutual Fund - Long Duration Corporate Bond Fund	10	12,346,428	-	12,346,428	12,346,428	-
PIMCO	Mutual Fund - Long Duration Corporate Bond Fund	6	-	17,622,165	16,955,881	17,622,165	666,284
PIMCO	Mutual Fund - Pacific Investment Management Service Investment Grade Corporate Bond Portfolio	6	2,298,570	-	2,298,570	2,298,570	-
PIMCO	Mutual Fund - Pacific Investment Management Service Investment Grade Corporate Bond Portfolio	4	-	13,200,000	14,508,964	13,200,000	(1,308,964)
PIMCO	Mutual Fund - Short Term Floating NAV Portfolio	52	32,304,439	-	32,304,439	32,304,439	-
PIMCO	Mutual Fund - Short Term Floating NAV Portfolio	33	-	39,800,000	39,798,174	39,800,000	1,826
United States Treasury	United States Treasury Notes, bearing interest at a 2.50% stated rate, due February 15, 2045	16	7,590,523	-	7,590,523	7,590,523	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.50% stated rate, due February 15, 2045	17	-	7,607,225	7,590,523	7,607,225	16,702

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2015

EIN: 94-3094724
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(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
United States Treasury	United States Treasury Notes, bearing interest at a 2.875% stated rate, due August 15, 2045	17	$ 19,641,254	$ -	$ 19,641,254	$ 19,641,254	$ -
United States Treasury	United States Treasury Notes, bearing interest at a 2.875% stated rate, due August 15, 2045	17	-	16,407,988	16,358,209	16,407,988	49,779
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due May 15, 2045	52	74,014,713	-	74,014,713	74,014,713	-
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due May 15, 2045	52	-	70,949,723	71,084,740	70,949,723	(135,017)
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due November 15, 2044	17	13,547,303	-	13,547,303	13,547,303	-
United States Treasury	United States Treasury Notes, bearing interest at a 3.00% stated rate, due November 15, 2044	19	-	13,341,805	13,547,303	13,341,805	(205,498)
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due July 31, 2019	24	37,390,648	-	37,390,648	37,390,648	-
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due July 31, 2019	24	-	37,405,578	37,235,814	37,405,578	169,764
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due August 15, 2022	5	9,474,162	-	9,474,162	9,474,162	-
United States Treasury	United States Treasury Notes, bearing interest at a 1.625% stated rate, due August 15, 2022	5	-	9,476,500	9,092,306	9,476,500	384,194
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due August 15, 2025	47	392,849,395	-	392,849,395	392,849,395	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due August 15, 2025	53	-	387,708,453	387,735,284	387,708,453	(26,831)
United States Treasury	United States Treasury Notes, bearing interest at a 2.25% stated rate, due November 15, 2025	39	234,355,180	-	234,355,180	234,355,180	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.25% stated rate, due November 15, 2025	34	-	223,368,375	223,293,671	223,368,375	74,704
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due February 15, 2025	45	75,263,779	-	75,263,779	75,263,779	-

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF REPORTABLE TRANSACTIONS
For the Year Ended December 31, 2015

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
United States Treasury	United States Treasury Notes, bearing interest at a 2.00% stated rate, due February 15, 2025	49	$ -	$ 75,204,245	$ 75,263,779	$ 75,204,245	$ (59,534)
United States Treasury	United States Treasury Notes, bearing interest at a 2.125% stated rate, due May 15, 2025	19	17,715,798	-	17,715,798	17,715,798	-
United States Treasury	United States Treasury Notes, bearing interest at a 2.125% stated rate, due May 15, 2025	20	-	17,703,842	17,715,798	17,703,842	(11,956)

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2015

This Form is Open to Public Inspection

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

▶ **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
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BHP HOLDINGS INTERNATIONAL INC.

D Employer Identification Number (EIN)
94-3094724

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2015

2 Assets:

a Market value	**2a**	189,323,040
b Actuarial value	**2b**	189,323,040

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	760	49,810,996	49,810,996
b For terminated vested participants	413	24,828,343	24,828,343
c For active participants	273	81,412,371	83,406,458
d Total	1,446	156,051,710	158,045,797

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

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	6.06%
6 Target normal cost	**6**	156,987

Statement by Enrolled Actuary

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

SIGN HERE

KB
Signature of actuary

10/12/2016
Date

KEVIN BILLS, FSA, EA, MAAA
Type or print name of actuary

1407029
Most recent enrollment number

MERCER
Firm name

713-276-2100
Telephone number (including area code)

500 DALLAS STREET, SUITE 1400
HOUSTON TX 77002
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	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)	0	0
10	Interest on line 9 using prior year's actual return of 7.63%	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		15,682,846
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.20%		981,746
	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		16,664,592
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	119.78%
15	Adjusted funding target attainment percentage	15	119.78%
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	110.87%
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
01/20/2016	1,524,143	0	05/04/2016	1,524,143	0
01/22/2016	736,000	0	05/11/2016	736,000	0
02/05/2016	618,286	0	05/12/2016	618,286	0
02/09/2016	1,524,143	0	06/06/2016	736,000	0
02/09/2016	736,000	0	06/06/2016	1,524,143	0
02/18/2016	618,286	0	06/29/2016	618,286	0
03/07/2016	736,000	0	07/19/2016	618,286	0
03/07/2016	1,524,143	0			
03/11/2016	1,297,000	0			
03/16/2016	618,286	0			
04/15/2016	1,524,143	0			
04/15/2016	454,000	0			
04/20/2016	736,000	0			
04/27/2016	618,286	0			
			Totals ► 18(b)	19,639,860	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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	18,249,255

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:	1st segment: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	60

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**	
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**	156,987
b Excess assets, if applicable, but not greater than line 31a	**31b**	156,987

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	18,249,255
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	18,249,255
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected	☐ 2 plus 7 years	☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010	☐ 2011

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

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

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 60.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	15.0%	10,000	1,500	82,500
56	15.0%	8,500	1,275	71,400
57	15.0%	7,225	1,084	61,774
58	15.0%	6,141	921	53,429
59	15.0%	5,220	783	46,198
60	15.0%	4,437	666	39,933
61	20.0%	3,771	754	46,012
62	20.0%	3,017	603	37,413
63	20.0%	2,414	483	30,413
64	20.0%	1,931	386	24,717
65	40.0%	1,545	618	40,165
66	40.0%	927	371	24,470
67	100.0%	556	556	37,261
Total			10,000	595,685
Average				59.57

Schedule SB, Part V — Summary of Plan Provisions

Effective date and plan year	Original plan: January 1, 1998 Restated plan: December 31, 2013 Plan year: Calendar year
Status of the plan	New employees are not eligible to participate in the plan effective June 30, 2004. The plan was frozen to eliminate future pay and service accruals effective December 31, 2013.
Significant events that occurred during the year	The plan was amended to add a cash balance feature and was subsequently frozen to eliminate future pay and service accruals effective December 31, 2013.
Definitions	
• Covered employees	All salaried persons employed by the Company, both full and part time, except: 1. contract and lease employees, 2. employees of BHP Nevada Mining Company who are paid on a bi-weekly basis, 3. employees hired after June 30, 2004, 4. employees who receive income from a non-U.S. payroll, except for employees who have been designated as eligible international employees under the Plan and who do not participate in the non-U.S. retirement plan. Any participant in the BHP USA Pension Plan or the Retirement Plan for Salaried Employees of BHP Copper Inc. as of December 31, 1997 is eligible to participate in the Plan.
• Participation	Covered employees become participants upon employment, or on the date their employer became a participating company, if later. Effective June 30, 2004, the Plan was closed to new entrants.
• Employee contributions	None.
• Vesting service	Service for purposes of participation, vesting and eligibility includes periods of employment with the Company including: 1. any service recognized for benefit accrual and/or vesting under the terms of any prior plan, 2. any period during military or other types of leave of absence granted by the Company, 3. certain periods of interruption in employment, as governed by the Plan.

Schedule SB, Part V — Summary of Plan Provisions

• Credited service	Service for purposes of benefit accrual includes: 1. any service periods prior to January 1, 1998 recognized for benefit accrual under the terms of the BHP USA Pension Plan or the Retirement Plan for Salaried Employees of BHP Copper Inc., 2. any period of service beginning on or after January 1, 1998 and prior to December 31, 2013 except that: benefit service is not credited: A. after May 1998 for former BHP Petroleum Americas Refining employees while employed at Tesoro, B. after December 31, 2004 for participants who elected to receive contributions from the Employer Funded Account ("EFA") under the BHP USA Retirement Savings Plan, C. for any Period of Service specifically excluded by the Plan.
• Pensionable earnings	Base salary, plus bonuses, commissions, and overtime; excludes deferred compensation, severance pay, compensation paid after termination, and other special compensation deemed to be excluded by the Company. Pay received after May 1998 by former BHP Petroleum Americas Refining employees while employed at Tesoro and pay received after December 31, 2004 by participants receiving contributions from the EFA is not considered for benefit accrual purposes. Pay after December 31, 2013 is not included for any participants.
• High-36 average pay	The average of the highest 36 consecutive months of pay during the participant's last ten years of benefit service. This amount is frozen as of December 31, 2013.
• Adjusted high – 36 average pay	100% of high-36 average pay plus 33-1/3% of high-36 average pay in excess of the participant's Social Security Covered Compensation in the earlier of 2013 and year of termination. This amount is frozen as of December 31, 2013.
• Cash Balance Account	Account established as of December 31, 2013 for each Participant who was an Employee on that day. Account balance increases annually with an interest credit of 5%. No pay or service accruals apply.
• Frozen Age 65 Annuity	Age 65 benefit as of December 31, 2013 determined by projecting the December 31, 2013 Cash Balance Account to age 65 using 5% annual interest and converting to an annuity using a 5% interest rate and the 2013 Code Section 417(e) mortality tables.
• Cash Balance Whipsaw Benefit	Present value of the Frozen Age 65 Annuity based on a deferred to 65 annuity factor and PPA lump sum interest rates in effect at the date of benefit commencement.
• Benefit formula – post 2013	Lump sum is the greatest of: • Cash Balance Account • Cash Balance Whipsaw Benefit • Benefit formula in effect prior to 2015 including continued changes in adjustment factors.

Schedule SB, Part V — Summary of Plan Provisions

• Benefit formula – post-1997	14% x Adjusted high-36 average pay x Years of benefit service after December 31, 1997 x Adjustment factor. The plan was frozen to eliminate future pay and service accrual effective December 31, 2013. Participant's adjustment factors continue to change as they remain employed.
• Benefit formula – pre-1998 (former BHP Copper participants)	Greater of: • 11% x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1998 x Adjustment Factor, and • The actuarial equivalent of the accrued benefit under the Copper Plan as of December 31, 1999.
• Benefit formula – pre-1998 (former BHP USA Pension participants)	Greater of: • 14% x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1998 x Adjustment Factor, and • The actuarial equivalent of the accrued benefit under the BHP USA Pension Plan as of December 31, 1999.
• Benefit formula – pre-1989 (former BHP Utah participants)	Individual benefit percentage x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1989 x Adjustment Factor.
• Benefit formula – pre-July 1, 2002 (former Strategic Minerals Corporation participants)	Actuarial value of the Strategic Minerals accrued benefit as of June 30, 2002.
• Adjustment factors	Determined from a plan-defined table (see below) based on age and years of service at termination. If a participant meets only the requirements of a vested benefit, only the vested termination column of the table is used. If the participant meets the requirements of an early retirement benefit, the age adjustment factor is the sum of the factor in the vested termination column and the early retirement column. If the participant meets the requirements for an 85 point retirement, the factor is the sum of the factor is in the vested termination column and the 85 points retirement column. Factors are "phased in" if the participant is within 60 months of early retirement or 85 points retirement at termination; for each month during the 60 months prior to early retirement or 85 points retirement eligibility, the participant's adjustment factor is increased by 1/60th of the factor from the early retirement or 85 points retirement column that would apply when the participant would first meet the requirements for the applicable benefit.

Schedule SB, Part V — Summary of Plan Provisions

Adjustment factors

Age	Vested term	Early retire	85 points	Age	Vested term	Early retire	85 points
25	0.200	N/A	N/A	46	0.370	N/A	N/A
26	0.205	N/A	N/A	47	0.390	N/A	N/A
27	0.210	N/A	N/A	48	0.410	N/A	N/A
28	0.215	N/A	N/A	49	0.430	N/A	N/A
29	0.220	N/A	N/A	50	0.450	N/A	N/A
30	0.225	N/A	N/A	51	0.470	N/A	N/A
31	0.230	N/A	N/A	52	0.490	N/A	N/A
32	0.235	N/A	N/A	53	0.510	N/A	N/A
33	0.240	N/A	N/A	54	0.530	N/A	N/A
34	0.245	N/A	N/A	55	0.550	0.270	0.700
35	0.250	N/A	N/A	56	0.595	0.265	0.630
36	0.260	N/A	N/A	57	0.640	0.260	0.560
37	0.270	N/A	N/A	58	0.685	0.255	0.490
38	0.280	N/A	N/A	59	0.730	0.250	0.420
39	0.290	N/A	N/A	60	0.775	0.245	0.350
40	0.300	N/A	N/A	61	0.820	0.228	0.280
41	0.310	N/A	N/A	62	0.865	0.210	0.210
42	0.320	N/A	N/A	63	0.910	0.140	0.140
43	0.330	N/A	N/A	64	0.955	0.070	0.070
44	0.340	N/A	N/A	65	1.000	0.000	0.000
45	0.350	N/A	N/A				

• Covered Compensation	The average of the contribution and the benefit bases in effect under Section 230 of the Social Security Act for each year in the 35-year period ending with the year in which the Participant attains his or her Social Security Retirement Age. If a Participant ceases to be an Employee before attaining his or her Social Security Retirement Age, then in determining such average, the contribution and benefit base in effect during the earlier of 2013 and the year of termination shall be assumed to remain in effect without change.
• Accrued benefit	Amount payable to a participant as a single life annuity beginning at age 65.

Schedule SB, Part V — Summary of Plan Provisions

Normal retirement	
• Eligibility	Retirement on or after age 65.
• Benefit	Prior to December 31, 2013: The Plan age-65 accrued benefit is calculated by converting the plan-defined lump sum benefit to a single life annuity using 417(e) actuarial equivalence; the maximum interest rate for any of the 3 segment rates is 6%. Starting December 31, 2013: Frozen Age 65 Annuity
Early retirement	
• Eligibility	Retirement before age 65 after both attaining age 55 and completing ten years of service.
• Benefit	Beginning January 1, 2014: The largest of: 1. the early retirement benefit as calculated prior to December 31, 2013 and adjusted with changes in the adjustment factor, 2. the cash balance account converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality; and 3. the cash balance whipsaw benefit, converted to an immediate annuity based on PPA lump sum interest rates and 417(e) mortality at the benefit commencement date.
85 points retirement	Retirement before age 65 after the participant attains age 55 and the sum of age plus years of service equals or exceeds 85.
Late retirement	
• Eligibility	Retirement beyond normal retirement date.
• Benefit	For participants who work beyond normal retirement, the benefit is the greatest of: 1. the greater of the benefit calculated as of age 65, actuarially increased to the date of termination using 417(e) mortality and PPA lump sum interest rates, and the benefit calculated as of the date of termination, 2. the Cash Balance account at late retirement converted to an immediate annuity based on PPA lump sum interest rates and 417(e) mortality at the benefit commencement date; and 3. the Cash Balance account at late retirement converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality.
Deferred vested	
• Eligibility	Termination for reasons other than death or retirement after becoming fully vested in their Plan benefit. Eligible for commencement on the first of any month following termination and before normal retirement date. Participants employed by BHP on or after April 1, 2001 are immediately vested in their plan benefit.
• Benefit	Accrued benefit as of termination date.

Schedule SB, Part V — Summary of Plan Provisions

Pre-retirement death	
• Eligibility	Death of any married or single participant. Eligible for commencement on the first of any month following the participant's death and before the participant's normal retirement date.
• Benefit – active and vested deferred deaths	The benefit is defined as a lump sum payment equal to 47.5% of the amount that would have been payable to the participant if he had terminated on the earlier of his actual date of termination and the day preceding death, validly elected a lump sum benefit, and then died. The benefit for married participants can be taken as a single life annuity or a lump sum, while non-spouse beneficiaries must take the benefit as a lump sum.
Benefit offsets	The plan benefits for certain participants are offset by benefits earned under prior plans.
Post-retirement COLA increases	Former BHP Copper participants who retired on or before July 1, 1981 and who were receiving payments on December 31, 1986 were entitled to an annual cost-of-living adjustment equal to the lesser of 5% and the CPI. The aggregate adjustment cannot exceed the lesser of the original benefit and $2,000. Effective January 1, 2009, the benefits for all participants eligible to receive COLA increases were increased to the maximum level allowed under the Plan.
Form of benefits	
• Automatic form for unmarried participants	The normal form of payment for monthly pension benefits is a life annuity if the member has no spouse as of the date payments begin.
• Automatic form for married participants	50% joint and survivor annuity
• Life annuity	Equal to the largest annuity determined by converting each of the following to immediate annuities: • Cash Balance Account • Cash Balance Whipsaw Benefit • benefit formula in effect prior to 2015 including continued changes in adjustment factors. The cash balance account is converted using 5% interest and 2013 Code Section 417(e) mortality. The other two lump sums are converted using the PPA lump sum interest and mortality rates applicable for the year of commencement.

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	Optional forms of payment include: • Single life annuity • Joint & survivor annuity (100%, 75%, 50%) • Lump sum payment • 5 year certain & life annuity (former Copper & Utah participants only) • 10 year certain & life annuity (former Copper participants only) • 15 year certain & life annuity (former Copper participants only) • Level income option (for the benefit earned prior to July 1, 2002 for former Strategic Mining Corporation participants only) The lump sum can be deferred until January of the year following the year of termination. If payment is deferred, interest is credited at an annual rate of 5.5%. Mandatory lump sums are paid if the present value of the plan benefit is less than $5,000.
• Optional form conversion factors	The Plan age-65 accrued benefit is calculated by converting the plan-defined lump sum benefit to a single life annuity using 417(e) actuarial equivalence; the maximum interest rate for any of the 3 segment rates is 6%. The 50% joint and survivor annuity is equal to 95% of the single life annuity.
Miscellaneous	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2015, the limit is $210,000.

Benefits Included or Excluded

Unless noted below, all benefits provided by the plan, as restated and amended through Amendment #5 are included in this valuation.

- **Most recent plan amendments included:** Amendment #5
- **Plan amendments excluded:** None.
- **Late retirement increases:**
  - *Active participants:* The plan provides actuarial increases to benefits of participants who work beyond normal retirement, and we have reflected these increases in the active liabilities. The Plan distributes benefits to active participants who work beyond age 70 ½.
  - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) have been incorporated into our calculations.

Schedule SB, Part V — Summary of Plan Provisions

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

Additional Benefits Included or Excluded

- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
  - *Plan amendments:* See above.
  - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan Provision Changes Since Prior Valuation

Maximum benefit amounts under IRS rules were updated from 2014 to 2015.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2015

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	PIMCO	Mutual Fund - Pacific Investment Management Company Investment Grade Corporate Bond Portfolio	$ 37,125,713	$ 32,040,289
	Goldman Sachs International	Short Term Bond Future, Euro dollars	-	25,213,200
	United States Treasury	United States Treasury Note, bearing interest at 1.625%, $24,000,000 face value, due July 31, 2019	24,152,719	24,083,448
	PIMCO	Mutual Fund - Long Duration Corporate Bond Fund	20,856,120	19,452,551
	United States Treasury	United States Treasury Note, bearing interest at 1.625%, $18,800,000 face value, due August 15, 2022	17,725,433	18,311,632
	United States Treasury	United States Treasury Bond, bearing interest at 8.00%, $9,500,000 face value, due November 15, 2021	13,497,422	12,685,094
	United States Treasury	United States Treasury Note, bearing interest at 2.25%, $11,050,000 face value, due November 15, 2025	11,061,509	11,025,392
	Credit Suisse International	Central Counterparties Clearing Deposit	6,221,655	6,221,660
	United States Treasury	United States Treasury Bond, bearing interest at 3.125%, $5,450,000 face value, due August 15, 2044	5,848,766	5,569,856
	United States Treasury	United States Treasury Note, bearing interest at 2.00%, $5,225,000 face value, due August 15, 2025	5,114,111	5,094,579
*	Northern Trust	Collective Fund - Short-Term Investment Fund	5,062,832	5,062,832
	Goldman Sachs International	Future, 10-year Treasury Note, due March 21, 2016	-	5,036,250
	Goldman Sachs International	Central Counterparties Clearing Deposit	4,651,083	4,651,083
	PIMCO	Mutual Fund - Emerging Markets Portfolio Institutional Class	4,024,263	3,481,607
	United States Treasury	United States Treasury Bond, bearing interest at 2.875%, $3,350,000 face value, due August 15, 2045	3,283,045	3,253,557
	United States Treasury	United States Treasury Bond, bearing interest at 3.00%, $2,950,000 face value, due May 15, 2045	2,929,973	2,936,519
	United States Treasury	United States Treasury Note, bearing interest at 0.125%, $2,850,000 face value, due July 15, 2024	2,745,065	2,711,242

* Represents a party-in-interest

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2015

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Credit Suisse Group Funding (Guernsey) Limited - Switzerland	Corporate Bond, bearing interest at 3.125%, $1,800,000 face value, due December 10, 2020	$ 1,796,616	$ 1,791,824
	Microsoft Corporation	Corporate Bond, bearing interest at 4.75%, $1,700,000 face value, due November 3, 2055	1,693,659	1,760,852
	JPMorgan Chase	Corporate Bond, bearing interest at 3.90%, $1,350,000 face value, due July 15, 2025	1,344,924	1,391,205
	Western Gas Partners, LP	Corporate Bond, bearing interest at 4.00%, $1,500,000 face value, due July 1, 2022	1,487,910	1,326,773
	PIMCO	Mutual Fund - Short Term Floating NAV Portfolio	1,321,693	1,321,794
	Oracle Corporation	Corporate Bond, bearing interest at 3.90%, $1,275,000 face value, due May 15, 2035	1,266,394	1,195,445
	Citigroup Incorporated	Central Counterparties Clearing Deposit	1,180,801	1,180,801
	Shell International	Corporate Bond, bearing interest at 4.375%, $1,200,000 face value, due May 11, 2045	1,193,476	1,132,880
	China National Offshore Oil Corporation	Corporate Bond, bearing interest at 3.50%, $1,050,000 face value, due May 5, 2025	1,040,288	999,438
	AT&T Incorporated	Corporate Bond, bearing interest at 4.75%, $1,050,000 face value, due May 15, 2046	1,046,262	961,376
	CitiGroup Incorporated	Corporate Bond, bearing interest at 2.05%, $900,000 face value, due December 7, 2018	899,874	895,245
	MidAmerican Energy Company	Corporate Bond, bearing interest at 4.25%, $900,000 face value, due May 1 2046	898,758	890,273
	United States Treasury	United States Treasury Note, bearing interest at 2.375%, $600,000 face value, due January 15, 2025	897,781	860,672
	Medtronic, Inc.	Corporate Bond, bearing interest at 3.50%, $850,000 face value, due March 15, 2025	846,547	856,945
	Chicago Illinois Water	Municipal Bond, bearing interest at 6.642%, $750,000 face value, due November 1, 2029	750,000	837,638

* Represents a party-in-interest

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2015

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	JPMorgan Chase	Corporate Bond, bearing interest at 6.10%, $800,000 face value, due October 29, 2049	$ 800,000	$ 804,080
	CCO Safari II, LLC	Corporate Bond, bearing interest at 4.908%, $800,000 face value, due July 23, 2025	800,000	799,222
	United States Treasury	United States Treasury Note, bearing interest at 0.25%, $775,000 face value, due January 15, 2025	768,523	742,816
	General Motors Finanical Company Incorporated	Corporate Bond, bearing interest at 4.00%, $775,000 face value, due January 15, 2025	770,955	735,287
	Federal National Mortgage Association	Mortgage-backed securities, bearing interest at 3.32%, due January 1, 2018	729,226	725,762
	The Home Depot Incorporated	Corporate Bond, bearing interest at 4.25%, $700,000 face value, due April 1, 2046	681,716	715,604
	The FDG Group - UBS Financial Services - Switzerland	Corporate Bond, bearing interest at 4.125%, $700,000 face value, due September 24, 2025	698,133	699,274
	Synchrony Financial	Corporate Bond, bearing interest at 2.60%, $700,000 face value, due January 15, 2019	699,818	697,485
	Teachers Insurance and Annuity Association of America	Corporate Bond, bearing interest at 4.375%, $700,000 face value, due September 15, 2054	698,712	685,136
	Mission Health Systems	Corporate Bond, bearing interest at 4.424%, $700,000 face value, due December 1, 2039	688,765	656,616
	QVC Incoporated	Corporate Bond, bearing interest at 5.45%, $750,000 face value, due August 15, 2034	722,842	648,773
	Électricité de France S.A. - France	Corporate Bond, bearing interest at 5.25%, $600,000 face value, due October 13, 2055	588,588	571,671
	Orange NT Step Up - France	Corporate Bond, bearing interest at 9.00%, $400,000 face value, due March 1, 2031	544,420	564,572
	Morgan Stanley	Corporate Bond, bearing interest at 5.75%, $500,000 face value, due January 25, 2021	579,010	561,376

* Represents a party-in-interest

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Qualcomm Incorporated	Corporate Bond, bearing interest at 3.45%, $575,000 face value, due May 20, 2025	$ 572,930	$ 551,516
	Roche Holdings Incorporated	Corporate Bond, bearing interest at 4.00%, $500,000 face value, due November 28, 2044	492,180	506,865
	McDonalds Corporation	Corporate Bond, bearing interest at 4.70%, $500,000 face value, due December 9, 2035	498,395	498,150
	Wells Fargo & Company	Corporate Bond, bearing interest at 5.875%, $425,000 face value, due December 29, 2049	425,000	447,313
	Energy Transfer Partners	Corporate Bond, bearing interest at 4.91%, $600,000 face value, due March 15, 2035	598,860	436,267
	PepsiCo Incorporated	Corporate Bond, bearing interest at 4.45%, $400,000 face value, due April 14, 2046	398,940	413,181
	Fidelity National	Corporate Bond, bearing interest at 5.00%, $400,000 face value, due October 15, 2025	398,916	410,996
	Moody's Corporation	Corporate Bond, bearing interest at 5.25%, $400,000 face value, due July 15, 2044	406,652	408,524
	Bank of America Corporation	Corporate Bond, bearing interest at 3.875%, $400,000 face value, due August 1, 2025	407,200	406,051
	Duke Energy Corporation	Corporate Bond, bearing interest at 4.80%, $400,000 face value, due December 15, 2045	398,656	404,118
	AstraZeneca Plc - United Kindgom	Corporate Bond, bearing interest at 4.375%, $400,000 face value, due November 16, 2045	394,408	400,811
	State Street Corporation	Corporate Bond, bearing interest at 5.25%, $400,000 face value, due December 29, 2049	400,000	400,500
	Visa Incorporated	Corporate Bond, bearing interest at 3.15%, $400,000 face value, due December 14, 2025	398,536	400,494
	Biogen Incorporated	Corporate Bond, bearing interest at 5.20%, $400,000 face value, due September 15, 2045	397,176	400,151

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	Trans-Allegheny Interstate Line Company	Corporate Bond, bearing interest at 3.85%, $400,000 face value, due June 1, 2025	$ 399,696	$ 400,030
	JPMorgan Chase	Corporate Bond, bearing interest at 5.30%, $400,000 face value, due December 29, 2049	400,000	398,500
	Marsh & McLennan Companies Incorporated	Corporate Bond, bearing interest at 3.50%, $400,000 face value, due June 3, 2024	398,948	396,366
	ERAC USA Finance, LLC	Corporate Bond, bearing interest at 3.80%, $400,000 face value, due November 1, 2025	399,244	395,814
	Fortune Brands Home & Security Incorporated	Corporate Bond, bearing interest at 4.00%, $400,000 face value, due June 15, 2025	397,428	395,697
	Halliburton Corporation	Corporate Bond, bearing interest at 5.00%, $400,000 face value, due November 15, 2045	402,280	395,417
	Avago Technologies - Singapore	Bank Loan, bearing interest at 4.00%, $400,000 face value, due November 11, 2022	396,000	394,722
	Novartis Capital Corporation - Switzerland	Corporate Bond, bearing interest at 4.00%, $400,000 face value, due November 20, 2045	392,116	391,789
	The JM Smucker Company	Corporate Bond, bearing interest at 4.25%, $400,000 face value, due March 15, 2035	388,096	390,776
	Amerisource Bergen Corporation	Corporate Bond, bearing interest at 3.25%, $400,000 face value, due March 1, 2025	397,860	387,277
	Union Pacific Corporation	Corporate Bond, bearing interest at 4.05%, $400,000 face value, due November 15, 2045	398,132	387,015
	A.P. Moller-Maersk Group - Denmark	Corporate Bond, bearing interest at 3.875%, $400,000 face value, due September 28, 2025	395,976	385,556
	Gulfstream Natural Gas System, LLC	Corporate Bond, bearing interest at 4.60%, $400,000 face value, due September 15, 2025	399,848	379,675
	Credit Suisse International	Central Counterparties Clearing Deposit	377,000	377,000

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	Merck & Co. Incorporated	Corporate Bond, bearing interest at 3.70%, $400,000 face value, due February 10, 2045	$ 397,700	$ 369,380
	Consolidated Edison Company of New York	Corporate Bond, bearing interest at 4.625%, $375,000 face value, due December 1, 2054	374,044	368,982
	Électricité de France S.A. - France	Corporate Bond, bearing interest at 4.875%, $375,000 face value, due January 22, 2044	415,241	358,560
	Quest Diagnostics Corporation	Corporate Bond, bearing interest at 4.70%, $400,000 face value, due March 30, 2045	399,668	358,170
	The Phillps 66 Company	Corporate Bond, bearing interest at 3.605%, $400,000 face value, due February 15, 2025	399,868	344,096
	Barrick PD - Australia	Corporate Bond, bearing interest at 5.95%, $500,000 face value, due October 15, 2039	505,135	341,242
	Goldman Sachs International	Central Counterparties Clearing Deposit	330,000	330,000
	Citibank NA	Over the Counter Cash Collateral Deposit	330,000	330,000
	Petroleos Mexicanos	Corporate Bond, bearing interest at 5.50%, $425,000 face value, due June 27, 2044	433,054	319,745
	Lockheed Martin	Corporate Bond, bearing interest at 4.70%, $300,000 face value, due May 15, 2046	295,557	307,311
	Time Warner Incorporated	Corporate Bond, bearing interest at 4.85%, $300,000 face value, due July 15, 2045	290,436	285,675
	Expedia Incorporated	Corporate Bond, bearing interest at 5.00%, $250,000 face value, due February 15, 2026	248,838	243,984
	Waste Management Incorporated	Corporate Bond, bearing interest at 3.125%, $250,000 face value, due March 1, 2025	248,935	243,306
	United States Treasury	United States Treasury Note, stripped, $400,000 face value, due November 15, 2033	203,152	236,198
	Verizon Wireless	Corporate Bond, bearing interest at 4.672%, $263,000 face value, due March 15, 2055	231,719	228,337

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	Credit Suisse International	Credit Default Swap, Sell Protection on PIMCO, expiring December 20, 2020, 39,450,000 units	$ 356,660	$ 224,668
	AT&T, Inc.	Corporate Bond, bearing interest at 3.40%, $225,000 face value, due May 15, 2025	224,334	216,245
	Verizon Wireless	Corporate Bond, bearing interest at 5.012%, $223,000 face value, due August 21, 2054	231,363	204,177
	SABMiller Holdings Incorporated	Corporate Bond, bearing interest at 4.95%, $200,000 face value, due January 15, 2042	228,480	203,137
	Électricité de France S.A. - France	Corporate Bond, bearing interest at 6.00%, $200,000 face value, due January 14, 2022	237,522	195,696
	Hewlett-Packard Enterprise Corporation	Corporate Bond, bearing interest at 6.35%, $200,000 face value, due October 15, 2045	199,864	189,868
	Enterprise Products Operating, LLC	Corporate Bond, bearing interest at 3.70%, $200,000 face value, due February 15, 2026	199,270	179,400
	Qualcomm Incorporated	Corporate Bond, bearing interest at 4.80%, $200,000 face value, due May 20, 2045	196,532	177,702
	Deutsche Bank AG	Put Swaption, 3.45%, expiring April 3, 2018, 3,900,000 units	300,300	152,747
	AT&T, Inc.	Corporate Bond, bearing interest at 5.35%, $150,000 face value, due September 1, 2040	159,751	148,158
	Federal National Mortgage Association	Mortgage-backed securities, bearing interest at 6.50%, due June 17, 2038	151,357	146,508
	Viacom Incorporated	Corporate Bond, bearing interest at 4.375%, $200,000 face value, due March 15, 2043	164,844	146,504
	Goldman Sachs International	Central Counterparties Clearing Deposit	143,000	143,000
	United States Treasury	United States Treasury Bond, bearing interest at 6.50%, $100,000 face value, due November 15, 2026	140,047	139,918
	Charles Schwab & Co. Inc.	Central Counterparties Clearing Deposit	126,000	126,000
	Morgan Stanley Capital Services Inc.	Central Counterparties Clearing Deposit	121,641	121,641
	Morgan Stanley Capital Services Inc.	Put Swaption, 3.02%, expiring December 18, 2017, 1,800,000 units	$ 145,385	$ 113,407

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	Goldman Sachs International	Future Cash Collateral tied to Counterparty	110,000	110,000
	Zimmer Biomet	Corporate Bond, bearing interest at 3.55%, $100,000 face value, due April 1, 2025	99,765	97,172
	Verizon Wireless	Corporate Bond, bearing interest at 4.862%, $100,000 face value, due August 21, 2046	97,697	94,673
	Time Warner Incorporated	Corporate Bond, bearing interest at 4.65%, $100,000 face value, due June 1, 2044	98,032	91,735
	Discovery Communication Incorporated	Corporate Bond, bearing interest at 3.45%, $100,000 face value, due March 15, 2025	99,915	90,528
	The Walgreens Company	Corporate Bond, bearing interest at 4.80%, $100,000 face value, due November 18, 2044	96,201	90,459
	Hewlett-Packard Incorporated	Corporate Bond, bearing interest at 6.00%, $100,000 face value, due September 15, 2041	113,650	87,313
	Williams Partners Incorporated	Corporate Bond, bearing interest at 5.10%, $100,000 face value, due September 15, 2045	75,542	65,811
	Ryland Group Inc.	Option - Funding Value Adjustment, 10 year treasury yield, maturing June 23, 2016, 1,300,000 units	51,870	52,822
	Petrobras Global Finance B.V.	Corporate Bond, bearing interest at 6.85%, $75,000 face value, due June 5, 2115	60,803	48,563
	FedEx Corporation	Corporate Bond, bearing interest at 3.90%, $50,000 face value, due February 1, 2035	49,771	45,515
	FedEx Corporation	Corporate Bond, bearing interest at 4.10%, $50,000 face value, due February 1, 2045	49,716	44,555
	Nomura Global Financial Products, Inc.	Call Swaption, 1.20%, expiring December 16, 2016, 20,350,000 units	54,448	39,703
	Credit Suisse International	Central Counterparties Clearing Deposit	36,204	36,204
	Verizon Communications Incorporated	Corporate Bond, bearing interest at 6.55%, $28,000 face value, due September 15, 2043	$ 27,967	$ 33,242
	Credit Suisse International	Put Swaption, 3.95%, expiring August 17, 2017, 2,500,000 units	157,220	27,628

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	Morgan Stanley Capital Services Inc.	Call Swaption, 1.00%, expiring December 8, 2016, 23,000,000 units	38,333	25,507
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.20%, expiring December 16, 2016, 11,700,000 units	29,068	22,827
	J.P. MorganChase Bank, N.A.	Put Swaption, 3.95%, expiring August 17, 2017, 1,700,000 units	108,800	18,787
	Morgan Stanley Capital Services Inc.	Put Swaption, 3.95%, expiring August 17, 2017, 1,700,000 units	104,267	18,787
	Bank of America, N.A.	Credit Default Swap, Sell Protection on CitiGroup Inc., expiring December 20, 2020, 2,000,000 units	6,502	17,888
	Barclays, Plc	Central Counterparties Clearing Deposit	17,690	17,690
	Petrobras Global Finance B.V.	Corporate Bond, bearing interest at 7.25%, $25,000 face value, due March 17, 2044	23,244	16,875
	Nomura Global Financial Products, Inc.	Put Swaption, 3.95%, expiring August 17, 2017, 1,500,000 units	93,850	16,577
	Morgan Stanley Capital Services Inc.	Credit Default Swap, Sell Protection on Goldman Sachs, expiring September 20, 2020, 1,700,000 units	5,922	14,838
	Morgan Stanley Capital Services Inc.	Call Swaption, 0.95%, expiring December 1, 2016, 13,400,000 units	23,916	12,569
	Credit Suisse International	Put Swaption, 3.95%, expiring August 15, 2017, 800,000 units	49,360	8,785
	Morgan Stanley Capital Services Inc.	Central Counterparties Clearing Deposit	8,700	8,700
	Deutsche Bank AG	Put Swaption, 3.95%, expiring August 17, 2017, 700,000 units	40,880	7,736
	Goldman Sachs International	Credit Default Swap, Sell Protection on MetLife, Inc., expiring December 20, 2020, 1,200,000 units	5,512	7,517
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.25%, pay 3 month floating rate, maturing June 15, 2026, 2,100,000 units	7,040	7,214
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.00%, expiring December 7, 2016, 4,100,000 units	6,536	4,559
	Goldman Sachs International	Central Counterparties Clearing Deposit	4,275	4,275

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	Goldman Sachs International	Credit Default Swap, Sell Protection on MetLife, Inc., expiring March 20, 2020, 300,000 units	$ 4,185	$ 3,331
	Goldman Sachs International	Credit Default Swap, Sell Protection on Italian Government, expiring June 20, 2020, 800,000 units	244	3,197
	Credit Suisse International	Credit Default Swap, Sell Protectionon Goldman Sachs, expiring December 20, 2020, 400,000 units	-	3,017
	Goldman Sachs International	Credit Default Swap, Sell Protection on Morgan Stanley, expiring December 20, 2020, 400,000 units	-	3,012
	Bank of America, N.A.	Credit Default Swap, Sell Protectionon Italian Government, expiring June 20, 2020, 700,000 units	558	2,797
	Citigroup Incorporated	Central Counterparties Clearing Deposit	2,577	2,577
	Credit Suisse International	Call Swaption, 0.70%, expiring October 3, 2016, 8,000,000 units	14,638	2,464
	Deutsche Bank AG	Put Swaption, 3.30%, expiring March 14, 2016, 1,650,000 units	54,450	1,252
	Bank of America, N.A.	Put Swaption, 3.13%, expiring February 17, 2016, 1,600,000 units	44,000	834
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.15%, pay 3 month floating rate, maturing December 3, 2025, 750,000 units	750,000	718
	Bank of America, N.A.	Put Swaption Expiring February 17, 2016 - $1,600,000 Notional Amount	42,625	709
	Credit Suisse International	Interest Rate Swap, 6 month fixed rate of 2.75%, pay 3 month floating rate, maturing December 16, 2045, 800,000 units	46,025	-
	Credit Suisse International	Interest Rate Swap, 6 month fixed rate of 2.50%, pay 3 month floating rate, maturing December 16, 2025, 2,200,000 units	33,380	-
	Goldman Sachs International	Credit Default Swap, Morgan Stanley, expiring December 20, 2020, 400,000 units	(1,337)	-
	Credit Suisse International	Credit Default Swap, Goldman Sachs, expiring December 20, 2020, 400,000 units	(1,435)	-
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.25%, pay 3 month floating rate, maturing June 15, 2026, 2,600,000 units	(17,452)	-

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	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.15%, pay 3 month floating rate, maturing December 3, 2025, 750,000 units	$ (3,725,304)	$ -
	J.P. MorganChase Bank, N.A.	Call Swaption, 0.70%, expiring January 20, 2016, 2,900,000 units	(1,668)	(46)
	Bank of America, N.A.	Put Swaption, 1.00%, expiring February 17, 2016, 100,000 units	(183)	(180)
	Bank of America, N.A.	Put Swaption, 3.00%, expiring February 17, 2016, 6,900,000 units	(78,727)	(248)
	Barclays, Plc	Put Swaption, 1.25%, expiring March 16, 2016, 300,000 units	(660)	(363)
	CitiBank, N.A.	Put Swaption, 3.00%, expiring March 14, 2016, 1,900,000 units	(26,980)	(454)
	J.P. MorganChase Bank, N.A.	Put Swaption, 3.00%, expiring March 14, 2016, 2,000,000 units	(29,000)	(478)
	J.P. MorganChase Bank, N.A.	Put Swaption, 1.10%, expiring February 17, 2016, 500,000 units	(994)	(584)
	Bank of America, N.A.	Put Swaption, 0.95%, expiring January 20, 2016, 1,100,000 units	(1,966)	(1,202)
	Bank of America, N.A.	Put Swaption, 0.90%, expiring January 20, 2016, 700,000 units	(980)	(1,224)
	Barclays, Plc	Put Swaption, 1.15%, expiring March 16, 2016, 900,000 units	(2,295)	(1,474)
	Barclays, Plc	Put Swaption, 1.05%, expiring January 20, 2016, 4,000,000 units	(7,300)	(2,164)
	BNP Paribas SA	Put Swaption, 0.95%, expiring January 20, 2016, 2,000,000 units	(3,500)	(2,186)
	Citbank, N.A.	Put Swaption, 0.95%, expiring January 20, 2016, 2,100,000 units	(4,620)	(2,295)
	Deutsche Bank AG	Call Swaption, 2.25%, expiring March 28, 2016, 1,900,000 units	(8,123)	(2,476)
	Bank of America, N.A.	Credit Default Swap, United Mexican States, expiring September 20, 2020, 100,000 units	(2,011)	(2,809)
	Morgan Stanley Capital Services Inc.	Credit Default Swap - CMBX.NA, expiring February 17, 2051, 1,010,872 units	(2,498)	(3,037)
	J.P. MorganChase Bank, N.A.	Credit Default Swap, Mexico LA, expiring June 20, 2020, 150,000 units	(2,154)	(3,648)
	Barclays, Plc	Put Swaption, 9.00%, expiring January 20, 2016, 2,400,000 units	(5,100)	(4,198)
	Deutsche Bank AG	Put Swaption, 3.92%,expiring August 17, 2017, 2,600,000 units	(38,220)	(4,339)
	J.P. MorganChase Bank, N.A.	Put Swaption, 1.00%, expiring January 20, 2016, 6,600,000 units	(11,006)	(4,666)

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	J.P. MorganChase Bank, N.A.	Put Swaption, 0.90%, expiring January 20, 2016, 2,900,000 units	$ (5,800)	$ (5,072)
	Credit Suisse International	Put Swaption, 3.90%, expiring August 17, 2017, 3,100,000 units	(44,950)	(5,323)
	Credit Suisse International	Put Swaption, 3.91%, expiring August 15, 2017, 3,200,000 units	(49,600)	(5,357)
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.67%, expiring December 7, 2016, 900,000 units	(6,600)	(6,135)
	Credit Suisse International	Dall Swaption, 1.50%, expiring October 3, 2016, 1,700,000 units	(14,790)	(6,151)
	Barclays, Plc	Put Swaption, 0.95%, expiring January 20, 2016, 6,700,000 units	(12,183)	(7,323)
	Barclays, Plc	Put Swaption, 1.00%, expiring February 17, 2016, 4,600,000 units	(7,929)	(8,280)
	Nomura Global Financial Products, Inc.	Put Swaption, 3.90%, expiring August 17, 2017, 6,100,000 units	(96,063)	(10,474)
	Credit Suisse International	Put Swaption, 3.94%, expiring August 17, 2017, 6,800,000 units	(112,370)	(11,036)
	Goldman Sachs International	Credit Default Swap, Viacom, Inc., expiring March 20, 2021, 300,000 units	(11,333)	(11,366)
	J.P. MorganChase Bank, N.A.	Put Swaption, 3.86%, expiring August 17, 2017, 6,800,000 units	(108,947)	(12,362)
	Morgan Stanley Capital Services Inc.	Put Swaption, 3.82%, expiring August 17, 2017, 6,800,000 units	(104,380)	(13,083)
	Goldman Sachs International	Interest Rate Swap, 6 month fixed rate of 2.00%, and pay 3 month floating rate, maturing December 16, 2019, 1,000,000 units	(4,607)	(17,541)
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.65%, expiring December 1, 2016, 3,200,000 units	(32,800)	(20,499)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 2.75%, pay 3 month floating rate, maturing December 16, 2045, 800,000 units	-	(23,636)
	Goldman Sachs International	Call Swaption, 1.95%, expiring December 16, 2016, 2,000,000 units	(26,400)	(24,808)
	Morgan Stanley Capital Services Inc.	Call Swaption, 1.63%, expiring December 8, 2016, 5,000,000 units	(38,500)	(31,260)
	CitiBank, N.A.	Credit Default Swap, Freeport-McMoran Inc., expiring June 20, 2020, 100,000 units	(7,347)	(34,585)
	Morgan Stanley Capital Services Inc.	Interest Rate Swap, 6 month fixed rate of 2.33%, pay 3 month floating rate, maturing August 19, 2025, 1,500,000 units	-	(35,504)

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Morgan Stanley Capital Services Inc.	Interest Rate Swap - US Dollar Receive 6 Month Fixed Rate of 2.335% and Pay 3 Month Floating Rate - Maturing August 24, 2025 - $1,500,000 Notional Amount	$ -	$ (35,658)
	Deutsche Bank AG	Put Swaption, 3.00%, expiring April 3, 2018, 600,000 units	(72,180)	(42,890)
	Morgan Stanley Capital Services Inc.	Interest Rate Swap, 6 month fixed rate of 2.35%, pay 3 month floating rate, maturing October 2, 2025, 2,300,000 units	-	(49,324)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 2.33%, pay 3 month floating rate, maturing September 2, 2025, 2,500,000 units	-	(56,748)
	Nomura Global Financial Products, Inc.	Call Swaption, 1.95%, expiring December 16, 2016, 4,950,000 units	(60,923)	(61,400)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 2.50%, 3 month floating rate, maturing December 16, 2025, 2,200,000 units	-	(66,642)
	Charles Schwab & Co. Inc.	Interest Rate Swap, 6 month fixed rate of 3.10%, pay 3 month floating rate, maturing December 19, 2024, 2,900,000 units	-	(67,332)
	Morgan Stanley Capital Services Inc.	Put Swaption, 2.80%,expiring December 18, 2017, 8,100,000 units	(152,147)	(90,963)
	CitiBank, N.A.	Put Swaption, 2.90%, expiring April 3, 2018, 36,000,000units	(272,527)	(131,688)
	Credit Suisse International	Interest Rate Swap, 6 month fixed rate of 1.50%, pay 3 month floating rate, maturing December 16, 2017, 52,100,000 units	(572,142)	(378,038)
	Goldman Sachs International	Future Offset, 10-year Treasury Note, expiring March 2016	-	(5,036,250)
	Goldman Sachs International	Future Offset, Euro dollars, expiring March 2017	-	(5,670,650)
	Goldman Sachs International	Future Offset, Euro dollars, expiring December 2016	-	(5,679,275)
	Goldman Sachs International	Future Offset, Euro dollars, expiring September 2016	-	(6,430,775)
	Goldman Sachs International	Future Offset, Euro dollars, expiring June 2016	-	(7,432,500)
			$ 208,952,916	$ 202,648,910

* Represents a party-in-interest

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Arrow Electronics, Inc.	Corporate Bond, 4.00%, due April 1, 2025	$ 148,547	$ 148,987
AT&T, Inc.	Corporate Bond, 5.35%, due September 1, 2040	479,253	300,726
Bank of America, N.A.	Call Swaption, 1.00%, Expiring January 8, 2016	31,717	7,952
Bank of America, N.A.	Call Swaption, 1.75%, Expiring January 8, 2016	907	31,733
JP Morgan Chase Bank, N.A.	Call Swaption, 1.26%, Expiring March 14, 2016	11,700	12,112
JP Morgan Chase Bank, N.A.	Call Swaption, 2.00%, Expiring March 14, 2016	4,208	11,730
Citibank, N.A.	Call Swaption, 0.95%, Expiring December 16, 2015	7,040	-
Deutsche Bank AG	Call Swaption, 0.95%, Expiring August 28, 2015	15,500	-
Deutsche Bank AG	Call Swaption, 1.29%, Expiring February 26, 2016	26,204	26,627
Deutsche Bank AG	Call Swaption, 2.00%, Expiring February 26, 2016	7,619	26,320
Goldman Sachs International	Call Swaption, 1.00%, Expiring January 11, 2016	49,091	14,677
Morgan Stanley Capital Services, Inc.	Call Swaption, 0.95%, Expiring December 1, 2015	19,032	-
Morgan Stanley Capital Services, Inc.	Call Swaption, 1.27%, Expiring March 14, 2016	11,261	12,440
Morgan Stanley Capital Services, Inc.	Call Swaption, 2.00%, Expiring March 14, 2016	4,043	11,220
Morgan Stanley Capital Services, Inc.	Call Swaption, 1.045%, Expiring January 6, 2016	10,390	4,643
Nomura Global Financial Products, Inc.	Call Swaption, 1.35%, Expiring March 23, 2016	84,019	74,026
Nomura Global Financial Products, Inc.	Call Swaption, 2.00%, Expiring March 23, 2016	22,200	83,990
Citibank, N.A.	Central Counterparties Clearing Deposit	681,000	681,000
Credit Suisse International	Central Counterparties Clearing Deposit	189,000	189,000
Goldman Sachs International	Central Counterparties Clearing Deposit	4,405,791	417,672
Goldman Sachs International	Central Counterparties Clearing Deposit	421,000	101,000

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Morgan Stanley Capital Services, Inc.	Central Counterparties Clearing Deposit	$ (291)	$ 17,000
Goldman Sachs International	Central Counterparties Clearing Deposit	77,127	4,388,580
Citibank, N.A.	Central Counterparties Clearing Deposit	395,276	1,556,240
Credit Suisse International	Central Counterparties Clearing Deposit	578,651	4,476,018
Credit Suisse International	Central Counterparties Clearing Deposit	5,276,306	205,869
Credit Suisse International	Central Counterparties Clearing Deposit	559,000	237,000
Morgan Stanley Capital Services Inc.	Central Counterparties Clearing Deposit	105,520	6,500
Credit Suisse First Boston	Credit Default Swap, Sell Protection on PIMCO, expiring Decemebr 20, 2019	23,970	569,776
Morgan Stanley Capital Services, Inc.	Credit Default Swap, Sell Protection on PIMCO, expiring June 20, 2020	611,683	395,276
Barclays PLC	Credit Default Swap, Sell Protection on Italian Government, expiring March 20, 2020	1,850	3,531
Bank of America, N.A.	Credit Default Swap, Sell Protection on Italian Government, expiring March 20, 2020	16,776	3,486
Bank of America, N.A.	Credit Default Swap, Sell Protection on Italian Government, expiring Decemebr 20, 2019	4,484	3,245
Bank of America, N.A.	Credit Default Swap, Sell Protection on Italian Government, expiring June 20, 2020	637	-
Morgan Stanley Capital Services, Inc.	Credit Default Swap, Sell Protection on Italian Government, expiring March 20, 2020	1,124	-
Morgan Stanley Capital Services, Inc.	Credit Default Swap, Sell Protection on Italian Government, expiring June 20, 2020	9,397	2,487
Japan Railway Company	Corporate Bond, 4.25%, due November 24, 2045	393,004	399,124
Expedia, Inc.	Corporate Bond, 5.00%, due February 15, 2026	398,140	149,894
United States Treasury	Future, Treasury Note, due June 2015	1,017	8,670

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United States Treasury	Future, Treasury Note, due March 2015	$ 1	$ 9,166
United States Treasury	Future, Treasury Note, due March 2015	1	6,606
Goldman Sachs International	Future Cash Collateral due from Goldman Sach International	131,000	21,000
United States Treasury	Future Put Option, Treasury Bond, due December 2015	2	7,975
United States Treasury	Future Put Option, Treasury Note, due January 2016	1,270	5,480
United States Treasury	Future Put Option, Treasury Note, due July 2015	1	1,088
United States Treasury	Future Put Option, Treasury Note, due March 2015	5,052	1
United States Treasury	Future Put Option, Treasury Bond, due September 2015	1	3,044
Goldman Sachs International	Interest Rate Swap, 2.50%, expiring December 16, 2025	60,912	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.615%, expiring November 9, 2045	438	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.30%, expiring May 6, 2017	29	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.30%, expiring February 20, 2025	38,241	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.30%, expiring May 6, 2017	13,827	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.25%, expiring June 17, 2017	85,431	29,232
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.75%, expiring June 17, 2025	48,317	111,880
Charles Schwab & Co., Inc.	Interest Rate Swap, 2.33%, expiring September 2, 2025	9,222	-
Goldman Sachs International	Interest Rate Swap, 2.15%, expiring December 03, 2025	33,446	-
Charles Schwab & Co., Inc.	Interest Rate Swap, 1.50%, expiring December 16, 2017	55,816	656,701
Goldman Sachs International	Interest Rate Swap, 2.50%, expiring December 16, 2025	157,332	-
Goldman Sachs International	Interest Rate Swap, 3.50%, expiring December 17, 2044	88,504	214,696
Goldman Sachs International	Over the Counter Derivative Collateral	818,000	818,000

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Deutsche Bank AG	Over the Counter Derivative Collateral	$ 250,000	$ 590,000
Petroleo Brasileiro S.A.	Corporate Bond, 6.85%, due June 5, 2115	81,070	20,510
Barclays PLC	Put Swaption, 1.00%, expiring April 15, 2015	150	3,340
Citibank, N.A.	Put Swaption, 0.85%, expiring February 18, 2015	910	1,163
Barclays, PLC	Put Swaption, 0.80%, expiring July 15, 2015	6,795	10,288
Barclays, PLC	Put Swaption, 0.80%, expiring August 19, 2015	12,150	14,963
Barclays, PLC	Put Swaption, 0.85%, expiring June 17, 2015	684	2,820
Barclays, PLC	Put Swaption, 0.85%, expiring August 19, 2015	1,200	5,480
Barclays, PLC	Put Swaption, 0.85%, expiring June 17, 2015	1,333	4,809
Barclays, PLC	Put Swaption, 0.90%, expiring October 21, 2015	7,375	32,879
Barclays, PLC	Put Swaption, 0.95%, expiring October 21, 2015	855	2,755
Barclays, PLC	Put Swaption, 1.05%, expiring November 18, 2015	1,643	1,712
Barclays, PLC	Put Swaption, 1.10%, expiring January 20, 2016	3,410	5,968
Barclays, PLC	Put Swaption, 1.00%, expiring November 18, 2015	708	7,965
Barclays, PLC	Put Swaption, 0.90%, expiring May 20, 2015	3,350	12,297
Bank of America, N.A.	Put Swaption, 1.00%, expiring April 15, 2015	40	2,205
Bank of America, N.A.	Put Swaption, 2.92%, expiring April 7, 2015	4,250	-
Bank of America, N.A.	Put Swaption, 3.00%, expiring February 17, 2016	140	86,714
JP Morgan Chase Bank, N.A.	Put Swaption, 1.00%, expiring March 18, 2015	340	7,310
JP Morgan Chase Bank, N.A.	Put Swaption, 0.80%, expiring August 19, 2015	2,818	9,998
JP Morgan Chase Bank, N.A.	Put Swaption, 0.85%, expiring February 18, 2015	1,398	5,536

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JP Morgan Chase Bank, N.A.	Put Swaption, 0.90%, expiring May 20, 2015	$ 175	$ 3,188
JP Morgan Chase Bank, N.A.	Put Swaption, 0.95%, expiring November 18, 2015	90	1,035
JP Morgan Chase Bank, N.A.	Put Swaption, 1.05%, expiring December 16, 2015	60	1,545
JP Morgan Chase Bank, N.A.	Put Swaption, 1.00%, expiring December 16, 2015	156	2,640
JP Morgan Chase Bank, N.A.	Put Swaption, 1.00%, expiring November 18, 2015	180	2,363
JP Morgan Chase Bank, N.A.	Put Swaption, 3.128%, expiring March 14, 2016	29,210	40,281
Citibank, N.A.	Put Swaption, 0.75%, expiring June 17, 2015	1,247	3,548
Citibank, N.A.	Put Swaption, 0.80%, expiring July 15, 2015	1,320	2,420
Citibank, N.A.	Put Swaption, 0.80%, expiring February 18, 2015	2,000	7,500
Citibank, N.A.	Put Swaption, 1.00%, expiring November 18, 2015	192	2,920
Citibank, N.A.	Put Swaption, 3.00%, expiring April 3, 2018	272,800	396,990
Citibank, N.A.	Put Swaption, 3.128%, expiring March 14, 2016	26,863	37,911
Citibank, N.A.	Put Swaption, 0.90%, expiring March 18, 2015	350	3,990
Citibank, N.A.	Put Swaption, 2.92%, expiring April 7, 2015	3,630	-
Deutsche Bank AG	Put Swaption, 2.85%, expiring September 30, 2015	700	17,200
Goldman Sachs International	Put Swaption, 0.75%, expiring October 15, 2015	22,818	-
Goldman Sachs International	Put Swaption, 2.85%, expiring September 30, 2015	105	2,700
Goldman Sachs International	Put Swaption, 0.85%, expiring June 17, 2015	471	2,340
Morgan Stanley Capital Services, Inc.	Put Swaption, 2.05%, expiring September 17, 2015	375	10,283
Kraft Heinz Company	Corporate Bond, 5.20%, due July 15, 2045	896,454	909,369
S. C. Johnson & Son, Inc.	Corporate Bond, 4.75%, due October 15, 2046	399,228	408,328

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J. M. Smucker Company	Corporate Bond, 4.25%, due March 15, 2035	$ 398,508	$ -
Verizon Communications, Inc.	Corporate Bond, 4.672%, due March 15, 2055	-	996
JP Morgan Chase Bank, N.A.	Put Swaption, 2.05%, expiring January 7, 2015	1,793	4,231
Sysco Corporation	Corporate Bond, 4.85%, due October 1, 2045	499,605	528,973
The Walgreens Company	Corporate Bond, 4.80%, due November 18, 2044	481,005	374,461
Goldman Sachs International	Interest Rate Swap, 1.18%, expiring November 24, 2015	6,240	-

Schedule SB, line 24 — Changes in Actuarial Assumptions

Actuarial Assumption Changes Since Prior Valuation

- Interest discounts and mortality rates were updated from 2014 to 2015 in accordance with PPA.
- The expense component of normal cost was adjusted to reflect our expectations for the current plan year.
- The withdrawal, retirement, percentage married and form of payment assumptions were updated to reflect the results of the experience study completed