

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information				
1a Name of plan <u>BHP USA RETIREMENT INCOME PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;">334</td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>01/01/1960</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	334	1c Effective date of plan <u>01/01/1960</u>	
1b Three-digit plan number (PN) ▶	334				
1c Effective date of plan <u>01/01/1960</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>BHP HOLDINGS INTERNATIONAL INC.</u> <u>1500 POST OAK BLVD.</u> <u>HOUSTON, TX 77056</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>94-3094724</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>713-961-8500</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>551112</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>94-3094724</u>	2c Plan Sponsor's telephone number <u>713-961-8500</u>	2d Business code (see instructions) <u>551112</u>	
2b Employer Identification Number (EIN) <u>94-3094724</u>					
2c Plan Sponsor's telephone number <u>713-961-8500</u>					
2d Business code (see instructions) <u>551112</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2018	JUSTIN LONG
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2017)
v. 170203

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 1264
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) 144
a(2) Total number of active participants at the end of the plan year	6a(2) 126
b Retired or separated participants receiving benefits	6b 536
c Other retired or separated participants entitled to future benefits	6c 356
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 1018
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 173
f Total. Add lines 6d and 6e	6f 1191
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1C 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) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☒ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ 0 **A** (Insurance Information)
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2017 Form M-1 annual report. If the plan was not required to file the 2017 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ Round off amounts to nearest dollar.
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan 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: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500
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Part I	Basic Information
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1 Enter the valuation date: Month 01 Day 01 Year 2017			
2 Assets:			
a Market value	2a	178414883	
b Actuarial value	2b	178414883	
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	729	56251241	56251241
b For terminated vested participants	400	35622564	35622564
c For active participants	144	38493428	39324783
d Total	1273	130367233	131198588
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.72 %	
6 Target normal cost	6	234691	

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	10/11/2018	Date
KEVIN BILLS	17-07029	Most recent enrollment number
Type or print name of actuary	713-276-2100	Telephone number (including area code)
MERCER		
Firm name		
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 <u>5.58</u> %	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)		8008821
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.89</u> %		471720
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		8480541
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	135.98%
15 Adjusted funding target attainment percentage	15	135.98%
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	127.16%
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
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age.....				22 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	234691	
b Excess assets, if applicable, but not greater than line 31a	31b	234691	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2017
		This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017	
A Name of plan 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)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

PACIFIC INVESTMENT 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	547352	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON HEWITT INVESTMENT CONSULTING

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	200285	Yes ☐ No ☒	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	101609	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

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	14570	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORGAN GARRIS, LLC

36-4565693

(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	13800	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

<div>SCHEDULE D (Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div>		<div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>		<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>	
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017					
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 45-6138589-084		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4270894	
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)	
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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:					
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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:					
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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-	

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>		
A Name of plan <u>BHP USA RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ►	<u>334</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>BHP HOLDINGS INTERNATIONAL INC.</u>	D Employer Identification Number (EIN) <u>94-3094724</u>	

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	-1198181	-280395
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	7147000	0
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	18060422	9069222
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	400326	1248356
(2) U.S. Government securities.....	1c(2)	85328299	52113811
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	6799132	7477212
(B) All other.....	1c(3)(B)	42132989	60811015
(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)	8068443	4270894
(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)	64051857	68723864
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	3614004	5266745

		(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	234404291 208700724
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness	1i	
j	Other liabilities	1j	55837168 46713075
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	55837168 46713075
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	178567123 161987649

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers)	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	0
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-814
	(B) U.S. Government securities	2b(1)(B)	870388
	(C) Corporate debt instruments	2b(1)(C)	2343123
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans	2b(1)(E)	
	(F) Other	2b(1)(F)	88625
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	3301322
(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)	2590986
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	2590986
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1433445053
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1447381160
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-13936107
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	17626246
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	17626246

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		60705
(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)		-3101781
c Other income	2c		6280204
d Total income. Add all income amounts in column (b) and enter total.....	2d		12821575

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	28109308	
(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)		28109308
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)	330264	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	547352	
(4) Other	2i(4)	414125	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1291741
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		29401049

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-16579474
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

☒ Yes ☐ No

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

(1) Name: 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:

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

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

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		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.)		X	
e Was this plan covered by a fidelity bond?	X		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
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?		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?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4080953. (See instructions.)

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div>
For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017		
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 55
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month Day Year If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☒ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2017 v. 170203		

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: 75.9% High-Yield Debt: 4.4% Real Estate: _____% Other: 19.7%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☒ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

BHP USA RETIREMENT INCOME PLAN

**FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES
WITH INDEPENDENT AUDITOR'S REPORT**

As of and for the years ended December 31, 2017 and 2016

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.



INDEPENDENT AUDITOR'S REPORT

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, 2017 and 2016, 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, 2016, 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

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), as amended, 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 (Trustee), the trustee of the Plan, except for comparing the 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, 2017 and 2016, 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.

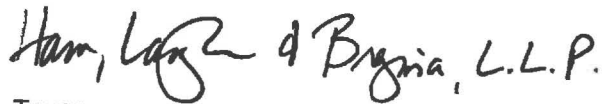
INDEPENDENT AUDITOR'S REPORT, continued

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2017, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2017, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2017, 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.



Houston, Texas
October 4, 2018

BHP USA RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
December 31, 2017 and 2016

	<u>2017</u>	<u>2016</u>
Assets:		
Investments, at fair value (See Notes 2 and 3):		
Cash, interest-bearing	\$ 3,389,973	\$ 60,738
Collective investment fund	4,270,894	8,068,443
Corporate bonds	66,310,476	48,659,292
Government securities	54,535,475	86,767,494
Private investment portfolios	68,723,864	64,051,857
Cash collateral held	1,225,180	1,762,116
Asset-backed securities	1,478,587	272,829
Derivatives	<u>374,731</u>	<u>486,693</u>
Total investments, at fair value	<u>200,309,180</u>	<u>210,129,462</u>
Receivables:		
Company contributions	-	7,147,000
Accrued income receivable	<u>1,122,047</u>	<u>1,986,332</u>
Total receivables	<u>1,122,047</u>	<u>9,133,332</u>
Total assets	<u>201,431,227</u>	<u>219,262,794</u>
Liabilities:		
Liability for pending trades	38,785,080	39,763,078
Obligation to return cash collateral held	<u>658,498</u>	<u>932,593</u>
Total liabilities	<u>39,443,578</u>	<u>40,695,671</u>
Net assets available for benefits	<u>\$ 161,987,649</u>	<u>\$ 178,567,123</u>

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, 2017 and 2016

	<u>2017</u>	<u>2016</u>
Additions to net assets attributed to:		
Investment income:		
Interest and dividends	\$ 6,336,379	\$ 7,090,876
Net appreciation in fair value of investments, less certain investment expenses	<u>5,737,564</u>	<u>2,641,046</u>
Total investment income	12,073,943	9,731,922
Company contributions	-	8,610,003
Other income	<u>-</u>	<u>3,279</u>
Total additions	<u>12,073,943</u>	<u>18,345,204</u>
Deductions from net assets attributed to:		
Benefit payments	28,109,308	20,853,937
Administrative expenses	<u>544,109</u>	<u>703,489</u>
Total deductions	<u>28,653,417</u>	<u>21,557,426</u>
Net decrease in net assets available for benefits	(16,579,474)	(3,212,222)
Net assets available for benefits, beginning of year	<u>178,567,123</u>	<u>181,779,345</u>
Net assets available for benefits, end of year	<u>\$ 161,987,649</u>	<u>\$ 178,567,123</u>

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
Statement of Accumulated Plan Benefits
December 31, 2016*

Actuarial present value of accumulated plan benefits:

Vested benefits:

Participants and beneficiaries currently receiving payments	\$ 73,923,553
Other participants	<u>99,119,795</u>
Total vested benefits	173,043,348

Nonvested benefits	<u>399,845</u>
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Total actuarial present value of accumulated plan benefits	<u>\$ 173,443,193</u>
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* The Plan presents accumulated plan benefits using beginning of the year actuarial data.

BHP USA RETIREMENT INCOME PLAN
Statement of Changes in Accumulated Plan Benefits
For the Year Ended December 31, 2016*

Actuarial present value of accumulated plan benefits at beginning of year	\$ 195,735,715
Increase (decrease) during the period attributed to:	
Benefit payments	(20,853,937)
Increase in interest due to decrease in discount period	5,994,295
Benefits accumulated and Plan experience	(4,824,500)
Changes in actuarial assumptions	<u>(2,608,380)</u>
Net decrease	<u>(22,292,522)</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 173,443,193</u>

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

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

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 or the Company) and adopting subsidiaries and affiliates of the parent company, BHP Billiton Limited, (Participating Company, or collectively, the Participating Companies), with retirement benefits to supplement social security benefits.

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.

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 to comply with the most recent statutory and regulatory changes applicable to plans maintained under Code Section 401(a) of the Internal Revenue Code (IRC). Additionally, among other things, the Plan was amended to modify the calculation of certain benefits and to remove certain Participating Companies.

Effective February 1, 2016, San Juan Coal Company and San Juan Transportation Company (collectively "San Juan Companies") were sold to Westmoreland Coal Company and the Plan was amended to remove the San Juan Companies as Participating Companies.

Effective December 31, 2016, BHP Billiton Mine Management Company was sold to Navajo Transitional Energy Company, LLC, and the Plan was amended to remove BHP Billiton Mine Management Company, LLC, as a Participating Company.

The Plan is subject to the applicable provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Administration

BHP is the Plan's sponsor and administrator. Northern Trust Company (the Trustee) is the Plan's trustee. Aon Hewitt serves as the Plan's third-party administrator. 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 the BHP USA Retirement Advisory Committee (RAC), as appointed by the board of directors.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

1. Description of the Plan, continued

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 minimum funding contributions to the Plan for the year ended December 31, 2017 and accordingly, made no contribution. The Company was not required to make any minimum funding contributions to the Plan for the year ended December 31, 2016; however, the Company chose to accelerate the funding of the Plan beyond the required amount and contributed \$8,610,003 for the year ended December 31, 2016.

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, 2017 and 2016, 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. Segregation of the 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.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

1. Description of the Plan, continued

Pension Benefits and Vesting Provisions, continued

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.

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

The Plan's expenses are paid either by the Plan or the Company, as provided by the Plan document. Expenses that are paid directly by the Company are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan that are paid by the Plan are recorded as deductions in the accompanying Statements of Changes in Net Assets Available for Benefits.

During 2017 and 2016, Pension Benefit Guaranty Corporation (PBGC) premiums, 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).

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

2. Summary of Significant Accounting Policies, continued

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, private investment portfolios, 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.

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 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.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

2. Summary of Significant Accounting Policies, continued

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 elected to early adopt ASU No. 2015-07 during the 2016 Plan year. The adoption of ASU 2015-07 in 2016 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.

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.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

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, 2017 and 2016.

Interest-bearing cash: Valued using the closing price reported on the active market. (Market 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)

Derivatives: Valued using pricing models based on the prevailing forward exchange rate of the underlying currencies taking into account the counterparties' creditworthiness. (Market approach)

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)

Private investment portfolios: Valued at the NAV of units of a private investment portfolio. 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 portfolio less its liabilities. This practical expedient is not used when it is determined to be probable that the portfolio will sell the investment for an amount different than the reported NAV. Were the Plan to initiate a full redemption of the private investment portfolio, 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)

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.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

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, 2017 and 2016:

Investment Assets at Fair Value as of December 31, 2017

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Interest-bearing cash	\$ 3,389,973	\$ -	\$ -	\$ 3,389,973
Fixed income securities	119,291,705	3,032,833	-	122,324,538
Cash collateral held	1,225,180	-	-	1,225,180
Derivatives	<u>-</u>	<u>374,731</u>	<u>-</u>	<u>374,731</u>
	<u>\$ 123,906,858</u>	<u>\$ 3,407,564</u>	<u>\$ -</u>	<u>\$ 127,314,422</u>

Investments measured at NAV^(a) 72,994,758

Total investment assets at fair value \$ 200,309,180

(a) In accordance with ASU 2016-07, 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.

Investment Liabilities at Fair Value as of December 31, 2017

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Obligation to return cash collateral held	\$ 658,498	\$ -	\$ -	\$ 658,498
Pending trades	<u>38,029,555</u>	<u>736,345</u>	<u>-</u>	<u>38,765,900</u>
Total investment liabilities at fair value	<u>\$ 38,688,053</u>	<u>\$ 736,345</u>	<u>\$ -</u>	<u>\$ 39,424,398</u>

Investment Assets at Fair Value as of December 31, 2016

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Interest-bearing cash	\$ 60,738	\$ -	\$ -	\$ 60,738
Fixed income securities ^(b)	121,233,102	14,466,513	-	135,699,615
Cash collateral held	1,762,116	-	-	1,762,116
Derivatives	<u>-</u>	<u>486,693</u>	<u>-</u>	<u>486,693</u>
	<u>\$ 123,055,956</u>	<u>\$ 14,953,206</u>	<u>\$ -</u>	<u>\$ 138,009,162</u>

Investments measured at NAV^(a) 72,120,300

Total investment assets at fair value \$ 210,129,462

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

3. Fair Value Measurements, continued

Investment Liabilities at Fair Value as of December 31, 2016

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Obligation to return cash collateral held	\$ 932,593	\$ -	\$ -	\$ 932,593
Pending trades ^(b)	<u>26,436,023</u>	<u>13,327,055</u>	<u>-</u>	<u>39,763,078</u>
Total investment liabilities at fair value	<u>\$ 27,368,616</u>	<u>\$ 13,327,055</u>	<u>\$ -</u>	<u>\$ 40,695,671</u>

(a) In accordance with ASU 2016-07, 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.

(b) During the year ended December 31, 2017, the Company determined through additional analysis of the inputs related to the fair value of certain fixed income securities that the inputs were observable as they were based on quoted prices from actively traded markets. As a result of this additional analysis, certain fixed income investments have been reclassified from a Level 2 investment to a Level 1 investment for the years ended December 31, 2017 and 2016.

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, 2017 and 2016:

<u>Investment</u>	<u>Fair Value</u> <u>December 31,</u>		<u>Unfunded</u>	<u>Redemption</u>	<u>Redemption</u>
	<u>2017</u>	<u>2016</u>	<u>Commitment</u>	<u>Frequency</u> <u>(if currently</u> <u>eligible)</u>	<u>Notice</u> <u>Period</u>
Northern Trust Collective Short Term Investment Fund	\$ 4,270,894	\$ 8,068,443	N/A	Daily	30 days
PIMCO Short Term Floating NAV Portfolio	5,328,383	122,771	N/A	Daily	30 days
PIMCO Long Duration Corporate Bond Portfolio	17,975,066	23,187,948	N/A	Daily	30 days
PIMCO Asset-Backed Securities Portfolio	7,231,092	4,411,132	N/A	Daily	30 days
PIMCO Investment Grade Corporate Portfolio	35,764,446	33,930,023	N/A	Daily	30 days
PIMCO Emerging Markets Portfolio	<u>2,424,877</u>	<u>2,399,983</u>	N/A	Daily	30 days
	<u>\$ 72,994,758</u>	<u>\$ 72,120,300</u>			

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

3. Fair Value Measurements, continued

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 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 Statements of Net Assets Available for Benefits. 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.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

3. Fair Value Measurements, continued

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

Derivative securities of the Plan as of December 31, 2017 and 2016 are summarized as follows:

December 31, 2017			
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps - assets	\$ 10,300,000	14	\$ 216,640
Credit default index swaptions - liabilities	(1,300,000)	2	(91)
Credit default swaps - assets	4,950,000	12	77,886
Credit default swaps - liabilities	(1,000,000)	6	(9,286)
Fixed income futures - liabilities	-	5	(4,016)
Interest rate swaps - assets	27,900,000	7	520,830
Interest rate swaps - liabilities	(9,100,000)	5	(133,810)
Interest rate swaptions - assets	36,400,000	15	809,502
Interest rate swaptions - liabilities	(110,400,000)	14	(1,102,924)
Total derivatives	<u>\$ (42,250,000)</u>		<u>\$ 374,731</u>

December 31, 2016			
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps - assets	\$ 67,650,000	7	\$ 1,099,512
Credit default index swaps - liabilities	(50,750,000)	4	(844,801)
Credit default index swaptions - liabilities	(2,800,000)	2	(1,800)
Credit default swaps - assets	4,500,000	4	58,145
Credit default swaps - liabilities	(3,925,045)	15	(71,602)
Fixed income futures - options	(800,000)	2	(438)
Interest rate swaps - assets	41,600,000	6	716,408
Interest rate swaps - liabilities	(10,100,000)	6	(142,364)
Interest rate swaptions - assets	81,850,000	14	1,417,717
Interest rate swaptions - liabilities	(84,300,000)	16	(1,744,084)
Total derivatives	<u>\$ 42,924,955</u>		<u>\$ 486,693</u>

Included in net appreciation in the Statements of Changes in Net Assets Available for Benefits are realized and unrealized gains and losses totaling \$1,371,633 and \$3,110,758 for the years ended December 31, 2017 and 2016, 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, 2017 and 2016, and net appreciation in fair value of investments and interest and dividends for the years ended December 31, 2017 and 2016, was obtained from information supplied to the Plan administrator and certified as complete and accurate by the Trustee.

The Plan's independent auditors 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.

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

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. Benefits under the Plan are accumulated based on employees' compensation during each year of credited service. The accumulated plan benefits for active employees will equal the accumulation, with interest, of the annual benefit accruals as of the benefit information date.

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

The actuarial present value of accumulated plan benefits is determined by an independent 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, 2017, 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, 2016, there would be no material differences. The significant actuarial assumptions underlying the actuarial valuation as of January 1, 2017 are as follows:

Assumed rate of return on investments: 3.45% compounded annually

Mortality basis:

Healthy participants

MRP-2007 mortality separately for employees and retirees and for males and females with white collar adjustment and MSS-2007 generational mortality improvement scale.

Retirement Rates:

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

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

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

Percentage Married:

Male – 70%; Female – 60%

Age Difference:

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

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

5. Actuarial Present Value of Accumulated Plan Benefits, continued

Withdrawal Rates:

Participants are assumed to withdraw according to the 130% of the Society of Actuaries' 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

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.

The assumptions used in determining the actuarial present value of accumulated plan benefits remained unchanged from the prior year's valuation except for updates in the discount rate from 3.25% to 3.45% and the lump sum conversion interest rate assumptions were updated to estimated April 2017 spot rates, equal to the March 2017 rates minus 10 basis points.

6. Income Tax Status

The Plan obtained its latest determination letter on February 14, 2017, in which the Internal Revenue Service stated that the Plan was in compliance with the applicable requirements of the IRC. The Plan has been amended since receiving the determination letter. However, the Plan administrator believes that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC.

U.S. GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if it has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

7. Plan Termination

Although it has not expressed any intent to do so, the Company has the right to discontinue contributions at any time and terminate the Plan. In the event of Plan termination, the assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

BHP USA RETIREMENT INCOME PLAN
Notes to Financial Statements
December 31, 2017 and 2016

7. Plan Termination, continued

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

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

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

8. Related-Party Transactions

Certain investments are shares of a collective investment fund, which is 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 2017 and 2016, but has not received any related compensation or reimbursement from the Plan. The Company also paid certain fees on behalf of the Plan during 2017 and 2016.

9. Form 5500 Reconciliation

For the 2017 and 2016 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 Available for Benefits and the Forms 5500 are attributed to classification differences.

10. Subsequent Events

Plan management has evaluated subsequent events through October 4, 2018, which is the date the financial statements were available to be issued, and has concluded that there are no significant events to report.

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											
35–39		3		1							4
40–44	1	7	4	1	1						14
45–49	2	12	1	7	2	2					26
50–54		15	2	5	2	6					30
55–59	2	9	5	12	3	11	2		1		45
60–64		1	2	8	3	2	1	1			18
65–69					4	3					7
70 & up											
Total	5	47	14	34	15	24	3	1	1		144

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		
	<u>Stabilized</u>	<u>Nonstabilized</u>	
• First 5 years	4.16%	1.52%	
• Next 15 years	5.72%	3.80%	
• Over 20 years	6.48%	4.79%	

MORTALITY SPONSOR ELECTIONS

• Healthy 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.

*Schedule SB, Part V — Statement of Actuarial Assumptions/Methods***RATIONALE FOR SIGNIFICANT ECONOMIC ASSUMPTIONS**

- Discount rates – These are the IRS prescribed rates. The plan sponsor elected this methodology from alternative IRS prescribed options.
- Cash balance plan assumptions – Based on plan-defined assumptions.
- Expenses – Based on actual experience.

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	<u>Male participants</u>	<u>Female participants</u>	
– Percentage married	70%	60%	
– Spouse age difference	3 years younger	3 years older	
Form of payment	<u>Lump sum</u>	<u>Single life</u>	<u>100% J&S</u>
• 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		

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

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%

RATIONALE FOR SIGNIFICANT DEMOGRAPHIC ASSUMPTIONS

- Mortality – Prescribed by the IRS and based on the plan sponsor's election.
- 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.

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

ACTUARIAL METHODS

Asset Methods

The asset valuation method is the fair market value.

Participant Methods

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

- **Participants included:** 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 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2017

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
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER	2	\$ 5,601,313	\$ -	\$ 5,601,313	\$ 5,601,313	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER	2	\$ -	\$ 5,605,797	\$ 5,601,313	\$ -	\$ 4,484
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JUNE	4	\$ 5,609,727	\$ -	\$ 5,609,727	\$ 5,609,727	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JUNE	4	\$ -	\$ 5,619,113	\$ 5,609,727	\$ -	\$ 9,386
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES NOVEMBER	2	\$ 5,613,781	\$ -	\$ 5,613,781	\$ 5,613,781	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES NOVEMBER	2	\$ -	\$ 5,608,094	\$ 5,613,781	\$ -	\$ (5,687)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTOBER	2	\$ 5,601,313	\$ -	\$ 5,601,313	\$ 5,601,313	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTOBER	2	\$ -	\$ 5,622,313	\$ 5,601,313	\$ -	\$ 21,000
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER	2	\$ 5,631,938	\$ -	\$ 5,631,938	\$ 5,631,938	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER	2	\$ -	\$ 5,625,594	\$ 5,631,938	\$ -	\$ (6,344)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL	7	\$ 12,541,484	\$ -	\$ 12,541,484	\$ 12,541,484	\$ -

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2017

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
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL	7	\$ -	\$ 12,551,186	\$ 12,541,484	\$ -	\$ 9,702
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST	2	\$ 7,220,938	\$ -	\$ 7,220,938	\$ 7,220,938	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST	2	\$ -	\$ 7,210,547	\$ 7,220,938	\$ -	\$ (10,391)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	4	\$ -	\$ 14,319,441	\$ 14,322,890	\$ -	\$ (3,449)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	7	\$ 14,901,391	\$ -	\$ 14,901,391	\$ 14,901,391	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	7	\$ -	\$ 14,880,908	\$ 14,901,391	\$ -	\$ (20,483)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES NOVEMBER	2	\$ 5,152,344	\$ -	\$ 5,152,344	\$ 5,152,344	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES NOVEMBER	2	\$ -	\$ 5,152,344	\$ 5,152,344	\$ -	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES OCTOBER	7	\$ 8,767,813	\$ -	\$ 8,767,813	\$ 8,767,813	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES OCTOBER	8	\$ -	\$ 8,768,012	\$ 8,767,813	\$ -	\$ 199
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER	5	\$ 8,783,156	\$ -	\$ 8,783,156	\$ 8,783,156	\$ -

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2017

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
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER	5	\$ -	\$ 8,788,352	\$ 8,783,156	\$ -	\$ 5,196
United States Treasury	UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	16	\$ 14,531,516	\$ -	\$ 14,531,516	\$ 14,531,516	\$ -
United States Treasury	UNITED STATES OF AMER TREAS BD 2.375% 5-15-2027	18	\$ -	\$ 14,535,003	\$ 14,531,516	\$ -	\$ 3,487
United States Treasury	UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022	5	\$ 30,405,467	\$ -	\$ 30,405,467	\$ 30,405,467	\$ -
United States Treasury	UNITED STATES OF AMER TREAS NOTES 1.75% 05-31-2022	5	\$ -	\$ 30,407,359	\$ 30,405,467	\$ -	\$ 1,892
United States Treasury	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	53	\$ 276,665,567	\$ -	\$ 276,665,567	\$ 276,665,567	\$ -
United States Treasury	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	50	\$ -	\$ 270,994,971	\$ 270,930,700	\$ -	\$ 64,271
United States Treasury	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	40	\$ 50,417,478	\$ -	\$ 50,417,478	\$ 50,417,478	\$ -
United States Treasury	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	46	\$ -	\$ 49,675,303	\$ 49,657,279	\$ -	\$ 18,024
United States Treasury	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	70	\$ 98,611,238	\$ -	\$ 98,611,238	\$ 98,611,238	\$ -
United States Treasury	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	66	\$ -	\$ 99,709,044	\$ 99,570,986	\$ -	\$ 138,058
United States Treasury	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	45	\$ 45,733,479	\$ -	\$ 45,733,479	\$ 45,733,479	\$ -

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2017

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 TREAS BDS 3% DUE 02-15-2047 REG	45	\$ -	\$ 45,491,120	\$ 45,417,175	\$ -	\$ 73,945
United States Treasury	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	50	\$ 53,518,869	\$ -	\$ 53,518,869	\$ 53,518,869	\$ -
United States Treasury	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	55	\$ -	\$ 52,304,114	\$ 52,326,262	\$ -	\$ (22,148)
United States Treasury	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	16	\$ 16,164,164	\$ -	\$ 16,164,164	\$ 16,164,164	\$ -
United States Treasury	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	18	\$ -	\$ 18,516,958	\$ 18,572,724	\$ -	\$ (55,766)
United States Treasury	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG	27	\$ 153,869,148	\$ -	\$ 153,869,148	\$ 153,869,148	\$ -
United States Treasury	UNITED STATES TREAS NTS DTD 07/31/2014 1.625% DUE 07-31-2019 REG	28	\$ -	\$ 171,726,298	\$ 171,784,560	\$ -	\$ (58,262)
United States Treasury	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	4	\$ 7,917,202	\$ -	\$ 7,917,202	\$ 7,917,202	\$ -
United States Treasury	UNITED STATES TREAS NTS DTD 08/15/2015 2% DUE 08-15-2025 REG	5	\$ -	\$ 12,214,336	\$ 12,328,711	\$ -	\$ (114,375)
United States Treasury	UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	10	\$ 11,100,938	\$ -	\$ 11,100,938	\$ 11,100,938	\$ -
United States Treasury	UNITED STATES TREAS NTS DTD 2.25% 11-15-2027	12	\$ -	\$ 11,097,197	\$ 11,100,938	\$ -	\$ (3,741)
United States Treasury	UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG	31	\$ 56,883,021	\$ -	\$ 56,883,021	\$ 56,883,021	\$ -

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2017

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 TREAS NTS WI TREASURY NOTE 2% DUE 11-15-2026 REG	33	\$ -	\$ 57,503,626	\$ 57,425,290	\$ -	\$ 78,336
United States Treasury	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG	36	\$ 80,338,763	\$ -	\$ 80,338,763	\$ 80,338,763	\$ -
United States Treasury	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG	38	\$ -	\$ 83,998,317	\$ 85,412,497	\$ -	\$ (1,414,180)
United States Treasury	UTD STATES TREAS 1.75% DUE 09-30-2022	37	\$ 69,936,568	\$ -	\$ 69,936,568	\$ 69,936,568	\$ -
United States Treasury	UTD STATES TREAS 1.75% DUE 09-30-2022	36	\$ -	\$ 62,547,188	\$ 62,660,154	\$ -	\$ (112,966)
United States Treasury	UTD STATES TREAS 1.875% DUE 08-31-2022	23	\$ 293,394,334	\$ -	\$ 293,394,334	\$ 293,394,334	\$ -
United States Treasury	UTD STATES TREAS 1.875% DUE 08-31-2022	141	\$ -	\$ 293,504,850	\$ 293,390,924	\$ -	\$ 113,926
Northern Trust	COLTV SHORT TERM INVT FD	42	\$ 28,859,493	\$ -	\$ 28,859,493	\$ 28,859,493	\$ -
Northern Trust	COLTV SHORT TERM INVT FD	53	\$ -	\$ 32,657,042	\$ 32,657,042	\$ -	\$ -
Pacific Investment Management Company	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	6	\$ 2,815,435	\$ -	\$ 2,815,435	\$ 2,815,435	\$ -
Pacific Investment Management Company	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	5	\$ -	\$ 9,631,796	\$ 9,404,582	\$ -	\$ 227,214
Pacific Investment Management Company	MFO PIMCO SHORT TERM FLOATING NAV II	54	\$ 24,306,337	\$ -	\$ 24,306,337	\$ 24,306,337	\$ -
Pacific Investment Management Company	MFO PIMCO SHORT TERM FLOATING NAV II	5	\$ -	\$ 19,100,000	\$ 19,100,255	\$ -	\$ (255)

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2017 This Form is Open to Public Inspection
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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

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

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

A Name of plan 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: ☒ Single ☐ Multiple-A ☐ Multiple-B **F** Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information		
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2017</u>		
2	Assets:		
	a Market value.....	2a	178,414,883
	b Actuarial value.....	2b	178,414,883
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment.....	729	56,251,241
	b For terminated vested participants.....	400	35,622,564
	c For active participants.....	144	38,493,428
	d Total.....	1,273	130,367,233
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
	a Funding target disregarding prescribed at-risk assumptions.....	4a	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b	
5	Effective interest rate.....	5	5.72%
6	Target normal cost.....	6	234,691

Statement by Enrolled Actuary

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

SIGN HERE	<div style="font-size: 2em; font-family: cursive;">KB</div> Signature of actuary	<div style="font-size: 1.2em; font-family: cursive;">10/11/2018</div> Date
	KEVIN BILLS Type or print name of actuary	1707029 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 ☐

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

Schedule SB (Form 5500) 2017

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 <u>5.58%</u>	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).....		8,008,821
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.89%</u>		471,720
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.....		8,480,541
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	135.98%
15 Adjusted funding target attainment percentage.....	15	135.98%
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	127.16%
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
Totals ▶			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year?.....	☐ Yes ☒ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☐ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.16 %	2nd segment: 5.72 %	3rd segment: 6.48 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 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	234,691	
b Excess assets, if applicable, but not greater than line 31a	31b	234,691	
32 Amortization installments:			
a Net shortfall amortization installment.....	Outstanding Balance	Installment	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
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)	(B)	(C)	(D)	(E)
Retirement age	Retirement percent	Lx	Number of employees expected to retire (B) x (C)	(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

SUMMARY OF MAJOR 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	None
DEFINITIONS	
• Covered employees	<p>All salaried persons employed by the Company, both full and part time, except:</p> <ol style="list-style-type: none"> 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. <p>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.</p>
• 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	<p>Service for purposes of participation, vesting and eligibility includes periods of employment with the Company including:</p> <ol style="list-style-type: none"> 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, certain periods of interruption in employment, as governed by the Plan.

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Credited service 	<p>Service for purposes of benefit accrual includes:</p> <ol style="list-style-type: none"> 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., any period of service beginning on or after January 1, 1998 and prior to December 31, 2013 except that: benefit service is not credited: <ol style="list-style-type: none"> after May 1998 for former BHP Petroleum Americas Refining employees while employed at Tesoro, after December 31, 2004 for participants who elected to receive contributions from the Employer Funded Account (“EFA”) under the BHP USA Retirement Savings Plan, for any Period of Service specifically excluded by the Plan.
<ul style="list-style-type: none"> Pensionable earnings 	<p>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.</p> <p>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.</p> <p>Pay after December 31, 2013 is not included for any participants.</p>
<ul style="list-style-type: none"> High-36 average pay 	<p>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.</p>
<ul style="list-style-type: none"> Adjusted high – 36 average pay 	<p>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.</p>
<ul style="list-style-type: none"> Cash Balance Account 	<p>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.</p>
<ul style="list-style-type: none"> Frozen Age 65 Annuity 	<p>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.</p>
<ul style="list-style-type: none"> Cash Balance Whipsaw Benefit 	<p>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.</p>

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Benefit formula – post 2013 	<p>Lump sum is the greatest of:</p> <ul style="list-style-type: none"> Cash Balance Account Cash Balance Whipsaw Benefit Benefit formula in effect prior to 2015 including continued changes in adjustment factors.
<ul style="list-style-type: none"> Benefit formula – post-1997 	<p>14% x Adjusted high-36 average pay x Years of benefit service after December 31, 1997 x Adjustment factor.</p> <p>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.</p>
<ul style="list-style-type: none"> Benefit formula – pre-1998 (former BHP Copper participants) 	<p>Greater of:</p> <ul style="list-style-type: none"> 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.
<ul style="list-style-type: none"> Benefit formula – pre-1998 (former BHP USA Pension participants) 	<p>Greater of:</p> <ul style="list-style-type: none"> 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.
<ul style="list-style-type: none"> Benefit formula – pre-1989 (former BHP Utah participants) 	<p>Individual benefit percentage x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1989 x Adjustment Factor.</p>
<ul style="list-style-type: none"> Benefit formula – pre-July 1, 2002 (former Strategic Minerals Corporation participants) 	<p>Actuarial value of the Strategic Minerals accrued benefit as of June 30, 2002.</p>
<ul style="list-style-type: none"> Adjustment factors 	<p>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.</p> <p>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.</p>

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	<p>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%.</p> <p>Starting December 31, 2013: Frozen Age 65 Annuity</p>
EARLY RETIREMENT	
• Eligibility	Retirement before age 65 after both attaining age 55 and completing ten years of service.
• Benefit	<p>Beginning January 1, 2014: The largest of:</p> <ol style="list-style-type: none"> 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	<p>For participants who work beyond normal retirement, the benefit is the greatest of:</p> <ol style="list-style-type: none"> 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, 1. 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 2. the Cash Balance account at late retirement converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality.

Schedule SB, Part V — Summary of Plan Provisions

DEFERRED VESTED	
<ul style="list-style-type: none"> 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.
<ul style="list-style-type: none"> Benefit 	Accrued benefit as of termination date.
PRE-RETIREMENT DEATH	
<ul style="list-style-type: none"> 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.
<ul style="list-style-type: none"> Benefit – active and vested deferred deaths 	<p>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.</p> <p>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.</p>
BENEFIT OFFSETS	The plan benefits for certain participants are offset by benefits earned under prior plans.
POST-RETIREMENT COLA INCREASES	<p>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.</p> <p>Effective January 1, 2009, the benefits for all participants eligible to receive COLA increases were increased to the maximum level allowed under the Plan.</p>
FORM OF BENEFITS	
<ul style="list-style-type: none"> 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.
<ul style="list-style-type: none"> Automatic form for married participants 	50% joint and survivor annuity

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Life annuity 	<p>Equal to the largest annuity determined by converting each of the following to immediate annuities:</p> <ul style="list-style-type: none"> Cash Balance Account Cash Balance Whipsaw Benefit benefit formula in effect prior to 2015 including continued changes in adjustment factors. <p>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.</p>
<ul style="list-style-type: none"> Optional forms 	<p>Optional forms of payment include:</p> <ul style="list-style-type: none"> 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) <p>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%.</p> <p>Mandatory lump sums are paid if the present value of the plan benefit is less than \$5,000.</p>
<ul style="list-style-type: none"> Optional form conversion factors 	<p>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.</p>
MISCELLANEOUS	
<ul style="list-style-type: none"> Maximum compensation 	<p>Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually.</p>
<ul style="list-style-type: none"> Maximum benefits 	<p>Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2017, the limit is \$215,000.</p>

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

Unless noted below, all benefits provided by the plan, as restated and amended through Amendment #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.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.
- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - *Plan amendments:* See above.
 - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
 - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

PLAN PROVISION CHANGES SINCE PRIOR VALUATION

Maximum benefit amounts under IRS rules were updated from 2016 to 2017.

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2017

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
*	Pacific Investment Management Company	MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL CUSIP : 722005873	\$ 40,763,334	\$ 35,764,446
*	Pacific Investment Management Company	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP : 72201P878	17,235,587	17,975,066
	United States Treasury	UTD STATES TREAS 1.875% DUE 08-31-2022	16,428,948	16,366,571
	United States Treasury	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG	8,423,688	8,284,576
	United States Treasury	UTD STATES TREAS 1.75% DUE 09-30-2022	7,276,414	7,251,711
*	Pacific Investment Management Company	MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP : 72200Q109	7,101,626	7,231,092
	United States Treasury	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	5,734,867	5,712,033
*	Pacific Investment Management Company	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613	5,328,866	5,328,383
*	Northern Trust	COLTV SHORT TERM INVT FD CUSIP : 195998AC3	4,270,894	4,270,894
	United States Treasury	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	3,440,206	3,493,116
	Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	2,784,250	2,796,335
*	Pacific Investment Management Company	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP : 722005840	2,402,058	2,424,877
	Microsoft Corporation	MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP : 594918BM5	1,693,659	2,104,119
	Credit Suisse Group	CR SUISSE GROUP 3.125% DUE 12-10-2020 SEDOL : BZ775N6	1,796,616	1,821,647
	Apple Inc	APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	1,498,774	1,756,553
	United States Treasury	UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	1,670,455	1,710,135
	Anheuser-Busch	ANHEUSER-BUSCH 3.65% DUE 02-01-2026 SEDOL : BYMLCJ1	1,597,328	1,651,165
	United States Treasury	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024	1,444,771	1,539,921
	Western Gas Partners LP	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG SEDOL : B8HN8P8	1,487,910	1,530,266
	Wells Fargo & Co	WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL : BYQ74R7	1,496,535	1,470,236

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BHP USA Retirement Income Plan
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	JP Morgan Chase	JPMORGAN CHASE 3.9% 07-15-2025 SEDOL : BYP3G69	\$ 1,344,924	\$ 1,415,263
	Oracle Corporation	ORACLE CORP 3.9% DUE 05-15-2035 SEDOL : BWTM367	1,266,394	1,350,596
	Shell International Finance BV	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL : BXQ9DY6	1,193,476	1,349,248
	United States Treasury	TSY INFL IX N/B 0.375% 07-15-2027	1,304,933	1,322,945
	United States Treasury	INTEREST-BEARING CASH	1,245,188	1,245,188
	United States Treasury	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	1,192,607	1,201,712
	VMWare, Inc.	VMWARE INC 3.9% 08-21-2027 SEDOL : BDT5HN8	1,105,550	1,110,430
	AT&T	AT&T INC 4.75% DUE 05-15-2046 SEDOL : BX2H2X6	1,046,262	1,026,949
	United States Treasury	UNITED STATES TREAS BDS 00205 4.375% DUE 02-15-2038 REG	1,023,488	1,021,378
	Midamerican Energy Company	MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL : BZ4C9B0	898,758	1,010,372
	Federal Home Loan Mortgage Corporation	FHLMC MULTICLASS TRANCHE 00244 3.286% 11-25-2027	926,945	929,722
	Chicago Illinois Water Revenue	CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 CUSIP : 167736YV3	750,000	920,438
	Woodside FinanceLTD	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP : 980236AP8	899,379	893,818
	JP Morgan Chase	JPMORGAN CHASE & 6.1% DUE 10-29-2049 SEDOL : BQXTX51	800,000	879,040
	Charter Communications Operating, LLC	CHARTER 4.908% DUE 07-23-2025 SEDOL : BZ06JV6	800,000	850,548
	British American Tobacco	B A T CAP CORP 4.54% DUE 08-15-2047 CUSIP : 05526DBE4	800,000	842,326
	HSBC Bank USA, N.A.	HSBC HLDGS PLC 6% 12-31-2049 CUSIP : 404280BL2	800,000	841,000
	Realty Income Corporation	REALTY INCOME CORP 3.65% 01-15-2028 SEDOL : BYVHXJ7	798,224	805,899
	General Motors Financial Company, Inc.	GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL : BYZ5MV2	770,955	796,289
	Pepsico	PEPSICO INC 4.45% DUE 04-14-2046 SEDOL : BZ30BC0	716,313	795,436

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	Bunge Limited Finance Corporation	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL : BD8Q7B0	\$ 797,888	\$ 788,463
	American Tower Corporation	AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL : BDGNML8	792,032	785,987
	BOC Aviation	BOC AVIATION PTE 2.75% DUE 09-18-2022 CUSIP : 09681LAD2	795,672	783,022
	United States Treasury	UNITED STATES TREAS BDS 2.25% DUE 08-15-2027	760,199	757,200
	Diamond 1 Finance Corporation	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023 SEDOL : BD96MG9	699,699	756,447
	QVC Incorporated	QVC INC 5.45% DUE 08-15-2034 SEDOL : BXRTNR8	722,842	753,449
	Mission Health System	MISSION HLTH SYS 4.424% DUE 12-01-2039 CUSIP : 605068AB1	688,765	746,088
	Xylem Incorporated	XYLEM INC 3.25% DUE 11-01-2026 SEDOL : BYQ3L30	748,455	746,057
	UBS AG	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP : 90351DAB3	698,133	734,618
	Teachers Insurance	TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054 SEDOL : BQVC9Q5	698,712	710,150
	State of California	CALIFORNIA ST FLTG RT 2.193% 04-01-2047 BEO TAXABLE CUSIP : 13063DAE8	700,000	701,722
	Synchrony Financial	SYNCHRONY FINL 2.6% DUE 01-15-2019 SEDOL : BYVT564	699,818	701,324
	Électricité de France	EDF S A 5.25% DUE 10-13-2055 SEDOL : BYXVW45	588,588	696,966
	Goodman U.S. Finance Three LLC	PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL : BD35F63	697,417	694,613
	Northrop Grumman	NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1	599,064	627,062
	Barrick PD	BARRICK PD 5.95% DUE 10-15-2039 SEDOL : BG48MX8	505,135	623,725
	Orange SA	ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL : B2PPTQ2	544,420	600,118
	CenturyLink, Inc.	CENTURYLINK, INC. DUE 01-15-2025 BEO CUSIP : 15670BAB8	597,000	578,143
	Broadcom Corporation	BROADCOM CORP / 3.5% DUE 01-15-2028 SEDOL : BF15K97	599,730	571,986
	Anheuser-Busch	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL : BJMZ1V3	524,170	551,680

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	Intel Corp	INTEL CORP 4.1% DUE 05-11-2047 SEDOL : BF3W9R7	\$ 497,095	\$ 550,898
	Morgan Stanley Capital Services	MORGAN STANLEY 5.75% DUE 01-25-2021 SEDOL : B4552N4	579,010	544,868
	Roche Holding	PVTPL ROCHE HLDGS INC GTD NT 144A 4.0% DUE 11-28-2044 SEDOL : BSPC998	492,180	536,279
	Oracle Corporation	ORACLE CORP 3.85% DUE 07-15-2036 SEDOL : BY7RCZ0	499,925	528,376
	Deutsche Bank	DEUTSCHE BK AG FRANKFURT SR NT 4.25% DUE 10-14-2021 SEDOL : BZ044G0	499,845	520,183
	Morgan Stanley Capital Services	MORGAN STANLEY SR NT FLTG DUE 10-24-2023/10-24-2022 REG SEDOL : BYQ74P5	500,000	514,224
	Coöperatieve Rabobank U.A.	COOPERATIEVE 3.75% DUE 07-21-2026 CUSIP : 21684AAF3	497,730	506,518
	Avalon Holdings Limited	AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022 CUSIP : 05400KAB6	492,513	499,744
	Deutsche Telekom, A.G	DEUTSCHE TELEKOM AG DISC COML PAPER 4/2 YRS 3&4 01-30-2018 CUSIP : 25156LAW2	495,767	499,164
	Cenovus Energy Inc.	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027 CUSIP : 15135UAM1	499,915	498,796
	Energy Transfer Partners LP	ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL : BWBXR55	499,050	494,597
	Cigna Corporation	CIGNA CORP FIXED 3.05% DUE 10-15-2027 SEDOL : BF58H46	499,040	491,118
	Moodys Corporation	MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30	406,652	483,182
	United States Treasury	UTD STATES TREAS 2.125% DUE 07-31-2024	485,331	478,253
	Verizon Communications, Inc.	VERIZON 2.625% DUE 08-15-2026 SEDOL : BY7RR33	498,725	470,945
	Duke Energy	DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL : BDB6BJ3	398,656	462,274
	Halliburton Company	HALLIBURTON CO 5% DUE 11-15-2045 SEDOL : BYNR4N6	402,280	459,344
	Astrazena PLC	ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL : BYQNQH	394,408	435,137
	US Bancorp	US BANCORP DEL 5.625% DUE 12-29-2049 SEDOL : BYZD562	400,000	433,020
	Gulfstream Natural Gas System, LLC	PVTPL GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO SEDOL : BYTX319	399,848	432,164

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	Royal Bank Scotland	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL : BD398X3	\$ 399,276	\$ 429,783
	Consolidated Edison Company of New York, Inc.	CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL : BSQC9Q4	374,044	429,260
	Pepsico	PEPSICO INC 4% DUE 05-02-2047 SEDOL : BD0B4Y5	398,268	426,086
	Southern Company	SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL : BYT1540	397,928	425,989
	Kimberly-Clark Corporation	KIMBERLY CLARK 3.9% DUE 05-04-2047 SEDOL : BF2YLV2	397,128	423,549
	Teachers Insurance	TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL : BF19248	398,720	423,016
	Bank America Corporation	BANK AMER CORP 3.419% DUE 12-20-2028 SEDOL : BFMJBZ1	407,030	421,091
	UBS AG	UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP : 90351DAF4	399,116	419,419
	Fortune Brands	FORTUNE BRANDS 4% DUE 06-15-2025 SEDOL : BZ0C8W8	397,428	418,184
	Merck & Co., Inc	MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL : BVG7BV9	397,700	417,576
	Électricité de France	PVTPLEDF S A NT 4.875 DUE 01-22-2044 CUSIP : 268317AK0	415,242	415,401
	Trans-Allegheny Interstate Line Company	PVTPLETRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL : BTF3103	399,696	414,934
	American International Group	AMERN INTL GROUP 3.9% DUE 04-01-2026 SEDOL : BDFXRB4	421,912	414,803
	JP Morgan Chase	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO SEDOL : BD7F8X7	400,000	414,500
	Marsh & McLennan Companies, Inc.	MARSH & MCLENNAN COS INC SR NT 3.5 DUE 06-03-2024 SEDOL : BYVDJ53	398,948	413,293
	Credit Suisse First Boston	CCP RECEIVABLE FROM CSFB NEW YORK SEDOL : 9D79JUU	413,000	413,000
	Credit Suisse First Boston	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9 SEDOL : 9E7AGUU	-	411,305
	FirstEnergy Corporation	FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL : BDC3P91	398,668	409,858
	ERAC USA Finance LLC	PVTPLEERAC USA FIN LLC GTD NT 144A 3.8% DUE 11-01-2025/11-09-2015 BEO SEDOL : BYZGCQ0	399,244	408,961
	Visa Inc.	VISA INC 3.15% DUE 12-14-2025 SEDOL : BYPHGN8	398,536	408,919

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	Kingdom of Saudi Arabia	SAUDI INTERNATIONAL BOND 144A TBOND 4.625% DUE 10-04-2047 REG CUSIP : 80413TAF6	\$ 397,560	\$ 408,522
	Wells Fargo & Co	WELLS FARGO & CO FLTG RT 3.46923% DUE 01-24-2023 SEDOL : BYMX2V9	400,000	407,947
	AmerisourceBergen Corporation	AMERISOURCEBERGEN 3.25% DUE 03-01-2025 SEDOL : BVYQ9C5	397,860	402,192
	A.P. Moller-Maersk Group	PVTPL AP MOLLER MAERSK AS NT 144A 3.875%DUE 09-28-2025/09-28-2015 BEO CUSIP : 00203QAD9	395,976	401,642
	Lowes Inc	LOWES COS INC 3.7% DUE 04-15-2046 SEDOL : BD0SCD1	397,776	401,638
	Daimler Financial Services	DAIMLER FIN NORTH AMER LLC NT FLTG RATE 144A 05-05-2020 SEDOL : BDGKT07	400,000	401,320
	Royal Bank Scotland	ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023 SEDOL : BDZYC67	400,000	400,872
	Energy Future Intermediate Holding Company, LLC	ENERGY FUTURE INTERMEDIATE HOLDING COMPANY LLC TERM LOAN DUE 06-23-2018 BEO CUSIP : 29271NAE0	399,273	400,700
	Barclays Capital	BARCLAYS BK PLC NEW YORK BRH INSTL CTF DEP 07-17-2017 FLTG 05-17-2018	400,000	400,450
	Verizon Communications, Inc.	PVTPL VERIZON COMMUNICATIONS INC 3.376% DUE 02-15-2025 SEDOL : BF2N6N6	392,416	399,503
	Amgen, Inc.	AMGEN INC 2.65% DUE 05-11-2022 SEDOL : BDFVJL2	399,144	398,924
	Spirit Realty L P	SPIRIT RLTY L P 4.45% DUE 09-15-2026 SEDOL : BD2BVL9	397,512	398,301
	Sinopec Group Overseas Development Limited	PVTPL SINOPEC GROUP OVERSEAS DEV 4.0% 09-13-2047 CUSIP : 82938NAJ3	400,000	395,728
	Aetna, Inc.	AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL : BDF0M43	398,728	394,207
	JP Morgan Chase	JPMORGAN CHASE & 2.95% DUE 10-01-2026 SEDOL : BDHBPY5	399,136	392,896
	Autodesk, Inc.	AUTODESK INC 3.5% DUE 06-15-2027 SEDOL : BF4SNS3	397,488	392,370
	PEMEX (Petroleos Mexicanos)	PETROLEOS 5.5% DUE 06-27-2044 CUSIP : 71654QBE1	433,054	390,983
	Argentine Republic	ARGENT LETRAS DEL 16/11/2018 SEDOL : 5A7MVNU	387,744	389,279
	Argentine Republic	ARGENTINA(REP OF) 0% T-BILL 14/12/2018 USD1 CUSIP : P8S090NN2	388,004	388,334
	Charter Communications Operating LLC	PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL : BD3JBT0	396,664	383,283

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	Lockheed Martin	LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL : BF38WR6	\$ 295,045	\$ 353,820
	Credit Suisse	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES SEDOL : 9B88NAU	349,000	349,000
	United States Treasury	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD 1000 A-2025	322,284	335,462
	Union Pacific Corporation	UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL : BYQGY41	298,599	324,256
	United States Treasury	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	316,304	320,762
	Time Warner	TIME WARNER INC FIXED 4.85% DUE 07-15-2045 SEDOL : BYYTH32	290,436	315,070
	Santander UK Group Holdings plc	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO SEDOL : BZ0V290	299,784	314,516
	Goldman Sachs Group Incorporated	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028 SEDOL : BF6Q761	300,000	304,337
	Alibaba Group Holdings	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027 SEDOL : BF5BK79	298,188	299,924
	AbbVie Inc.	ABBVIE INC 3.2% DUE 05-14-2026 SEDOL : BYP8MS8	298,854	299,113
	Astrazena PLC	ASTRAZENECA PLC 3.125% DUE 06-12-2027 SEDOL : BF4SNF0	298,470	296,451
	National Retail Inc	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 CUSIP : 637417AK2	298,779	294,757
	United States Treasury	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	269,459	268,742
	United States Treasury	UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDDATE) REG	203,152	262,839
	Verizon Communications, Inc.	VERIZON 4.672% DUE 03-15-2055 SEDOL : BYM0W21	231,719	253,912
	Waste Management, Inc.	WASTE MGMT INC DEL 3.125% DUE 03-01-2025 SEDOL : BVYS545	248,935	251,953
	Home Depot	HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL : BYQF318	219,123	251,279
	Anheuser-Busch	ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL : BDCMR69	228,263	231,504
	Électricité de France	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP : 268317AL8	237,522	223,310
	Apple Inc	APPLE INC 4.25% DUE 02-09-2047 SEDOL : BDVPX83	209,094	222,246

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	AT&T	AT&T INC 3.4% DUE 05-15-2025 SEDOL : BX2KBD8	\$ 224,334	\$ 221,209
	Qualcomm Incorporated	QUALCOMM INC 4.8% DUE 05-20-2045 SEDOL : BXS2XQ5	196,532	215,109
	United States Treasury	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	207,045	209,250
	Diamond 1 Finance Corporation	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 SEDOL : BD96MQ9	211,226	208,404
	United States Treasury	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025	205,156	205,786
	Enterprise Products Operating LLC	ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL : BYMLL16	199,270	204,788
	Kinder Morgan	KINDER MORGAN INC FLTG RT 3.62769% DUE 01-15-2023 SEDOL : BZ9P8B7	200,000	203,313
	Morgan Stanley Capital Services	MORGAN STANLEY FLTG RT 2.21011% DUE 01-20-2022 SEDOL : BYM4WX4	201,822	203,308
	Plains All American	PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL : BDBGH39	199,432	202,740
	Morgan Stanley Capital Services	MORGAN STANLEY SR NT FLTG DUE 02-14-2020/02-14-2019 REG SEDOL : BZBZ9J0	200,700	200,797
	Becton Dickinson and Co.	BECTION DICKINSON & 3.363% DUE 06-06-2024 SEDOL : BF2MPF8	200,000	200,559
	Kraft Heinz Food Company	KRAFT HEINZ FOODS CO FLTG RT DUE 02-10-2021 REG SEDOL : BDF0M32	200,000	200,502
	Argentine Republic	ARGENTINA(REP OF) 0% TB 15/06/18 USD1 SEDOL : BDH2XL1	196,680	197,319
	Shire Acquisitions	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL : BD1XH85	199,762	195,551
	Argentine Republic	ARGENTINA(REP OF) 0% BDS 26/10/18 USD1000 SEDOL : BDZ4X08	194,002	194,993
	Credit Suisse	CCP DUE TO/FROM CREDIT SUISSE SEDOL : 9AYQMMU	183,000	183,000
	IBM	INTL BUSINESS 4.7% DUE 02-19-2046 SEDOL : BYN2GX5	148,854	177,322
	United States Treasury	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG	164,938	165,577
	Teva Pharmaceutical Industries Ltd.	TEVA 3.15% DUE 10-01-2026 SEDOL : BD3GT31	199,468	165,129
	JP Morgan Chase	PUT SWPTN USD CHASUS33 6M 2.605%/3MLIBOREuropean 317U945K6 10-17-2018 SEDOL : 9E2KHRU	361,013	152,526

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	AT&T	AT&T INC 4.55% DUE 03-09-2049 SEDOL : BD3HCX5	\$ 143,336	\$ 145,883
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.56%/3MLIBOR European 317U965K1 11-19-2018 SEDOL : 9E2KEGU	331,516	139,401
	Energy Transfer Partners LP	ENERGY TRANSFER PARTNERS L P ENERGY TRANSFER PARTNERS 6.625% DUE 10- 15-2036 SEDOL : BG48VD1	115,607	115,192
	Walgreens Boots	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 CUSIP : 931427AC2	96,201	107,665
	Hewlett Packard Company	HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL : B6YB851	113,650	106,931
	Lowes Inc	LOWES COS INC 4.05% DUE 05-03-2047 SEDOL : BYWC120	101,302	106,452
	Hewlett Packard Company	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL : BDCT8F6	99,932	105,866
	Union Pacific Corporation	UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL : BYWJVB0	101,322	104,330
	Cenovus Energy Inc.	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037 CUSIP : 15135UAP4	99,063	102,990
	Time Warner	TIME WARNER INC FIXED 4.65% DUE 06-01-2044 SEDOL : BMTS707	98,032	101,691
	Old Republic International Corporation	OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL : BD606N9	98,232	100,663
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.625%/3MLIBOREuropean 317U179M9 08-26-2019 SEDOL : 9E94WTU	89,550	100,230
	J.M. Smucker Company	SMUCKER J M CO 3.375% DUE 12-15-2027 SEDOL : BF1Q658	99,966	100,133
	Zimmer Biomet	ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL : BWC4ZB9	99,765	99,934
	EQT Midstream Partners LP	EQT MIDSTREAM 4.125% DUE 12-01-2026 SEDOL : BZ1C601	99,191	99,582
	Argentine Republic	ARGENTINA(REP OF) 0% T-BILL 11/05/2018 USD1 SEDOL : BYPHBW2	98,398	98,953
	Argentine Republic	ARGENTINA(REP OF) 0% BDS 24/05/18 USD1000 SEDOL : BD1KG01	98,411	98,855
	Discovery Communications, Inc.	DISCOVERY FIXED 3.45% DUE 03-15-2025 CUSIP : 25470DAK5	99,915	98,318
	Argentine Republic	ARGENTINA(REP OF) 0% TB 12/10/18 USD1000 SEDOL : BF3BND8	97,001	97,618
	Morgan Stanley Capital Services	PUT SWAPTION USD MSCSUS33 6M 3.1535%/3M LIBOR EUROPEAN 317U858N5 09-09- 2019 SEDOL : 9FZ4S6U	128,892	81,331

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	Petrobras	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG SEDOL : BZ0C914	\$ 60,803	\$ 72,188
	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.45%/3MLIBOR European 317U891L8 06-28-2019 SEDOL : 9E7DFDU	77,778	70,946
	CitiGroup Bank	PUT SWAPTION USD CITIUS33 6M 3.1535%/3M LIBOR EUROPEAN 317U819N3 09-09- 2019 SEDOL : 9FYQWKU	93,200	64,208
	JP Morgan Chase	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL : 9A32HHU	60,000	60,000
	Credit Suisse First Boston	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20-2022 SWPC0FA52 SEDOL : 9F4DXTU	46,699	58,659
	Fedex Corporation	FEDEX CORP 4.4% DUE 01-15-2047 SEDOL : BYYPSG0	51,861	53,351
	Quest Diagnostics	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL : BWB63F6	49,959	53,209
	Fedex Corporation	FEDEX CORP 4.1% DUE 02-01-2045 SEDOL : BV9HFG9	49,716	51,539
	Deutsche Bank	PUT SWAPTION USD DEUTGB2L 6M 3.2575%/3M LIBOR EUROPEAN 317U863N8 09-18- 2019 SEDOL : 9FZ9JYU	87,967	51,449
	CitiGroup Bank	PUT SWPTN USD CITIUS33 6M 3.46%/3MLIBOR European 317U435N7 05-29-2020 SEDOL : 9F77FZU	91,200	45,774
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0FIV7 SEDOL : 9F5ASZU	40,194	43,354
	United States Treasury	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	42,209	42,578
	BNP Paribas	CDS BNPAFRPP SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2021 SWPC0F301 SEDOL : 9F2UT8U	-	40,256
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4 SEDOL : 9E89RNU	-	37,181
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.7%/3MLIBOR European 317U395L9 05-13-2019 SEDOL : 9E3V73U	69,333	34,590
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0FIZ8 SEDOL : 9F57CKU	27,388	31,389
	Verizon Communications, Inc.	VERIZON 5.012% DUE 04-15-2049 SEDOL : BDFLJP6	22,898	30,415
	Credit Suisse First Boston	LCH_IRS LCH_CSFBUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11 SEDOL : 9F15V4U	34,994	30,208
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.45%/3MLIBOR European 317U888L3 06-28-2019 SEDOL : 9E7DFAU	30,303	28,378
	Petrobras	PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL : BKX5BP3	23,244	26,000

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	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 07/12/2023 SWU00M7Q5 SEDOL : 9F8QFMU	\$ 17,146	\$ 23,641
	Verizon Communications, Inc.	VERIZON 5.012% DUE 08-21-2054 SEDOL : BVYRK47	23,863	23,552
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 12-20-2022 SWPC0GA27 SEDOL : 9FZTNUU	16,310	19,170
	AT&T	AT&T INC 5.35% DUE 09-01-2040 SEDOL : B4WPQV3	15,975	15,829
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75 SEDOL : 9FZAU2U	-	15,152
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8 SEDOL : 9F45GLU	6,486	14,657
	Fidelity National Financial	FID NATL 5% DUE 10-15-2025 SEDOL : BYNJT71	11,967	13,261
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30 SEDOL : 9EYGFQU	3,941	11,735
	Goldman Sachs International	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2020 SWPC09OI3 SEDOL : 9E2KKWU	244	11,206
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 3.23%/3MLIBOR European 317U129L2 02-19-2019 SEDOL : 9E2PMCU	47,333	10,747
	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.695%/3MLIBOREuropean 317U455N2 06-08-2018 SEDOL : 9F7JF9U	25,350	10,371
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.7%/3MLIBOR European 317U457N0 06-11-2018 SEDOL : 9F7MHWU	20,570	8,839
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0FJ04 SEDOL : 9F5FV9U	6,622	7,845
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON MORGANSTANLEY 12-20-2020 SWPC0FJI5 SEDOL : 9F52XWU	6,390	7,754
	Goldman Sachs Capital Markets	PUT SWPTN USD GSCMUS33 6M 3.2%/3MLIBOR European 317U131L8 03-18-2019 SEDOL : 9E2PMJU	30,000	7,617
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2022 SWPC0GCR0 SEDOL : 9G2BWVU	6,833	6,808
	BNP Paribas	CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3 SEDOL : 9EXALEU	-	6,780
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 03-20-2020 SWPC0E882 SEDOL : 9EYQLTU	4,119	5,554
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 06-20-2022 SWPC0FJ87 SEDOL : 9F5FW0U	2,522	4,511
	Barclays Capital	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98 SEDOL : 9F8EQ4U	-	3,785

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	Morgan Stanley Capital Services	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.65% European 317U540M1 11-15-2018 SEDOL : 9EZ9MTU	\$ 44,833	\$ 3,094
	Barclays Capital	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CR93 SEDOL : 9E4MU5U	-	2,914
	BNP Paribas	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CRX0 SEDOL : 9E4QVKU	-	2,913
	Bank of America	CDS BOFAUS6NGFX SELL PROTECTION ON ITALYREP 06-20-2021 SWPC0CRI3 SEDOL : 9E4PXBW	-	2,913
	BNP Paribas	CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022 SEDOL : 9G1BXHU	-	2,813
	Credit Suisse First Boston	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS29V1 5Y 12-20-2022 SWPC0G796 SEDOL : 9G24ECU	2,297	2,411
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0 SEDOL : 9E3ALEU	-	2,371
	Nomura Global Fincial Products Inc	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL : 9F5KEQU	1,963	1,892
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88 SEDOL : 9EYQFTU	4,662	1,825
	Nomura Global Fincial Products Inc	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL : 9F5PN9U	1,051	1,135
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9E3ALAU	-	972
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROT ON FREEPORT MCMORAN INC 06-20-2020 SWPC0ECP9 SEDOL : 9EYSFUU	-	968
	HSBC Bank USA, N.A.	CDS MRMDUS33 SELL PROT ON 12-20-2021SWPC0DZF8 SEDOL : 9EZA63U	-	908
	Barclays Capital	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 06-20-2022 SWPC0F673 SEDOL : 9F4PZNU	-	248
	BNP Paribas	CDS BNPAFRPP SELL PROTECTION ON UNITED MEXICAN STS M 06-20-2022 SWPC0F9H8 SEDOL : 9F59PDU	-	124
	Barclays Capital	CDS BARCGB33 06-20-2021 SWPC0CR93 SEDOL : 9E4MU5L	(1,674)	-
	Barclays Capital	CDS BARCGB33 06-20-2022 SWPC0F673 SEDOL : 9F4PZNL	(1,441)	-
	Barclays Capital	CDS BARCGB33 06-20-2022 SWPC0FY98 SEDOL : 9F8EQ4L	(2,667)	-
	BNP Paribas	CDS BNPAFRPP 06-20-2021 SWPC0CRX0 SEDOL : 9E4QVKL	(1,274)	-
	BNP Paribas	CDS BNPAFRPP 06-20-2022 SWPC0F9H8 SEDOL : 9F59PDL	(698)	-

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	BNP Paribas	CDS BNPAFRPP 12-20-2021 SWPC0DYR3 SEDOL : 9EXALEL	\$ (3,127)	\$ -
	BNP Paribas	CDS BNPAFRPP 12-20-2021 SWPC0F301 SEDOL : 9F2UT8L	(573)	-
	BNP Paribas	CDS BNPAFRPP 12-20-2022 SWPC0GAS0 SEDOL : 9G1BXHL	(229)	-
	Bank of America	CDS BOFAUS6NGFX 06-20-2021 SWPC0CRI3 SEDOL : 9E4PXBL	(1,858)	-
	Credit Suisse First Boston	CDS ICE_CSFBUS 06-20-2020 SWPC0ECP9 SEDOL : 9EYSFUL	(6,830)	-
	HSBC Bank USA, N.A.	CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL : 9EZA63L	(4,754)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5 SEDOL : 9E3ALAL	(36,443)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/20/2019 SWU00LT75 SEDOL : 9FZAU2L	(74,444)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4 SEDOL : 9E89RNL	(48,831)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0 SEDOL : 9E3ALEL	(22,213)	-
	Credit Suisse First Boston	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9 SEDOL : 9E7AGUL	(115,092)	-
	JP Morgan Chase	SWO_CDZ CHASUS33 02/21/2018 CDX.NA.IG.29 317574861 SEDOL : 9G42R2U	(798)	(42)
	Morgan Stanley Capital Services	SWO_CDZ MSCSUS33 02/21/2018 CDX.NA.IG.29 317574838 SEDOL : 9G42R4U	(931)	(49)
	CitiGroup Bank	CDS CITIUS33 12-20-2022 SWPC0G5Z0 SEDOL : 9FZHCSL	(1,308)	(181)
	CitiGroup Bank	CDS CITIUS33 12-20-2022 SWPC0G5Z0 SEDOL : 9FZCHAL	(1,275)	(181)
	Goldman Sachs International	CDS GSILGB2X 12-20-2022 SWPC0G7D7 SEDOL : 9FZNR7L	(1,259)	(181)
	Goldman Sachs International	FUT CALL FEB 18 T-NOTE OPTION 1260 CUSIP : 999999OA8	(774)	(234)
	Goldman Sachs International	CDS GSILGB2X 12-20-2022 SWPC0G6H9 SEDOL : 9FZ9WWL	(598)	(249)
	HSBC Bank USA, N.A.	CDS MRMDUS33 12-20-2022 SWPC0G6E6 SEDOL : 9FZ9MAL	(1,302)	(499)
	Goldman Sachs International	FUT PUT FEB 18 T-NOTE OPTION 1230 CUSIP : 999999OA8	(1,087)	(625)

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	Goldman Sachs International	FUT CALL MAR 18 T-NOTE OPTION 1265 CUSIP : 999999OA8	\$ (1,741)	\$ (656)
	Goldman Sachs International	FUT PUT MAR 18 T-NOTE OPTION 123.00 CUSIP : 999999OA8	(994)	(1,188)
	Goldman Sachs International	FUT PUT MAR 18 T-NOTE OPTION 1225 CUSIP : 999999OA8	(1,303)	(1,313)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U534J6 04-03-2018 SEDOL : 9E2KEPU	(72,180)	(1,370)
	JP Morgan Chase	CDS CHASUS33 06-20-2022 SWPC0FFW8 SEDOL : 9F5PH1L	(5,055)	(1,999)
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.35%/R 3M LIBOR 10/02/2025 SWU00EI81 SEDOL : 9E3ALDL	(49,660)	(2,675)
	HSBC Bank USA, N.A.	CDS MRMDUS33 06-20-2022 SWPC0FGR8 SEDOL : 9F5PG0L	(14,766)	(5,997)
	Goldman Sachs Capital Markets	PUT SWPTN USD GSCMUS33 6M 3.05%/3MLIBOR European 317U132L7 03-18-2019 SEDOL : 9E2PMKU	(30,275)	(8,163)
	Morgan Stanley Capital Services	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.0% European 317U541M0 11-15-2018 SEDOL : 9EZ9MUU	(44,861)	(9,275)
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.33%/R 3M LIBOR 08/19/2025 SWU00DW46 SEDOL : 9E3AKZL	(91,623)	(11,003)
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.34%/R 3M LIBOR 08/24/2025 SWU00DXE3 SEDOL : 9E3ALBL	(91,919)	(11,392)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U130L9 02-19-2019 SEDOL : 9E2PMHU	(51,144)	(13,689)
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.33%/R 3M LIBOR 09/02/2025 SWU00E1A4 SEDOL : 9E3ALCL	(150,950)	(17,021)
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.5%/3MLIBOR European 317U394L0 05-13-2019 SEDOL : 9E3V74U	(69,333)	(38,774)
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.1%/3MLIBOR European 317U887L4 06-28-2019 SEDOL : 9E7DFBU	(30,339)	(41,608)
	CitiGroup Bank	PUT SWPTN USD CITIUS33 6M 3.44%/3MLIBOR European 317U434N8 05-29-2020 SEDOL : 9F77FTU	(94,345)	(51,425)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.94%/3MLIBOR European 317U862N9 09-18-2019 SEDOL : 9FZ880U	(88,178)	(73,001)
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 3.1%/R 3M LIBOR 12/19/2024 SWU00BG71 SEDOL : 9E2KGXL	-	(91,719)
	CitiGroup Bank	PUT SWPTN USD CITIUS33 6M 2.74%/3MLIBOR European 317U818N4 09-09-2019 SEDOL : 9FYJP8U	(93,200)	(105,206)
	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.1%/3MLIBOR European 317U890L9 06-28-2019 SEDOL : 9E7DFCU	(80,778)	(106,100)

* Represents a party-in-interest

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2017

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
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U177M1 08-26-2019 SEDOL : 9E94WRU	\$ (89,641)	\$ (107,371)
	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.74%/3MLIBOR European 317U857N6 09-09-2019 SEDOL : 9FZ4HKU	(140,042)	(132,935)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.2%/3MLIBOR European 317U964K2 11-19-2018 SEDOL : 9E2KGPU	(330,685)	(197,008)
	JP Morgan Chase	PUT SWPTN USD CHASUS33 6M 2.25%/3MLIBOR European 317U944K7 10-17-2018 SEDOL : 9E2KEMU	(366,142)	(216,999)
	Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	(2,553,906)	(2,562,793)
		Net assets held	<u>\$ 200,347,319</u>	<u>\$ 200,309,180</u>

* Represents a party-in-interest

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
For the Year Ended December 31, 2017

EIN: 94-3094724

PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
AirbusGroup Limited	AIRBUS GROUP SE 3.15% DUE 04-10-2027	\$ 399,624	\$ 402,544
Amgen, Inc.	AMGEN INC 3.2% 11-02-2027	298,803	299,715
Apple, Inc.	APPLE INC 3.35% DUE 02-09-2027	200,000	205,002
Arrow Electronics, Inc.	ARROW ELECTRONICS INC DISC COML PAPER 4/2 YRS 1&2 03-29-2017	399,610	399,610
AutoNation, Inc.	AUTONATION INC DISC COML PAPER 4/A2 YRS 1&2 03-24-2017	399,769	399,769
AutoNation, Inc.	AUTONATION INC DISC COML PAPER 4/A2 YRS 1&2 CPN 03-21-2017	399,911	399,911
Barclays Capital	SWO_CD_X BARCGB33 11/15/2017 CDX.NA.IG.28 3175Y3327	-	2,420
BNP Paribas	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	270,000	270,000
Cenovus Energy Inc.	CENOVUS ENERGY INC 144A FIXED 4.25% DUE 04-15-2027	599,898	98,645
CitiGroup Global Markets, Inc.	BND C OP SBNYUS33 103.484375 07 AUG 20173175A0147 US01F0326821	2,266	2,266
Credit Suisse First Boston	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS27V1 5Y 12-20- 2021 SWPC0DTU2	4,895	49,611
Credit Suisse First Boston	CDS / STS ICE_CSFBUS SELL PROTECTION ON CDX NAIGS28V1 5Y 06-20- 2022 SWPC0FA52	48,495	2,229
Credit Suisse First Boston	CDS ICE_CSFBUS 12-20-2021 SWPC0DQR2	-	13,974
Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30	3,077	7,374
Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8	15,134	18,018
Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 12-20-2021 SWPC0DQR2	-	20,762
Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 3M LIBOR/R 2.4% 02/21/2027 SWU00L0R2	897	-

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
For the Year Ended December 31, 2017

EIN: 94-3094724

PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 1.25%/R 3M LIBOR 06/21/2022 SWU00KLI1	\$ 175,445	\$ 148,960
Credit Suisse International	BND C OP CSFPGB2L 103.625 08-07-2017 3175A0378 US01F0326821	-	2,020
Credit Suisse International	BND C OP CSIDLN 103.484375 08-07-2017 3175A0907 US01F0326821	-	2,266
Credit Suisse International	BND C OP CSIDLN 103.53125 07 AUG 2017 3175H1155 US01F0326821	-	2,109
Credit Suisse International	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES	563,000	851,000
Credit Suisse International	CCP DUE TO/FROM CREDIT SUISSE	25,000	260,000
Discovery Communications, LLC	DISCOVERY COMMUNICATIONS LLC DISC COML PAPER 4/A2 YRS 1&2 03-24-2017	699,646	699,646
Enbridge Energy Partners, L.P.	ENBRIDGE ENERGY PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 06-16-2017	398,069	368,069
Energy Future Intermediate Holding Company LLC	ENERGY FUTURE INTERMEDIATE HOLDING CO LLC DELAYED T L SEN SEC 06-23-2018	399,273	-
Energy Transfer Partners, L.P.	ENERGY TRANSFER PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 CPN 03-20-2017	399,769	399,769
Energy Transfer Partners, L.P.	ENERGY TRANSFER PARTNERS L P DISC COML PAPER 4/2 YRS 1&2 03-21-2017	299,827	299,827
Entergy Corp.	ENTERGY CORP DISC COML PAPER 4 0% CP 04-12-2017	399,550	399,550
Entergy Corp.	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&2 11-17-2017	398,387	398,387
Enterprise Products Partners, L.P.	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 1&2 04-04-2017	399,646	399,646
General Motors Financial Company, Inc.	GENERAL MTRS CO 5.4% 04-01-2048	99,927	106,284
Goldman Sachs Bank, N.A	CDS / STS CME_GOLDUS SELL PROTECTION ON CDX NAIGS25V1 5Y 12-20-2020 SWPC0B1G7	-	160,519
Goldman Sachs Bank, N.A	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.88% European 317U220N6 07-07-2017	-	1,353

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
For the Year Ended December 31, 2017

EIN: 94-3094724

PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Goldman Sachs International	FUT CALL APR 17 T-NOTE OPTION 1260	\$ -	\$ 1,058
Goldman Sachs International	FUT CALL AUG 17 T-NOTE OPTION 1260	-	430
Goldman Sachs International	FUT CALL AUG 17 T-NOTE OPTION 1280	-	1,895
Goldman Sachs International	FUT CALL DEC 17 T-NOTE OPTION 1265	-	1,053
Goldman Sachs International	FUT CALL DEC 17 T-NOTE OPTION 1270	1	2,076
Goldman Sachs International	FUT CALL JAN 18 T-NOTE OPTION 1255	-	424
Goldman Sachs International	FUT CALL JAN 18 T-NOTE OPTION 1260	-	746
Goldman Sachs International	FUT CALL JUL 17 T-NOTE OPTION 1265	2	1,551
Goldman Sachs International	FUT CALL JUL 17 T-NOTE OPTION 1270	1	4,947
Goldman Sachs International	FUT CALL JUL 17 T-NOTE OPTION 1275	1	1,616
Goldman Sachs International	FUT CALL JUN 17 T-NOTE OPTION 126.00	1,635	6,194
Goldman Sachs International	FUT CALL JUN 17 T-NOTE OPTION 1280	-	995
Goldman Sachs International	FUT CALL MAY 17 T-NOTE OPTION 1260	-	840
Goldman Sachs International	FUT CALL NOV 17 T-NOTE OPTION 1275	-	745
Goldman Sachs International	FUT CALL NOV 17 T-NOTE OPTION 1280	1	2,800
Goldman Sachs International	FUT CALL NOV 17 T-NOTE OPTION 1290	1	2,537
Goldman Sachs International	FUT CALL OCT 17 T-NOTE OPTION 1270	1	1,403

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
For the Year Ended December 31, 2017

EIN: 94-3094724

PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Goldman Sachs International	FUT CALL SEP 17 T-NOTE OPTION 1280	\$ 2	\$ 5,851
Goldman Sachs International	FUT PUT APR 17 T-NOTE OPTION 1210	-	995
Goldman Sachs International	FUT PUT AUG 17 T-NOTE OPTION 1235	-	1,595
Goldman Sachs International	FUT PUT AUG 17 T-NOTE OPTION 1240	1	305
Goldman Sachs International	FUT PUT AUG 17 T-NOTE OPTION 1250	448	1,523
Goldman Sachs International	FUT PUT AUG 17 T-NOTE OPTION 1255	4	14,777
Goldman Sachs International	FUT PUT DEC 17 T-NOTE OPTION 1240	1	2,157
Goldman Sachs International	FUT PUT JAN 18 T-NOTE OPTION 1230	-	746
Goldman Sachs International	FUT PUT JAN 18 T-NOTE OPTION 1245	1	446
Goldman Sachs International	FUT PUT JUL 17 T-NOTE OPTION 1215	67	1,439
Goldman Sachs International	FUT PUT JUL 17 T-NOTE OPTION 1220	67	970
Goldman Sachs International	FUT PUT JUL 17 T-NOTE OPTION 123.5	481	2,695
Goldman Sachs International	FUT PUT JUL 17 T-NOTE OPTION 1255	1	3,646
Goldman Sachs International	FUT PUT JUN 17 T-NOTE OPTION 1210	50	981
Goldman Sachs International	FUT PUT JUN 17 T-NOTE OPTION 1240	-	745
Goldman Sachs International	FUT PUT JUN 17 T-NOTE OPTION 1260	1	4,135
Goldman Sachs International	FUT PUT MAY 17 T-NOTE OPTION 1220	-	887

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
For the Year Ended December 31, 2017

EIN: 94-3094724

PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Goldman Sachs International	FUT PUT NOV 17 T-NOTE OPTION 1235	\$ 1	\$ 2,113
Goldman Sachs International	FUT PUT NOV 17 T-NOTE OPTION 125.00	27	12,770
Goldman Sachs International	FUT PUT NOV 17 T-NOTE OPTION 1260	2	1,116
Goldman Sachs International	FUT PUT OCT 17 T-NOTE OPTION 1230	1	1,241
Goldman Sachs International	FUT PUT OCT 17 T-NOTE OPTION 1250	4	18,510
Goldman Sachs International	FUT PUT SEP 17 T-NOTE OPTION 124.00	2	6,576
Goldman Sachs Bank, N.A	PUT SWPTN USD GSCMUS33 6M 2.48%/3MLIBOR European 317U221N5 07-07-2017	-	2,142
JP Morgan Chase	BND C OP CHASUS33 103.4453125 06 SEP 2017 3175N0374 US01F0326904	-	1,980
JP Morgan Chase	BND C OP CHASUS33 103.53125 09-06-2017 317571917 US01F0326904	-	797
JP Morgan Chase	BND C OP CHASUS33 103.546875 09-06-2017 317571925 US01F0326904	-	797
JP Morgan Chase	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	130,000	70,000
KSA Sukuk Ltd	KSA SUKUK LTD 2.894% DUE 04-20-2022	500,000	502,850
Morgan Stanley Captial Services, LLC	MORGAN STANLEY FLTG RT 3.50561% DUE 01-27-2020	405,776	407,000
Morgan Stanley Captial Services, LLC	PUT SWPTN USD MSCSUS33 6M 1.52%/3MLIBOR European 317U930M9 05-15-2017	915	-
Morgan Stanley Captial Services, LLC	EQX C OP MSCSUS33 09-21-2017 OCD002380	43,600	39,550
Plains All American Pipeline, L.P.	PLAINS ALL AMERICAN PIPELINE LP CPN 04-24-2017	998,267	998,267
Plains All American Pipeline, L.P.	PLAINS ALL AMERN PIPELINE L P DISC COML PAPER 4/A2 YRS 1&2 03-23-2017	499,693	499,693

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
For the Year Ended December 31, 2017

EIN: 94-3094724

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Plains All American Pipeline, L.P.	PLAINS ALL AMERN PIPELINE L P DISC COML PAPER 4/A2 YRS 1&2 04-03-2017	\$ 399,490	\$ 399,490
Plains All American Pipeline, L.P.	PLAINS ALL AMERN PIPELINE L P DISC COML PAPER 4/A2 YRS 1&2 CPN 04-05-2017	399,433	399,433
Thermo Fisher Scientific, Inc.	THERMO FISHER SCIENTIFIC INC DISC COML PAPER 4/2 YRS 1&2 CPN 06-13-2017	498,200	498,200
United States Treasury	TSY INFL IX N/B US GVT NATIONAL 0.125%04-15-2022	303,006	301,955
United States Treasury	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	1,406,958	1,356,668
Verizon Communications, Inc.	PVTPL VERIZON COMMUNICATIONS INC 3.376% DUE 02-15-2025	-	400
Verizon Communications, Inc.	PVTPL VERIZON COMMUNICATIONS INC 5.012% 144A 04-15-2049 BEO	-	939
Verizon Communications, Inc.	VERIZON COMMUNICATIONS 5.15 BDS DUE 09-15-2023 USD2000 REG	444,027	52,000
Viacom, Inc.	VIACOM INC NEW DISC COML PAPER 4/2 YRS 1&2 DUE 08-04-2017	399,400	399,400
Zoetis, Inc.	ZOETIS INC 3.0% DUE 09-12-2027	198,888	195,638
		<u>\$ 13,930,370</u>	<u>\$ 13,335,981</u>

Schedule SB, Line 24 — Change in Actuarial Assumptions

ACTUARIAL ASSUMPTION CHANGES SINCE PRIOR VALUATION

- The expense component of normal cost was adjusted to reflect our expectations for the current plan year.