

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2018</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</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>	1b	Three-digit plan number (PN) ▶ <u>334</u>
		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>	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.	10/15/2019	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 (2018)
v. 171027

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 1191
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 126 6a(2) 115 6b 525 6c 332 6d 972 6e 178 6f 1150 6g 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

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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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>2018</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
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 01 Day 01 Year 2018			
2	Assets:			
a	Market value	2a	161987649	
b	Actuarial value	2b	161987649	
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	708	57949621	57949621
b	For terminated vested participants	365	31876746	31876746
c	For active participants	126	26467767	26903354
d	Total	1199	116294134	116729721
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	5.56 %	
6	Target normal cost	6	210882	

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	10/15/2019
KEVIN BILLS	Date
Type or print name of actuary	17-07029
MERCER	Most recent enrollment number
Firm name	713-276-2100
500 DALLAS STREET, SUITE 1400 HOUSTON, TX 77002	Telephone number (including area code)
Address of the firm	

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	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>7.27</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)		0
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>5.72</u> %		0
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		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14 Funding target attainment percentage	14	138.77%
15 Adjusted funding target attainment percentage	15	138.77%
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	135.98%
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: 3.92%	2nd segment: 5.52%	3rd segment: 6.29%	☐ 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)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	210882	
b Excess assets, if applicable, but not greater than line 31a	31b	210882	
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

<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
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
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	392926	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	138736	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	95078	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	14538	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	13315	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

<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>2018</div> <div>This Form is Open to Public Inspection.</div>	
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018					
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) 5849479		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
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)		
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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)		
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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)		
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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)		
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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)		
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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:					
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
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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
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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
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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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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 2018 This Form is Open to Public Inspection
For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan BHP USA RETIREMENT INCOME PLAN	B Three-digit plan number (PN) ►	334
C Plan sponsor's name as shown on line 2a of Form 5500 BHP HOLDINGS INTERNATIONAL INC.	D Employer Identification Number (EIN) 94-3094724	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	-280395	-256914
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)	0	0
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	9069222	10304095
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	1248356	854808
(2) U.S. Government securities	1c(2)	52113811	35756802
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	7477212	3650174
(B) All other.....	1c(3)(B)	60811015	48780427
(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)	4270894	5849479
(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)	68723864	67463284
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	5266745	4014994

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	208700724	176417149

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	46713075	34414553
k Total liabilities (add all amounts in lines 1g through 1j)	1k	46713075	34414553

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	161987649	142002596
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(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)	13654	
(B) U.S. Government securities	2b(1)(B)	112462	
(C) Corporate debt instruments	2b(1)(C)	2339288	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	123092	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		2588496
(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)	2627332	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2627332
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	960504971	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	962287228	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-1782257
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-4573808	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-4573808

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		103856
(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)		-4231752
c Other income.....	2c		606105
d Total income. Add all income amounts in column (b) and enter total	2d		-4662028

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	14277376	
(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)		14277376
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)	261667	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)	392926	
(4) Other	2i(4)	391056	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1045649
j Total expenses. Add all expense amounts in column (b) and enter total	2j		15323025

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-19985053
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	
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		10000000
4e	X		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....		X	
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....		X	
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?.....		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

5c 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 4155681. (See instructions.)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>36-3046063</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	<u>23</u>

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

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

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

Schedule R (Form 5500) 2018
v. 171027

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

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****14c**

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

a The corresponding number for the plan year immediately preceding the current plan year

b The corresponding number for the second preceding plan year

15a**15b**

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

a Enter the number of employers who withdrew during the preceding plan year

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers

16a**16b**

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

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

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

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

- a** Enter the percentage of plan assets held as:

Stock: _____ % 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, 2018 and 2017

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, 2018 and 2017, 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, 2017, 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, 2018 and 2017, 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.

Other Matter

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2018, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2018, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2018, 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.

INDEPENDENT AUDITOR'S REPORT, CONTINUED

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

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

Ham, Lag & Bregina, L.L.P.

Houston, Texas
October 14, 2019

BHP USA RETIREMENT INCOME PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2018 AND 2017

	<u>2018</u>	<u>2017</u>
ASSETS		
Investments, at fair value (See Notes 2 and 3):		
Cash, interest-bearing	\$ 1,101,388	\$ 3,389,973
Collective investment fund	5,849,479	4,270,894
Corporate bonds	51,991,291	66,310,476
Government securities	38,153,062	54,535,475
Private investment portfolios	67,463,284	68,723,864
Cash collateral held	1,422,180	1,225,180
Asset-backed securities	439,310	1,478,587
Derivatives	<u>591,734</u>	<u>374,731</u>
Total investments, at fair value	<u>167,011,728</u>	<u>200,309,180</u>
Accrued income receivable	<u>927,207</u>	<u>1,122,047</u>
Total assets	<u>167,938,935</u>	<u>201,431,227</u>
LIABILITIES		
Liability for pending trades	24,966,844	38,785,080
Obligation to return cash collateral held	<u>969,495</u>	<u>658,498</u>
Total liabilities	<u>25,936,339</u>	<u>39,443,578</u>
Net assets available for benefits	<u>\$142,002,596</u>	<u>\$161,987,649</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, 2018 AND 2017

	<u>2018</u>	<u>2017</u>
Investment (loss) income:		
Interest and dividends	\$ 5,924,685	\$ 6,336,379
Net (depreciation) appreciation in fair value of investments, less certain investment expenses	<u>(11,118,376)</u>	<u>5,737,564</u>
Total investment (loss) income	(5,193,691)	12,073,943
Deductions from net assets attributed to:		
Benefit payments	14,277,375	28,109,308
Administrative expenses	<u>513,987</u>	<u>544,109</u>
Total deductions	<u>14,791,362</u>	<u>28,653,417</u>
Net decrease in net assets available for benefits	(19,985,053)	(16,579,474)
Net assets available for benefits, beginning of year	<u>161,987,649</u>	<u>178,567,123</u>
Net assets available for benefits, end of year	<u>\$142,002,596</u>	<u>\$161,987,649</u>

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
STATEMENT OF ACCUMULATED PLAN BENEFITS
DECEMBER 31, 2017*

Actuarial present value of accumulated plan benefits:

Vested benefits:

Participants and beneficiaries currently receiving payments

\$ 68,751,074

Other participants

74,690,548

Total vested benefits

143,441,622

Non-vested benefits

228,335

Total actuarial present value of accumulated plan benefits

\$143,669,957

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

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS
FOR THE YEAR ENDED DECEMBER 31, 2017*

Actuarial present value of accumulated plan benefits at beginning of year	\$173,443,193
Increase (decrease) during the period attributed to:	
Benefit payments	(28,109,308)
Increase in interest due to decrease in discount period	5,458,497
Benefits accumulated and Plan experience	1,104,809
Changes in actuarial assumptions	<u>(8,227,234)</u>
Net decrease	<u>(29,773,236)</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$143,669,957</u>

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

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

1. Description of the Plan

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

General

The Plan was established effective January 1, 1998, through the merger of prior plans, as a defined benefit plan that provides eligible employees of BHP Holdings (International), Inc. (BHP 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., and BHP Billiton New Mexico Coal, Inc.

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).

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.

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 years ended December 31, 2018 and 2017 and accordingly, made no contribution.

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 non-vested 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, 2018 and 2017, the Plan's investments were held in a separate account within the BHP USA Master Retirement Trust (Master Trust), and accordingly, this separate account holds only investments specific to the Plan. Segregation of the Plan's assets within the Master Trust 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.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

1. Description of the Plan, continued

Pension Benefits and Vesting Provisions

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

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

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

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

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 2018 and 2017, 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

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 risk, market risk, and credit risk. 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 (depreciation) appreciation in the fair value of investments, which consists of realized gains (losses) on the disposition of investments and (depreciation) appreciation of investments held at the end of the year, less certain investment expenses.

Recent Accounting Pronouncements

In August 2018, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2018-13, *Fair Value Measurement (Topic 820): Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurement*, which is part of the FASB disclosure framework project to improve the effectiveness of disclosures in the notes to the financial statements. The amendments in the new guidance remove, modify and add certain disclosure requirements related to fair value measurements covered in FASB Accounting Standards Codification Topic 820 (ASC 820) *Fair Value Measurements and Disclosures*. The new standard is effective for Plan years beginning after December 15, 2019. Early adoption is permitted for either the entire standard or only the requirements that modify or eliminate the disclosure requirements, with certain requirements applied prospectively, and all other requirements applied retrospectively to all periods presented. Management does not expect the adoption of ASU No. 2018-13 to have a significant impact on the financial statements.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements

ASC 820 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.

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, 2018 and 2017.

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 net asset value (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)

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

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.

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, 2018 and 2017:

Investment Assets at Fair Value as of December 31, 2018				
	Level 1	Level 2	Level 3	Total
Interest-bearing cash	\$ 1,101,388	\$ -	\$ -	\$ 1,101,388
Fixed income securities	88,793,132	1,790,531	-	90,583,663
Cash collateral held	1,332,180	-	-	1,332,180
Derivatives	-	591,734	-	591,734
	<u>\$ 91,226,700</u>	<u>\$ 2,382,265</u>	<u>\$ -</u>	<u>\$ 93,608,965</u>
Investments measured at NAV ^(a)				<u>73,312,763</u>
Total investment assets at fair value				<u>\$ 166,921,728</u>

Investment Liabilities at Fair Value as of December 31, 2018				
	Level 1	Level 2	Level 3	Total
Pending trades	\$ 23,969,024	\$ 997,820	\$ -	\$ 24,966,844
Obligation to return cash collateral held	969,495	-	-	969,495
Total investment liabilities at fair value	<u>\$ 24,938,519</u>	<u>\$ 997,820</u>	<u>\$ -</u>	<u>\$ 25,936,339</u>

Investment Assets at Fair Value as of December 31, 2017				
	Level 1	Level 2	Level 3	Total
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	-	374,731	-	374,731
	<u>\$ 123,906,858</u>	<u>\$ 3,407,564</u>	<u>\$ -</u>	<u>\$ 127,314,422</u>
Investments measured at NAV ^(a)				<u>72,994,758</u>
Total investment assets at fair value				<u>\$ 200,309,180</u>

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

	Investment Liabilities at Fair Value as of December 31, 2017			
	Level 1	Level 2	Level 3	Total
Pending trades	\$ 38,048,735	\$ 736,345	\$ -	\$ 38,785,080
Obligation to return cash collateral held	658,498	-	-	658,498
Total investment liabilities at fair value	<u>\$ 38,707,233</u>	<u>\$ 736,345</u>	<u>\$ -</u>	<u>\$ 39,443,578</u>

(a) In accordance with Accounting Standards Update No. 2015-07, *Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)*, investments that are measured at NAV per share (or its equivalent) have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the Statements of Net assets Available for Benefits.

Fair Value of Investments in Entities that use NAV

The following table summarizes the investment measured at fair value based on NAV per share as a practical expedient at December 31, 2018 and 2017:

Investment	Fair Value December 31,		Unfunded Commitment	Redemption Frequency (if currently eligible)	Redemption Notice Period
	2018	2017			
Northern Trust Collective Short Term Investment Fund	\$ 5,849,479	\$ 4,270,894	N/A	Daily	30 days
PIMCO Short Term Floating NAV Portfolio ^(a)	436,430	5,328,383	N/A	Daily	30 days
PIMCO Long Duration Corporate Bond Portfolio ^(b)	22,492,371	17,975,066	N/A	Daily	30 days
PIMCO Asset-Backed Securities Portfolio ^(c)	7,453,317	7,231,092	N/A	Daily	30 days
PIMCO Investment Grade Corporate Portfolio ^(d)	35,857,093	35,764,446	N/A	Daily	30 days
PIMCO Emerging Markets Portfolio ^(e)	<u>1,224,073</u>	<u>2,424,877</u>	N/A	Daily	30 days
	<u>\$ 73,312,763</u>	<u>\$ 72,994,758</u>			

Investment Strategies

- (a) This fund seeks maximum current income by investing 65% of its total assets in a diversified portfolio of fixed income instruments of varying maturities, including bonds, debt securities and other similar instruments, issued by various U.S and non-U.S. public- or private-sector entities.
- (b) This fund seeks to provide income by investing at least 65% of its total assets in a diversified portfolio of fixed income instruments of varying maturities, including bonds, debt securities and other similar instruments, issued by various U.S and non-U.S. public- or private-sector entities.
- (c) This fund seeks maximum total return by investing at least 80% of its assets in a portfolio of asset backed securities of varying maturities and short-term investments, including options, futures contracts, or swap agreements. All other assets may be invested in fixed income instruments, including bonds, debt securities and other similar instruments, issued by various U.S and non-U.S. public- or private-sector entities.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

Investment Strategies, continued

- (d) This investment seeks maximum total return by investing at least 80% of its assets in a portfolio of investment grade fixed income investments of varying maturities, including options, futures contracts, or swap agreements. All other assets may be invested in other types of fixed income securities, including bonds, debt securities, and other similar instruments, issued by various U.S. and non-U.S. public- or private-sector entities.
- (e) This fund seeks maximum total return by investing at least 80% of its assets in a portfolio of fixed income instruments, including bonds, debt securities and other similar instruments, issued by various U.S. and non-U.S. public- or private-sector entities that are economically tied to emerging market countries, as well as short term investments, including options, futures contracts, swap agreements, mortgaged-backed securities, or asset-backed securities.

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 (depreciation) appreciation 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 (depreciation) appreciation 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.

Derivative securities of the Plan as of December 31, 2018 and 2017 are summarized as follows:

	December 31, 2018		
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps – assets	\$ 3,800,000	9	\$ 22,630
Credit default index swaptions – liabilities	(12,600,000)	30	(23,432)
Credit default swaps – assets	11,800,000	26	129,588
Credit default swaps – liabilities	(3,250,000)	21	(110,521)
Interest rate swaps – assets	37,100,000	36	1,084,383
Interest rate swaps – liabilities	(43,700,000)	17	(343,697)
Interest rate swaptions – assets	17,700,000	10	497,812
Interest rate swaptions – liabilities	(81,400,000)	25	(665,029)
Total derivatives	<u>\$ (70,550,000)</u>		<u>\$ 591,734</u>

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

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

	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>

Included in net (depreciation) appreciation in the Statements of Changes in Net Assets Available for Benefits are realized and unrealized gains on derivatives totaling \$138,052 and \$1,371,633 for the years ended December 31, 2018 and 2017, 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, 2018 and 2017, and net (depreciation) appreciation in fair value of investments and interest and dividends for the years ended December 31, 2018 and 2017, 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.

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, 2018, 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, 2017, there would be no material differences. The significant actuarial assumptions underlying the actuarial valuation as of January 1, 2018 are as follows:

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

5. Actuarial Present Value of Accumulated Plan Benefits, continued

Assumed rate of return on investments: 3.95% 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.

Withdrawal Rates:

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

<u>Sample rates varying by age</u>	
<u>Attained</u>	<u>Withdrawal</u>
<u>Age</u>	<u>All</u>
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 the following: (1) updates in the discount rate from 3.45% to 3.95%; (2) the lump sum conversion interest rate assumptions were updated to estimated June 2018 spot rates, equal to the May 2018 rates plus 10 basis points; and (3) the lump sum conversion mortality assumption was updated to the 2018/2019 417€ table projected with MP-2017 mortality improvement.

6. Income Tax Status

The Plan obtained its latest determination letter on February 14, 2017, in which the Internal Revenue Service (IRS) 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.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

6. Income Tax Status, continued

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 IRS. 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 and to terminate the Plan at any time subject to the provisions of ERISA and IRC. 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:

1. Benefits attributable to employee contributions, taking into account those paid out before termination.
2. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of 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. Additionally, certain investment are shares of fixed income securities, which are managed by the Plan's investment manager. 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 2018 and 2017, but has not received any related compensation or reimbursement from the Plan. The Company also paid certain fees on behalf of the Plan during 2018 and 2017.

9. Form 5500 Reconciliation

For the 2018 and 2017 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.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

10. Subsequent Events

Plan management has evaluated subsequent events through October 14, 2019, 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		1	2								3
40–44	1	7	2	1	1						12
45–49	2	13	1	3	2	2					23
50–54		12	1	3	2	2					20
55–59	3	8	2	5	4	7	1		1		31
60–64	3	4	3	7	2	5	5		1		30
65–69	1				3	2					6
70 & up	1										1
Total	11	45	11	19	14	18	6		2		126

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	3.92%	1.75%	
• Next 15 years	5.52%	3.76%	
• Over 20 years	6.29%	4.66%	

MORTALITY SPONSOR ELECTIONS

• Healthy participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on RP-2014 mortality tables with improvements beyond 2006 removed with static mortality improvement based on the IRS methodology and projection scale MP-2016.
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	Male participants		Female participants
– Percentage married	70%		60%
– Spouse age difference	3 years younger		3 years older
Form of payment	Lump sum	Single life	100% J&S
• Active retirements	90%	5%	5%
• Future vested deferred	90%	5%	5%
• Future disabilities	N/A	N/A	N/A
• Future deaths	100%	0%	0%
• Current vested deferred	32%	50%	18%

*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 are the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2018

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	No. of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Northern Trust	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	37	\$ 16,609,412	\$ -	\$ 16,609,412	\$ 16,609,412	\$ -
Northern Trust	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	37	\$ -	\$ 15,030,827	\$ 15,030,827	\$ 15,030,827	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL CUSIP: 01F032641	2	\$ 5,000,000	\$ -	\$ 4,984,570	\$ 5,000,000	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL CUSIP: 01F032641	2	\$ -	\$ 4,984,570	\$ 4,984,570	\$ 4,984,570	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST SEDOL: B7LJ093	2	\$ 4,953,027	\$ -	\$ 4,957,422	\$ 4,953,027	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST SEDOL: B7LJ093	2	\$ -	\$ 4,957,422	\$ 4,957,422	\$ 4,957,422	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	2	\$ 4,147,418	\$ -	\$ 4,120,676	\$ 4,147,418	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	2	\$ -	\$ 4,121,742	\$ 4,120,676	\$ 4,121,742	\$ 1,066
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	2	\$ 4,174,488	\$ -	\$ 4,158,492	\$ 4,174,488	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	2	\$ -	\$ 4,159,066	\$ 4,158,492	\$ 4,159,066	\$ 574
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY SEDOL: B88YX11	2	\$ 4,972,070	\$ -	\$ 4,964,648	\$ 4,972,070	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY SEDOL: B88YX11	2	\$ -	\$ 4,964,648	\$ 4,964,648	\$ 4,964,648	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JUNE SEDOL: 2BTYTB2	2	\$ 4,957,617	\$ -	\$ 4,959,375	\$ 4,957,617	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JUNE SEDOL: 2BTYTB2	2	\$ -	\$ 4,959,375	\$ 4,959,375	\$ 4,959,375	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY CUSIP: 01F032658	2	\$ 4,962,109	\$ -	\$ 4,975,977	\$ 4,962,109	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY CUSIP: 01F032658	2	\$ -	\$ 4,975,977	\$ 4,975,977	\$ 4,975,977	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES NOVEMBER SEDOL: B7WKNR4	4	\$ 4,886,652	\$ -	\$ 4,911,074	\$ 4,886,652	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES NOVEMBER SEDOL: B7WKNR4	4	\$ -	\$ 4,912,141	\$ 4,911,074	\$ 4,912,141	\$ 1,067
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES OCTOBER SEDOL: B8SC1CC6	2	\$ 4,937,012	\$ -	\$ 4,938,086	\$ 4,937,012	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES OCTOBER SEDOL: B8SC1CC6	2	\$ -	\$ 4,938,086	\$ 4,938,086	\$ 4,938,086	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B8HCC42	2	\$ 4,964,746	\$ -	\$ 4,963,477	\$ 4,964,746	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B8HCC42	2	\$ -	\$ 4,963,477	\$ 4,963,477	\$ 4,963,477	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	2	\$ 5,420,406	\$ -	\$ 5,420,406	\$ 5,420,406	\$ -

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2018

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 APRIL SEDOL: BFX2L15	2	\$ -	\$ 5,429,703	\$ 5,420,406	\$ 5,429,703	\$ 9,297
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER SEDOL: B91KL97	2	\$ 5,313,656	\$ -	\$ 5,313,656	\$ 5,313,656	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER SEDOL: B91KL97	2	\$ -	\$ 5,345,320	\$ 5,313,656	\$ 5,345,320	\$ 31,664
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY CUSPI: 01F030629	2	\$ 5,442,719	\$ -	\$ 5,442,719	\$ 5,442,719	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY CUSPI: 01F030629	2	\$ -	\$ 5,496,094	\$ 5,500,906	\$ 5,496,094	\$ (4,812)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JUNE CUSPI: 01F030660	2	\$ 5,409,031	\$ -	\$ 5,409,031	\$ 5,409,031	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JUNE CUSPI: 01F030660	2	\$ -	\$ 5,388,906	\$ 5,409,031	\$ 5,388,906	\$ (20,125)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH CUSPI: 01F030637	2	\$ 5,488,492	\$ -	\$ 5,488,492	\$ 5,488,492	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH CUSPI: 01F030637	2	\$ -	\$ 5,416,742	\$ 5,488,492	\$ 5,416,742	\$ (71,750)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY CUSPI: 01F030652	2	\$ 5,418,328	\$ -	\$ 5,418,328	\$ 5,418,328	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY CUSPI: 01F030652	2	\$ -	\$ 5,428,227	\$ 5,418,328	\$ 5,428,227	\$ 9,899
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTOBER SEDOL: B852288	2	\$ 5,388,250	\$ -	\$ 5,388,250	\$ 5,388,250	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTOBER SEDOL: B852288	2	\$ -	\$ 5,375,125	\$ 5,388,250	\$ 5,375,125	\$ (13,125)
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER SEDOL: B795FR6	2	\$ 5,399,844	\$ -	\$ 5,399,844	\$ 5,399,844	\$ -
Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER SEDOL: B795FR6	2	\$ -	\$ 5,412,094	\$ 5,399,844	\$ 5,412,094	\$ 12,250
Federal National Mortgage Association	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	7	\$ 22,857,549	\$ -	\$ 22,857,549	\$ 22,857,549	\$ -
Federal National Mortgage Association	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	7	\$ -	\$ 15,118,705	\$ 15,677,831	\$ 15,118,705	\$ (559,126)
Federal National Mortgage Association	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	56	\$ 14,307,705	\$ -	\$ 14,307,705	\$ 14,307,705	\$ -
Federal National Mortgage Association	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	23	\$ -	\$ 19,200,000	\$ 19,200,125	\$ 19,200,000	\$ (125)
United States Treasury	UNITED STATES TREAS BDS DTD 2.75% DUE 11-15-2047 SEDOL: BF92XY6	30	\$ 34,159,165	\$ -	\$ 34,159,165	\$ 34,159,165	\$ -
United States Treasury	UNITED STATES TREAS BDS DTD 2.75% DUE 11-15-2047 SEDOL: BF92XY6	32	\$ -	\$ 33,170,164	\$ 33,227,875	\$ 33,170,164	\$ (57,711)
United States Treasury	UNITED STATES TREAS BDS DTD 3.125% DUE 05-15-2048 SEDOL: BD59D47	64	\$ 185,463,740	\$ -	\$ 185,463,740	\$ 185,463,740	\$ -
United States Treasury	UNITED STATES TREAS BDS DTD 3.125% DUE 05-15-2048 SEDOL: BD59D47	70	\$ -	\$ 183,210,625	\$ 183,599,988	\$ 183,210,625	\$ (389,363)

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2018

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 DTD 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	44	\$ 60,914,432	\$ -	\$ 60,914,432	\$ 60,914,432	\$ -
United States Treasury	UNITED STATES TREAS BDS DTD 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	41	\$ -	\$ 61,003,345	\$ 60,914,432	\$ 61,003,345	\$ 88,913
United States Treasury	UNITED STATES TREAS BDS DTD 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	55	\$ 168,553,349	\$ -	\$ 168,553,349	\$ 168,553,349	\$ -
United States Treasury	UNITED STATES TREAS BDS DTD 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	46	\$ -	\$ 161,126,703	\$ 160,804,989	\$ 161,126,703	\$ 321,714
United States Treasury	UNITED STATES TREAS BDS DTD 3.125% DUE 08-15-2044 SEDOL: BPHYD753	18	\$ 19,453,564	\$ -	\$ 19,453,564	\$ 19,453,564	\$ -
United States Treasury	UNITED STATES TREAS BDS DTD 3.125% DUE 08-15-2044 SEDOL: BPHYD753	20	\$ -	\$ 21,843,832	\$ 21,933,981	\$ 21,843,832	\$ (90,149)
United States Treasury	UNITED STATES TREAS NTS 2.875% DUE 08-15-2028 SEDOL: BFZLQP9	51	\$ 61,943,539	\$ -	\$ 61,943,539	\$ 61,943,539	\$ -
United States Treasury	UNITED STATES TREAS NTS 2.875% DUE 08-15-2028 SEDOL: BFZLQP9	52	\$ -	\$ 61,333,365	\$ 61,373,142	\$ 61,333,365	\$ (39,777)
United States Treasury	UNITED STATES TREAS 2.25% DUE 02-15-2027 SEDOL: BYPG9T2	17	\$ 10,205,803	\$ -	\$ 10,205,803	\$ 10,205,803	\$ -
United States Treasury	UNITED STATES TREAS 2.25% DUE 02-15-2027 SEDOL: BYPG9T2	19	\$ -	\$ 15,293,573	\$ 15,377,051	\$ 15,293,573	\$ (83,478)
United States Treasury	US TREAS BDS 8 11/15/2021 USD 1000 8 DUE 11-15-2021 REG SEDOL: 2913151	31	\$ 105,901,726	\$ -	\$ 105,901,726	\$ 105,901,726	\$ -
United States Treasury	US TREAS BDS 8 11/15/2021 USD 1000 8 DUE 11-15-2021 REG SEDOL: 2913151	32	\$ -	\$ 110,591,340	\$ 110,896,660	\$ 110,591,340	\$ (305,320)
United States Treasury	UTD STATES TREAS 1.75% DUE 09-30-2022 SEDOL: BZ56VJ3	32	\$ 72,292,022	\$ -	\$ 72,292,022	\$ 72,292,022	\$ -
United States Treasury	UTD STATES TREAS 1.75% DUE 09-30-2022 SEDOL: BZ56VJ3	35	\$ -	\$ 79,420,576	\$ 79,568,436	\$ 79,420,576	\$ (147,860)
United States Treasury	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	9	\$ 85,661,487	\$ -	\$ 85,661,487	\$ 85,661,487	\$ -
United States Treasury	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	9	\$ -	\$ 85,639,033	\$ 86,069,911	\$ 85,639,033	\$ (430,878)
United States Treasury	WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	10	\$ 24,163,154	\$ -	\$ 24,163,154	\$ 24,163,154	\$ -
United States Treasury	WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	10	\$ -	\$ 24,215,978	\$ 24,163,154	\$ 24,215,978	\$ 52,824

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

**Single-Employer Defined Benefit Plan
Actuarial Information**

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

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

OMB No. 1210-0110

2018**This Form is Open to Public
Inspection**

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **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 01 Day 01 Year 2018			
2 Assets:			
a Market value.....	2a	161,987,649	
b Actuarial value	2b	161,987,649	
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	708	57,949,621	57,949,621
b For terminated vested participants	365	31,876,746	31,876,746
c For active participants	126	26,467,767	26,903,354
d Total	1,199	116,294,134	116,729,721
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	5.56%	
6 Target normal cost	6	210,882	

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

KEVIN BILLS

Type or print name of actuary

MERCER

Firm name

500 DALLAS STREET, SUITE 1400

HOUSTON TX 77002

Address of the firm

10/15/2019

Date

1707029

Most recent enrollment number

713-276-2100

Telephone number (including area code)

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) 2018
v. 171027**

(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>7.27%</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).....		0
	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>5.72%</u>		0
	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.....		0
	d Portion of (c) to be added to prefunding balance.....		0
12	Other reductions in balances due to elections or deemed elections.....	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	

14	Funding target attainment percentage	14	138.77%
15	Adjusted funding target attainment percentage.....	15	138.77%
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	135.98%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ►	18(b)	0 18(c)

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	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: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ 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)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	210,882	
b Excess assets, if applicable, but not greater than line 31a	31b	210,882	
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

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	Retirement		Number of employees	
age	percent	Lx	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>

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Frozen Age 65 Annuity 	Age 65 benefit as of December 31, 2013 determined by projecting the December 31, 2013 Cash Balance Account to age 65 using 5% annual interest and converting to an annuity using a 5% interest rate and the 2013 Code Section 417(e) mortality tables.
<ul style="list-style-type: none"> Cash Balance Whipsaw Benefit 	Present value of the Frozen Age 65 Annuity based on a deferred to 65 annuity factor and PPA lump sum interest rates in effect at the date of benefit commencement.
<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>$14\% \times \text{Adjusted high-36 average pay} \times \text{Years of benefit service after December 31, 1997} \times \text{Adjustment factor}$.</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"> $11\% \times \text{Adjusted High-36 Average Pay} \times \text{Years of Benefit Service prior to January 1, 1998} \times \text{Adjustment Factor}$, 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"> $14\% \times \text{Adjusted High-36 Average Pay} \times \text{Years of Benefit Service prior to January 1, 1998} \times \text{Adjustment Factor}$, 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) 	Individual benefit percentage $\times$ Adjusted High-36 Average Pay $\times$ Years of Benefit Service prior to January 1, 1989 $\times$ Adjustment Factor.
<ul style="list-style-type: none"> Benefit formula – pre-July 1, 2002 (former Strategic Minerals Corporation participants) 	Actuarial value of the Strategic Minerals accrued benefit as of June 30, 2002.

Schedule SB, Part V — Summary of Plan Provisions

<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>
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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:</p> <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%.</p> <p>Starting December 31, 2013:</p> <p>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:</p> <p>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.

Schedule SB, Part V — Summary of Plan Provisions

• 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, 2. the Cash Balance account at late retirement converted to an immediate annuity based on PPA lump sum interest rates and 417(e) mortality at the benefit commencement date; and 3. the Cash Balance account at late retirement converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality.
DEFERRED VESTED	
• Eligibility	Termination for reasons other than death or retirement after becoming fully vested in their Plan benefit. Eligible for commencement on the first of any month following termination and before normal retirement date. Participants employed by BHP on or after April 1, 2001 are immediately vested in their plan benefit.
• Benefit	Accrued benefit as of termination date.
PRE-RETIREMENT DEATH	
• Eligibility	Death of any married or single participant. Eligible for commencement on the first of any month following the participant's death and before the participant's normal retirement date.
• Benefit – active and vested deferred deaths	<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>

Schedule SB, Part V — Summary of Plan Provisions

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
<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>

Schedule SB, Part V — Summary of Plan Provisions

<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 2018, the limit is \$220,000.</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:* Not applicable.
 - *Plan amendments:* See above.
 - *Prohibited payments:* None.
 - *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 2017 to 2018.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2018

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 CR BD PORT INSTL CL	\$ 41,961,385	\$ 35,857,092
*	Pacific Investment Management Company	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO	24,415,305	22,492,371
	United States Treasury	UTD STATES TREAS 1.875% DUE 08-31-2022	16,020,524	16,244,660
	United States Treasury	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	7,748,360	7,739,243
*	Pacific Investment Management Company	MFO PIMCO PAPS ASSET BACKED SECURITIES	7,406,063	7,453,317
*	Northern Trust	COLTV SHORT TERM INVT FD	5,849,479	5,849,479
	United States Treasury	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG	3,428,754	3,453,633
	Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	2,726,063	2,727,491
	United States Treasury	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	1,863,753	1,949,316
	Apple Inc	APPLE INC 4.65% DUE 02-23-2046	1,498,774	1,587,807
	United States Treasury	INTEREST BEARING CASH	1,496,567	1,496,567
	Western Gas Partners LP	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG	1,487,910	1,487,154
	Wells Fargo & Co	WELLS FARGO & CO 3% DUE 10-23-2026	1,496,535	1,388,586
	Shell International Finance BV	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	1,193,476	1,230,475
*	Pacific Investment Management Company	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL	1,289,596	1,224,073
	United States Treasury	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	959,789	1,020,820
	United States Treasury	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	931,290	993,522
	VMWare, Inc.	VMWARE INC 3.9% 08-21-2027	1,105,550	975,716
	AT&T	AT&T INC 4.75% DUE 05-15-2046	1,046,262	932,289
	Midamerican Energy Company	MIDAMERICAN ENERGY CO 4.25% 05-01-2046	898,758	914,023
	Chicago Illinois Water Revenue	CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029	750,000	891,292
	Woodside FinanceLTD	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	899,379	832,446
	Charter Communications Operating, LLC	CHARTER 4.908% DUE 07-23-2025	800,000	795,488
	JP Morgan Chase	JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049	800,000	795,000
	BOC Aviation	BOC AVIATION PTE 2.75% DUE 09-18-2022	795,672	769,726
	American Tower Corporation	AMERN TOWER CORP 3.375% DUE 10-15-2026	792,032	744,254
	Pepsico	PEPSICO INC 4.45% DUE 04-14-2046	716,313	731,037
	General Motors Financial Company, Inc.	GEN MTRS FINL CO 4% DUE 01-15-2025	770,955	724,948
	HSBC Bank USA, N.A.	HSBC HLDGS PLC 6% 12-31-2049	800,000	720,384
	Mission Health System	MISSION HLTH SYS 4.424% DUE 12-01-2039	688,765	715,666
	Xylem Incorporated	XYLEM INC 3.25% DUE 11-01-2026	748,455	712,696

* Represents a party-in-interest

BHP USA RETIREMENT INCOME PLAN
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DECEMBER 31, 2018

EIN: 94-3094724

PN: 334

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	Diamond 1 Finance Corporation	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	\$ 699,699	\$ 712,348
	Bunge Limited Finance Corporation	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	797,888	711,438
	Teachers Insurance	TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054	698,712	709,914
	UBS AG	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	698,133	697,411
	State of California	CALIFORNIA ST FLTG RT 2.193% 04-01-2047 BEO TAXABLE	700,000	694,981
	Goodman U.S. Finance Three LLC	PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	697,417	666,212
	QVC Incorporated	QVC INC 5.45% DUE 08-15-2034	722,842	655,132
	B.A.T Capital Corporation	B A T CAP CORP 4.54% 08-15-2047	800,000	636,840
	United States Treasury	UNITED STATES TREAS NTS 2.875% 08-15-2028	570,397	588,972
	United States Treasury	UNITED STATES OF AMER TREAS STRIP 02-15-2045	559,065	586,118
	United States Treasury	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	563,619	582,610
	Orange SA	ORANGE NT STEP UP 03-01-2031 02-28-2031	544,420	552,671
	Bacardi Ltd.	PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038	597,828	551,153
	Oracle Corporation	ORACLE CORP 3.9% DUE 05-15-2035	571,119	550,404
	Northrop Grumman	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	599,064	545,706
	Barrick PD	BARRICK PD 5.95% DUE 10-15-2039	505,135	533,243
	Électricité de France	EDF S A 5.25% DUE 10-13-2055	588,588	532,740
	Credit Suisse Group	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9	-	523,327
	Broadcom Corporation	BROADCOM CORP / 3.5% 01-15-2028	599,730	519,844
	United States Treasury	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	491,784	519,764
	United States Treasury	TSY INFL IX N/B 0.375% 07-15-2027	513,465	508,936
	GE Capital International Funding Co	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	542,658	502,540
	Realty Income Corporation	REALTY INCOME CORP 3.875% DUE 04-15-2025	490,975	499,062
	Kingdom of Saudi Arabia	SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TRANCHE # TR 7 4% DUE 04-17-2025 REG	495,365	495,587
	United States Treasury	UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028	468,270	490,627
	Deutsche Bank	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021	499,346	488,877
	Intel Corp	INTEL CORP 4.1% DUE 05-11-2047	497,095	479,913
	Campbell Soup Company	CAMPBELL SOUP CO 3.95% DUE 03-15-2025	498,730	479,026
	Oracle Corporation	ORACLE CORP 3.85% DUE 07-15-2036	499,925	472,242
	Coöperatieve Rabobank U.A.	COOPERATIEVE 3.75% DUE 07-21-2026	497,730	468,568
	Cenovus Energy Inc.	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027	499,915	455,411

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BHP USA RETIREMENT INCOME PLAN
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	Energy Transfer Partners LP	ENERGY TRANSFER 4.9% DUE 03-15-2035	\$ 499,050	\$ 447,595
	Anheuser-Busch	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	524,170	444,799
	Avolon TLB Borrower 1 (US), LLC	AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025	452,271	439,310
*	Pacific Investment Management Company	MFO PIMCO SHORT TERM FLOATING NAV II	436,446	436,430
	Moodys Corporation	MOODYS CORP 5.25% DUE 07-15-2044	406,652	431,204
	Gulfstream Natural Gas System, LLC	PVTPL GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO	399,848	412,552
	Duke Energy Corporation	DUKE ENERGY CORP 4.8% DUE 12-15-2045	398,656	407,402
	Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY	403,000	407,375
	Comcast Corporation	COMCAST CORP 4.7% 10-15-2048	399,672	404,352
	Pfizer, Inc.	PFIZER INC 4.1% 09-15-2038	399,236	400,851
	Halfmoon Parent, Inc.	PVTPL HALFMOON PARENT INC 4.125% 11-15-2025	399,668	399,437
	Fortune Brands	FORTUNE BRANDS 4% DUE 06-15-2025	397,428	398,521
	Trans-Allegheny Interstate Line Company	PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025	399,696	398,308
	UBS AG	UBS GROUP FDG 4.125% DUE 04-15-2026	399,116	397,424
	Sands China, Ltd.	PVTPL SANDS CHINA LTD 5.125% DUE 08-08-2025 BEO	399,652	396,100
	Bank America Corporation	BANK AMER CORP 3.419% 12-20-2028	407,030	393,277
	Royal Bank Scotland	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	399,276	390,466
	United Technologies Corporation	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038	397,648	389,578
	JP Morgan Chase	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO	400,000	388,288
	FirstEnergy Corporation	FIRSTENERGY CORP 3.9% 07-15-2027	398,668	387,684
	A.P. Moller-Maersk Group	PVTPL AP MOLLER MAERSK AS NT 144A 3.875%DUE 09-28-2025/09-28-2015 BEO	395,976	384,954
	Kimberly-Clark Corporation	KIMBERLY CLARK 3.9% DUE 05-04-2047	397,128	384,907
	American International Group	AMERN INTL GROUP 3.9% DUE 04-01-2026	421,912	384,827
	Royal Bank Scotland	ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023	400,000	384,647
	Spirit Realty L P	SPIRIT RLTY L P 4.45% DUE 09-15-2026	397,512	384,271
	CVS Health Corporation	CVS HEALTH CORP 4.78% DUE 03-25-2038	392,056	383,302
	Teachers Insurance	TEACHERS INS & 4.27% DUE 05-15-2047	398,720	382,850
	AstraZeneca, plc	ASTRAZENECA PLC 4.375% DUE 11-16-2045	394,408	378,498
	U.S. Bancorp	US BANCORP DEL FLTG RT 5.3% DUE 12-29-2049	400,000	376,000
	Autodesk, Inc.	AUTODESK INC 3.5% DUE 06-15-2027	397,488	373,879
	Sinopec Group Overseas Development, Ltd.	SINOPEC GROUP OVERSEAS DEV LTD 4.0% DUE 09-13-2017 BEO	400,000	367,180

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	Consolidated Edison, Co.	CONS EDISON CO N Y 4.625% DUE 12-01-2054	\$ 374,044	\$ 366,655
	Bank of America	BANK AMER CORP 5.875% DUE 12-31-2049	400,000	364,000
	Charter Communications Operating, LLC	PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028	396,664	361,846
	Aetna, Inc.	AETNA INC NEW 3.875% DUE 08-15-2047	398,728	338,654
	Lowe's Cos Inc.	LOWES COS INC 3.7% DUE 04-15-2046	397,776	326,215
	Credit Suisse	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES	322,000	322,000
	Lockheed Martin Corporation	LOCKHEED MARTIN CORP 4.09% 09-15-2052	295,045	315,493
	PEMEX (Petrleos Mexicanos)	PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048	432,332	314,400
	Credit Suisse First Boston	CME_IRS CSFBUS33 06/20/2020 USD P 1.75% / R 3MLIBOR SWU00NBH8	453,887	312,189
	Home Depot, Inc.	HOME DEPOT INC 4.5% DUE 12-06-2048	294,906	309,717
	Carlyle Financial, LLC	PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048	299,742	297,658
	Realty Income Corporation	REALTY INCOME CORP 3.65% 01-15-2028	299,334	290,724
	National Retail Inc	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027	298,779	286,213
	Santander UK Group Holdings plc	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO	299,784	282,061
	MPLX LP	MPLX LP 4% 03-15-2028	298,653	281,175
	AstraZeneca, plc	ASTRAZENECA PLC 3.125% DUE 06-12-2027	298,470	279,059
	Goldman Sachs Group Incorporated	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	300,000	278,811
	AbbVie, Inc.	ABBVIE INC 3.2% DUE 05-14-2026	298,854	278,035
	Alibaba Group Holdings	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027	298,188	277,398
	Southern Company	SOUTHERN CO 4.4% DUE 07-01-2046	298,446	275,838
	Union Pacific Corporation	UNION PAC CORP 4.05% DUE 11-15-2045	298,599	273,128
	Time Warner	TIME WARNER INC FIXED 4.85% DUE 07-15-2045	290,436	269,181
	Anheuser-Busch	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	295,665	267,659
	Morgan Stanley Capital Services	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS	260,000	260,000
	Halliburton Company	HALLIBURTON CO 7.45% DUE 09-15-2039	268,066	248,601
	Home Depot, Inc.	HOME DEPOT INC 4.25% DUE 04-01-2046	219,123	224,235
	Credit Suisse First Boston	CCP RECEIVABLE FROM CSFB NEW YORK	223,000	223,000
	Southern California Edison	SOUTHN CAL EDISON 6.65% DUE 04-01-2029	218,014	222,709
	AT&T	AT&T INC 3.4% DUE 05-15-2025	224,334	211,872
	Virginia Electric & Power Company	VA ELEC & PWR CO 4.6% DUE 12-01-2048	198,870	208,601
	Takeda Pharmaceutical Company	TAKEDA 5% DUE 11-26-2028	199,160	204,272

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	Credit Suisse	CCP DUE TO/FROM CREDIT SUISSE	\$ 202,000	\$ 202,000
	Apple, Inc.	APPLE INC 4.25% DUE 02-09-2047	209,094	199,302
	Enel Finance International N.V.	ENEL FIN INTL N V 4.25% DUE 09-14-2023	199,848	195,557
	Électricité de France	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	237,522	195,128
	Deutsche Telekom, A.G.	DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	198,698	193,910
	Plains All American	PLAINS ALL AMERN 4.5% DUE 12-15-2026	199,432	192,640
	Becton Dickinson and Co.	BECTON DICKINSON & 3.363% DUE 06-06-2024	200,000	192,095
	Qualcomm Incorporated	QUALCOMM INC 4.8% DUE 05-20-2045	196,532	190,500
	Westinghouse Air Brake Technologies Corporation	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028	199,778	187,572
	Anheuser-Busch	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	228,263	186,661
	Anthem, Inc.	ANTHEM INC 4.375% 12-01-2047	185,100	186,009
	American International Group	AMERN INTL GROUP 4.75% DUE 04-01-2048	198,826	183,024
	Shire Acquisitions	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026	199,762	180,984
	Verizon Communications, Inc.	VERIZON 4.672% DUE 03-15-2055	173,569	180,905
	Teva Pharmaceutical Industries Ltd.	TEVA 3.15% DUE 10-01-2026	199,468	152,643
	IBM	INTL BUSINESS 4.7% DUE 02-19-2046	148,854	149,761
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/19/2048 USD P 2.605% / R 3MLIBOR SWU00R9E9	-	144,920
	AT&T	AT&T INC 4.55% DUE 03-09-2049	143,336	133,423
	TC Energy	TRANSCANADA 7.25% DUE 08-15-2038	119,191	119,696
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.625%/3MLIBOREuropean 317U179M9 08-26-2019	89,550	118,063
	WestRock Company	PVTPL WESTROCK CO 144A 4.9% DUE 03-15-2029	99,951	102,783
	Energy Transfer Partners LP	ENERGY TRANSFER 6.625% DUE 10-15-2036	115,607	102,688
	Harley-Davidson	HARLEY DAVIDSON FLTG RT 3.55513% DUE 03-02-2021	100,000	99,999
	Brixmor Operating Partnership, LP	BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022	100,000	99,624
	Hewlett Packard Company	HEWLETT PACKARD CO 6% DUE 09-15-2041	113,650	99,125
	Bank of America	BANK AMER CORP SR NT FLTG VAR RT DUE 07-23-2024/07-23-2023	98,076	98,148
	AbbVie, Inc.	ABBVIE INC 4.25% DUE 11-14-2028	99,145	97,080
	Old Republic International Corporation	OLD REP INTL CORP 3.875% DUE 08-26-2026	98,232	95,488
	Zimmer Biomet	ZIMMER BIOMET 3.55% DUE 04-01-2025	99,765	95,045
	Discovery Communications, Inc.	DISCOVERY FIXED 3.45% DUE 03-15-2025	99,915	93,453
	Hewlett Packard Company	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	99,932	93,343

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EIN: 94-3094724

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	J.M. Smucker Company	SMUCKER J M CO 3.375% DUE 12-15-2027	\$ 99,966	\$ 92,884
	Walgreens Boots	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044	96,201	91,047
	EQM Midstream Partners	EQM MIDSTREAM 4.125% DUE 12-01-2026	99,191	90,777
	Duke Energy Corporation	DUKE ENERGY CORP 3.95% DUE 08-15-2047	91,518	90,255
	Cenovus Energy Inc.	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	99,063	88,099
	Time Warner	TIME WARNER INC FIXED 4.65% DUE 06-01-2044	98,032	87,519
	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.45%/3MLIBOR European 317U891L8 06-28-2019	77,778	87,425
	Lowe's Cos Inc.	LOWES COS INC 4.05% DUE 05-03-2047	101,302	86,229
	Union Pacific Corporation	UNION PAC CORP 4.1% DUE 09-15-2067	101,322	84,984
	Morgan Stanley Capital Services	PUT SWAPTION USD MSCSUS33 6M 3.1535%/3M LIBOR EUROPEAN 317U858N5 09-09-2019	128,892	70,777
	Petrobras	PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG	60,803	67,013
	CitiGroup Bank	PUT SWAPTION USD CITIUS33 6M 3.1535%/3M LIBOR EUROPEAN 317U819N3 09-09-2019	93,200	55,876
	CitiGroup Bank	PUT SWPTN USD CITIUS33 6M 3.46%/3MLIBOR European 317U435N7 05-29-2020	91,200	48,302
	Quest Diagnostics	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045	49,959	47,771
	Fedex Corporation	FEDEX CORP 4.4% DUE 01-15-2047	51,861	44,918
	Fedex Corporation	FEDEX CORP 4.1% DUE 02-01-2045	49,716	42,811
	Deutsche Bank	PUT SWAPTION USD DEUTGB2L 6M 3.2575%/3M LIBOR EUROPEAN 317U863N8 09-18-2019	87,967	42,221
	United States Treasury	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027	42,209	41,759
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.7%/3MLIBOR European 317U395L9 05-13-2019	69,333	36,780
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.45%/3MLIBOR European 317U888L3 06-28-2019	30,303	34,970
	BNP Paribas S.A.	CDS BNPAFRPP SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2021 SWPC0F301	-	30,700
	Petrobras	PETROBRAS GLOBAL 7.25% DUE 03-17-2044	23,244	24,638
	Credit Suisse First Boston	ICE_CD_X CSFBUS33 12/20/2023 SELL CDX.NA.IG.31 SWPC0HCN7	67,374	22,630
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0FIV7	40,194	22,281
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0	-	21,794
	Verizon Communications, Inc.	VERIZON 5.012% DUE 04-15-2049	16,581	20,924
	Verizon Communications, Inc.	VERIZON 5.012% DUE 08-21-2054	17,638	16,427
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0FIZ8	27,388	14,911
	AT&T	AT&T INC 5.35% DUE 09-01-2040	15,975	14,572
	Credit Suisse First Boston	CME_IRS CSFBUS33 09/26/2023 USD P 3MLIBOR / R 3% SWU00QZD4	-	13,113
	Fidelity National Financial	FID NATL 5% DUE 10-15-2025	11,967	12,483

* Represents a party-in-interest

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2018

EIN: 94-3094724

PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4	\$ -	\$ 12,348
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWU00RA64	-	11,240
	Deutsche Bank	OTC DER CASH COLL REC FROM DEUTSCHE	10,000	10,000
	JP Morgan Chase Bank, N.A.	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	10,000	10,000
	Credit Suisse First Boston	CME_IRS CSFBUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWU00QZC6	-	9,735
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 12-20-2022 SWPC0GA27	16,310	9,102
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWU00R4Q7	-	9,001
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWU00R3G0	-	8,825
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/02/2023 USD P 3MLIBOR / R 3% SWU00R1B3	-	8,073
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8	6,486	7,908
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30	3,941	7,580
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5	-	7,398
	BNP Paribas S.A.	CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3	-	4,810
	Goldman Sachs International	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2020 SWPC09OI3	244	4,335
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON MORGANSTANLEY 12-20-2020 SWPC0FJ15	6,390	4,241
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2022 SWPC0GCR0	6,833	4,061
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0FJ04	6,622	3,858
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88	4,662	3,576
	Barclays Capital	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98	-	3,007
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON MTLIFE INC 03-20-2020 SWPC0E882	4,119	2,936
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SWU00R5W3	-	2,418
	Goldman Sachs Capital Markets	PUT SWPTN USD GSCMUS33 6M 3.2%/3MLIBOR European 317U131L8 03-18-2019	30,000	2,071
	Credit Suisse First Boston	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 06-20-2022 SWPC0FJ87	2,522	1,612
	Nomura Global Financial Products, Inc.	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6	1,963	1,503
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 3.23%/3MLIBOR European 317U129L2 02-19-2019	47,333	1,328
	Nomura Global Financial Products, Inc.	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6	1,051	902
	Barclays Capital	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CR93	-	755
	BNP Paribas S.A.	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CRX0	-	755
	Bank of America	CDS BOFAUS6NGFX SELL PROTECTION ON ITALYREP 06-20-2021 SWPC0CRI3	-	755
	Barclays Capital	CDS BARCGB33 06-20-2021 SWPC0CR93	(1,674)	-
	Barclays Capital	CDS BARCGB33 06-20-2022 SWPC0FY98	(2,667)	-

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BHP USA RETIREMENT INCOME PLAN
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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
	BNP Paribas S.A.	CDS BNPAFRPP 06-20-2021 SWPC0CRX0	\$ (1,274)	\$ -
	BNP Paribas S.A.	CDS BNPAFRPP 12-20-2021 SWPC0DYR3	(3,127)	-
	BNP Paribas S.A.	CDS BNPAFRPP 12-20-2021 SWPC0F301	(573)	-
	Bank of America	CDS BOFAUS6NGFX 06-20-2021 SWPC0CRI3	(1,858)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.0%/R 3M LIBOR 12/16/2019 SWU00DAF5	(36,443)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4	(8,138)	-
	Credit Suisse First Boston	CME_IRS CME_CSFBUS USD P 2.5%/R 3M LIBOR 06/15/2046 SWU00FLJ0	(22,213)	-
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUU3	177,495	-
	Credit Suisse First Boston	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9	(112,285)	-
	BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 2.99% / R 3MLIBOR European 317U756R9 01/07/2019	(450)	-
	Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.1% / R 3MLIBOR European 317U723R9 01/03/2019	(400)	-
	Morgan Stanley Capital Services	PUT SWO USD MSCSUS33 P 3.07% / R 3MLIBOR European 317U738R2 01/04/2019	(490)	-
	Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 2.96% / R 3MLIBOR European 317U763R0 01/11/2019	(505)	(1)
	Bank of America	PUT SWO USD BOFAUS6S P 2.94% / R 3MLIBOR European 317U795R2 01/17/2019	(550)	(10)
	Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 2.89% / R 3MLIBOR European 317U804R1 01/18/2019	(480)	(22)
	HSBC Bank USA, N.A.	CDS MRMDUS33 12-20-2021 SWPC0DZF8	(4,754)	(182)
	Barclays Capital	CALL SWO_CDX BARCGB33 01/16/2019 CDX.NA.IG.31 3175X0068	(336)	(234)
	BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 2.78% / R 3MLIBOR European 317U857R7 01/28/2019	(530)	(259)
	Bank of America	CALL SWO_CDX BOFAUS6S 02/20/2019 CDX.NA.IG.31 317584126	(240)	(269)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 3175SC282	(195)	(269)
	Goldman Sachs International	CALL SWO_CDX GSILGB2X 02/20/2019 CDX.NA.IG.31 317584134	(156)	(269)
	Goldman Sachs International	CALL SWO_CDX GSILGB2X 01/16/2019 CDX.NA.IG.31 12/28 3175SA419	(275)	(325)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 3175RT328	(340)	(338)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 01/16/2019 CDX.NA.IG.31 12/28 317583714	(511)	(386)
	Barclays Capital	CALL SWO_CDX BARCGB33 03/20/2019 CDX.NA.IG.31 3175SA898	(354)	(461)
	Morgan Stanley Capital Services	CALL SWO_CDX MSCSUS33 04/17/2019 CDX.NA.IG.31 317584423	(558)	(474)
	Goldman Sachs International	CALL SWO_CDX GSILGB2X 01/16/2019 CDX.NA.IG.31 12/28 3175SA419	(273)	(487)
	JP Morgan Chase Bank, N.A.	CALL SWO_CDX CHASUS33 03/20/2019 CDX.NA.IG.31 3175SC415	(558)	(504)
	Barclays Capital	CALL SWO_CDX BARCGB33 02/20/2019 CDX.NA.IG.31 3175SA849	(519)	(507)
	Morgan Stanley Capital Services	CALL SWO_CDX MSCSUS33 02/20/2019 CDX.NA.IG.31 317584191	(426)	(539)
	Bank of America	CALL SWO_CDX BOFAUS6S 01/16/2019 CDX.NA.IG.31 12/28 3175SA393	(650)	(649)

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	CitiGroup Bank	CALL SWO_CDX CITIUS33 03/20/2019 CDX.NA.IG.31 3175X2007	\$ (638)	\$ (692)
	Goldman Sachs International	CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.31 3175RT583	(680)	(765)
	Bank of America	CALL SWO_CDX BOFAUS6S 01/16/2019 CDX.NA.IG.31 12/28 3175SA393	(600)	(811)
	Morgan Stanley Capital Services	CALL SWO_CDX MSCSUS33 01/16/2019 CDX.NA.IG.31 12/28 317583755	(750)	(811)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 03/20/2019 CDX.NA.IG.31 317584027	(469)	(817)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 01/16/2019 CDX.NA.IG.31 12/28 3175TY846	(1,127)	(819)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 03/20/2019 CDX.NA.IG.31 12/28 3175SA625	(550)	(840)
	BNP Paribas S.A.	CALL SWO_CDX BNPAFRPP 02/20/2019 CDX.NA.IG.31 3175SC027	(530)	(855)
	Bank of America	CALL SWO_CDX BOFAUS6S 03/20/2019 CDX.NA.IG.31 3175X2106	(548)	(971)
	Bank of America	CALL SWO_CDX BOFAUS6S 03/20/2019 CDX.NA.IG.31 317584225	(678)	(1,008)
	BNP Paribas S.A.	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.52% European 317U858R6 01/28/2019	(640)	(1,010)
	Bank of America	CALL SWO_CDX BOFAUS6S 02/20/2019 CDX.NA.IG.31 12/28 317583946	(1,075)	(1,069)
	Bank of America	CALL SWO_CDX BOFAUS6S 02/20/2019 CDX.NA.IG.31 12/28 3175X0308	(850)	(1,090)
	JP Morgan Chase Bank, N.A.	CALL SWO_CDX CHASUS33 02/20/2019 CDX.NA.IG.31 3175SA708	(725)	(1,090)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 12/28 317583748	(804)	(1,090)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 12/28 3175SA559	(740)	(1,090)
	Bank of America	CALL SWO_CDX BOFAUS6S 01/16/2019 CDX.NA.IG.31 12/28 3175SA443	(585)	(1,100)
	CitiGroup Bank	CDS CITIUS33 12-20-2022 SWPC0G5Z0	(1,308)	(1,106)
	CitiGroup Bank	CDS CITIUS33 12-20-2022 SWPC0G5Z0	(1,275)	(1,106)
	Goldman Sachs International	CDS GSILGB2X 12-20-2022 SWPC0G7D7	(1,259)	(1,106)
	Credit Suisse First Boston	ICE_CDS CSFBUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. SWPC0HMY2	(1,630)	(1,202)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U130L9 02-19-2019	(51,144)	(1,316)
	Goldman Sachs Capital Markets	PUT SWPTN USD GSCMUS33 6M 3.05%/3MLIBOR European 317U132L7 03-18-2019	(30,275)	(1,368)
	BNP Paribas S.A.	CALL SWO_CDX BNPAFRPP 01/16/2019 CDX.NA.IG.31 12/28 3175Z8275	(456)	(1,375)
	CitiGroup Bank	CALL SWO_CDX CITIUS33 02/20/2019 CDX.NA.IG.31 3175SC985	(1,010)	(1,425)
	BNP Paribas S.A.	CDS BNPAFRPP 12-20-2022 SWPC0GAS0	(229)	(1,532)
	Barclays Capital	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8	(172)	(1,755)
	Goldman Sachs International	CDS GSILGB2X 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GP39	(806)	(1,755)
	Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.65% European 317U805R0 01/18/2019	(520)	(1,960)
	Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.72% European 317U764R9 01/11/2019	(540)	(2,791)
	BNP Paribas S.A.	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.76% European 317U757R8 01/07/2019	(450)	(3,416)

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	Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.71% European 317U794R3 01/17/2019	\$ (650)	\$ (3,463)
	Credit Suisse First Boston	ICE_CDS CSFBUS33 06/20/2023 SELL TOLL BROS FINANCE CORP SWPC0GT50	(2,914)	(3,694)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/21/2023 USD P 2.895% / R 3MLIBOR SWU00S0Q9	-	(4,381)
	BNP Paribas S.A.	CALL SWO USD PNBUS33CHA P 3MLIBOR / R 2.76% European 317U792R5 01/14/2019	(663)	(4,392)
	JP Morgan Chase Bank, N.A.	CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7	(5,063)	(5,417)
	Goldman Sachs International	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HE13	(5,152)	(5,417)
	JP Morgan Chase Bank, N.A.	CDS CHASUS33 06-20-2022 SWPC0FFW8	(5,055)	(5,514)
	Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.89% European 317U724R8 01/03/2019	(460)	(5,819)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/28/2023 USD P 2.91% / R 3MLIBOR SWU00S3P8	-	(6,113)
	HSBC Bank USA, N.A.	CDS MRMDUS33 12/20/2023 SELL UNITED MEXICAN STATES SWPC0HFE4	(2,299)	(6,139)
	Morgan Stanley Capital Services	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.85% European 317U737R3 01/04/2019	(570)	(6,341)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/27/2023 USD P 2.925% / R 3MLIBOR SWU00S3A1	-	(6,384)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/19/2023 USD P 2.96% / R 3MLIBOR SWU00RZ18	-	(7,044)
	Credit Suisse First Boston	CME_IRS CSFBUS33 01/02/2024 USD P 2.93% / R 3MLIBOR SWU00S4F9	-	(8,145)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/17/2023 USD P 3.04% / R 3MLIBOR SWU00RXR3	-	(8,564)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/11/2023 USD P 3.08% / R 3MLIBOR SWU00RV79	-	(9,317)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/12/2023 USD P 3.12% / R 3MLIBOR SWU00RVQ7	-	(10,067)
	JP Morgan Chase Bank, N.A.	CDS CHASUS33 12/20/2023 SELL REPUBLIC OF SOUTH AFRI SWPC0HDI7	(11,852)	(10,833)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/31/2023 USD P 2.93% / R 3MLIBOR SWU00S3Z6	-	(13,059)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/03/2028 USD P 3.1% / R 3MLIBOR SWU00RRN9	-	(13,253)
	HSBC Bank USA, N.A.	CDS MRMDUS33 06-20-2022 SWPC0FGR8	(14,765)	(16,542)
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.5%/3MLIBOR European 317U394L0 05-13-2019	(69,333)	(35,954)
	Credit Suisse First Boston	CME_IRS CSFBUS33 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUU3	-	(44,610)
	Credit Suisse First Boston	ICE_CDS CSFBUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26	(28,209)	(47,219)
	Bank of America	PUT SWPTN USD BOFAUS6S 6M 2.1%/3MLIBOR European 317U887L4 06-28-2019	(30,339)	(48,151)
	CitiGroup Bank	PUT SWPTN USD CITIUS33 6M 3.44%/3MLIBOR European 317U434N8 05-29-2020	(94,345)	(48,533)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.94%/3MLIBOR European 317U862N9 09-18-2019	(88,178)	(56,268)
	Deutsche Bank	OTC DER CASH COLL PAY TO DEUTSCHE	(90,000)	(90,000)
	Credit Suisse First Boston	CME_IRS CSFBUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6	-	(92,923)
	CitiGroup Bank	PUT SWPTN USD CITIUS33 6M 2.74%/3MLIBOR European 317U818N4 09-09-2019	(93,200)	(93,556)
	Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 2.5%/3MLIBOR European 317U177M1 08-26-2019	(89,641)	(109,400)

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BHP USA RETIREMENT INCOME PLAN
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DECEMBER 31, 2018

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	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.74%/3MLIBOR European 317U857N6 09-09-2019	\$ (140,042)	\$ (118,214)
	Credit Suisse First Boston	CME_IRS CSFBUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2	-	(119,836)
	Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 2.1%/3MLIBOR European 317U890L9 06-28-2019	(80,778)	(122,786)
	Federal National Mortgage Association	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY	(2,085,563)	(2,098,045)
			<u>\$ 176,641,268</u>	<u>\$ 166,921,728</u>

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2018

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Avolon TLB Borrower 1 (US), LLC	AVOLON TLB BORROWER 1 (LUXEMBOURG) S.A R.L TLB SR SECD 1ST LIEN DUE 01-20-2022	\$ (16)	\$ 1,253
Avolon TLB Borrower 1 (US), LLC	AVOLON TLB BORROWER 1 (US) LLC TERM B-3 LOAN 01-15-2025	-	39,483
JP Morgan Chase Bank, N.A.	BND C OP CHASUS33 99.59765625 06 JUN 2018 3175Z1932 US01F0326664	-	859
Boston Scientific Corporation	BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 3&4 08-20-2018	599,224	600,000
Bank of America	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.77% European 317U731P3 03-12-2018	-	1,172
Bank of America	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 2.92% European 317U367Q2 06-21-2018	-	560
Citibank	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.73% European 317U130Q8 05-17-2018	-	3,000
Citibank	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 2.83% European 317U919P7 04-12-2018	-	720
Deutsche Bank	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 2.86% European 317U184Q3 05-25-2018	-	960
Goldman Sachs Capital Markets	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.62% European 317U041Q6 05-03-2018	-	520
Goldman Sachs Capital Markets	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 2.81% European 317U161Q0 05-21-2018	-	631
Morgan Stanley Capital Services	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 2.85% European 317U212Q9 06-01-2018	-	538
Barclays Capital	CALL SWO USD BARCGB33 P 3MLIBOR / R 2.8% European 317U751Q6 08/09/2018	-	110
Barclays Capital	CALL SWO USD BARCGB33 P 3MLIBOR / R 2.875% European 317U115R5 10/10/2018	-	104
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.82% European 317U987Q2 09/10/2018	-	319
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.87% European 317U976Q5 09/10/2018	-	420
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.91% European 317U675R7 12/24/2018	-	470
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018	-	470
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.93% European 317U680R0 12/27/2018	-	400
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.97% European 317U192R1 10/18/2018	-	413
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3.06% European 317U488R4 11/26/2018	-	454

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3.12% European 317U592R7 12/10/2018	\$ -	\$ 410
Barclays Capital	CALL SWO USD BNPAFRPP P 3MLIBOR / R 3% European 317U262R6 10/29/2018	-	370
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.75% European 317U031R6 09/24/2018	-	465
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.77% European 317U779Q4 10/11/2018	-	818
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.8% European 317U024R5 09/17/2018	-	468
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.81% European 317U001R2 09/14/2018	-	440
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.85% European 317U600Q9 07/16/2018	-	480
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.92% European 317U953Q2 09/04/2018	-	540
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.01% European 317U233R2 10/24/2018	-	390
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.02% European 317U470R4 11/26/2018	-	484
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.04% European 317U374R1 11/13/2018	-	588
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.05% European 317U533R9 12/03/2018	-	440
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.1% European 317U332R2 11/09/2018	-	625
Bank of America	CALL SWO USD BOFAUS6S P 3MLIBOR / R 3.11% European 317U483R9 11/26/2018	-	321
JP Morgan Chase Bank, N.A.	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.83% European 317U083R3 10/04/2018	-	440
JP Morgan Chase Bank, N.A.	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.835% European 317U576Q9 07/11/2018	-	625
JP Morgan Chase Bank, N.A.	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.85% European 317U860Q4 08/20/2018	-	645
Citibank	CALL SWO USD CITIUS33 P 3MLIBOR / R 3.02% European 317U224R3 10/22/2018	-	475
Deutsche Bank	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U050R2 09/24/2018	-	565
Deutsche Bank	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.8% European 317U809Q8 10/16/2018	-	1,248
Deutsche Bank	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.82% European 317U812Q3 08/16/2018	-	690

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Deutsche Bank	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.86% European 317U883Q7 08/23/2018	\$ -	\$ 660
Deutsche Bank	CALL SWO USD DEUTGB2L P 3MLIBOR / R 2.9% European 317U935Q5 08/31/2018	-	645
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U731Q1 08/02/2018	-	400
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.8% European 317U783Q8 08/13/2018	-	336
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.84% European 317U110R0 10/09/2018	-	460
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.85% European 317U537Q7 07/06/2018	-	563
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.87% European 317U718R6 12/31/2018	-	460
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.89% European 317U972Q9 09/07/2018	-	410
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.895% European 317U655R1 12/19/2018	-	405
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.925% European 317U668R6 12/21/2018	-	520
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.98% European 317U282R2 10/29/2018	-	380
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.04% European 317U623R0 12/13/2018	-	410
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.045% European 317U388R5 11/15/2018	-	440
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.08% European 317U576R7 12/07/2018	-	390
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U446R5 11/23/2018	-	400
Goldman Sachs Capital Markets	CALL SWO USD GSCMUS33 P 3MLIBOR / R 3.1% European 317U491R9 11/29/2018	-	990
Morgan Stanley Capital Services	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.77% European 317U484Q0 07/02/2018	-	603
Morgan Stanley Capital Services	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.81% European 317U863Q1 08/20/2018	-	500
Morgan Stanley Capital Services	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.93% European 317U711R3 12/28/2018	-	640
Morgan Stanley Capital Services	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.96% European 317U649R0 12/17/2018	-	485
Morgan Stanley Capital Services	CALL SWO USD MSCSUS33 P 3MLIBOR / R 3.06% European 317U559R8 12/05/2018	-	675

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Nomura Global Financial Products, Inc.	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.85% European 317U652Q6 07/23/2018	\$ -	\$ 606
Nomura Global Financial Products, Inc.	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.88% European 317U912Q2 08/27/2018	-	513
Nomura Global Financial Products, Inc.	CALL SWO USD NGFPUS33 P 3MLIBOR / R 3.07% European 317U315R3 11/05/2018	-	575
BNP Paribas S.A.	CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.79% European 317U028R1 09/20/2018	-	480
BNP Paribas S.A.	CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.79% European 317U080R6 09/28/2018	-	432
BNP Paribas S.A.	CALL SWO USD PNBpus33CHA P 3MLIBOR / R 2.85% European 317U618Q9 07/20/2018	-	480
Barclays Capital	CALL SWO_CD X BARCGB33 10/17/2018 CDX.NA.IG.30 317581866	-	475
Barclays Capital	CALL SWO_CD X BARCGB33 12/19/2018 CDX.NA.IG.31 12/28 3175X0019	-	249
BNP Paribas S.A.	CALL SWO_CD X BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175CA424	-	563
BNP Paribas S.A.	CALL SWO_CD X BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175CA424	-	735
BNP Paribas S.A.	CALL SWO_CD X BNPAFRPP 09/19/2018 CDX.NA.IG.30 3175QA304	-	353
BNP Paribas S.A.	CALL SWO_CD X BNPAFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175TY887	-	300
BNP Paribas S.A.	CALL SWO_CD X BNPAFRPP 12/19/2018 CDX.NA.IG.31 12/28 3175Z9216	-	546
Bank of America	CALL SWO_CD X BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS295	-	700
Bank of America	CALL SWO_CD X BOFAUS6S 09/19/2018 CDX.NA.IG.30 3175SS733	-	360
Bank of America	CALL SWO_CD X BOFAUS6S 12/19/2018 CDX.NA.IG.31 12/28 3175TY838	-	291
Citibank	CALL SWO_CD X CITIUS33 09/19/2018 CDX.NA.IG.30 3175Z7806	-	230
Credit Suisse International	CALL SWO_CD X CSFPGB2L 10/17/2018 CDX.NA.IG.30 317581908	-	690
Deutsche Bank	CALL SWO_CD X DEUTGB2L 12/19/2018 CDX.NA.IG.31 12/28 3175Z7558	-	475
Goldman Sachs International	CALL SWO_CD X GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999	-	293
Goldman Sachs International	CALL SWO_CD X GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999	-	1,025

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Goldman Sachs International	CALL SWO_CD_X GSILGB2X 10/17/2018 CDX.NA.IG.30 3175QA999	\$ -	\$ 390
Goldman Sachs International	CALL SWO_CD_X GSILGB2X 12/19/2018 CDX.NA.IG.31 12/28 317583672	-	79
Credit Suisse Group	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES	41,000	68,000
Credit Suisse Group	CCP DUE TO/FROM CREDIT SUISSE	77,000	58,000
Credit Suisse Group	CCP RECEIVABLE FROM CSFB NEW YORK	17,000	207,000
CRH America Finance, Inc.	CRH AMER FIN INC DISC COML PAPER 4/2 YRS3&4 07-02-2018	499,393	500,000
UBS Group Funding	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	270,000	270,000
Enterprise Products Partners	ENTERPRISE PRODS OPER LLC DISC COML PAPER 4/A2 YRS 3&4 CPN 06-20-2018	1,197,680	1,200,000
Goldman Sachs International	FUT CALL AUG 18 T-NOTE OPTION 1205	-	995
Goldman Sachs International	FUT CALL AUG 18 T-NOTE OPTION 1210	-	434
Goldman Sachs International	FUT CALL JUL 18 T-NOTE OPTION 120.5	1	1,025
Goldman Sachs International	FUT CALL JUN 18 T-NOTE OPTION 1220	131	1,120
Goldman Sachs International	FUT CALL JUN 18 T-NOTE OPTION 1225	34	528
Goldman Sachs International	FUT CALL MAY 18 T-NOTE OPTION 1210	-	1,181
Goldman Sachs International	FUT PUT AUG 18 T-NOTE OPTION 1175	131	683
Goldman Sachs International	FUT PUT AUG 18 T-NOTE OPTION 1190	34	434
Goldman Sachs International	FUT PUT JUL 18 T-NOTE OPTION 1180	-	746
Goldman Sachs International	FUT PUT JUL 18 T-NOTE OPTION 1185	-	435
Goldman Sachs International	FUT PUT JUN 18 T-NOTE OPTION 119.50	505	807
Goldman Sachs International	FUT PUT MAR 18 T-NOTE OPTION 121.50	2	610
Goldman Sachs International	FUT PUT MAY 18 T-NOTE OPTION 1180	145	980

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Goldman Sachs International	FUT PUT MAY 18 T-NOTE OPTION 119.00	\$ -	\$ 1,119
Hewlett Packard Company	HP INC DISC COML PAPER NTS 4/2 YRS 3&4 CPN 09-04-2018	1,096,920	1,100,000
Deutsche Bank	OTC DER CASH COLL PAY TO DEUTSCHE	50,000	140,000
Deutsche Bank	OTC DER CASH COLL REC FROM DEUTSCHE	260,000	250,000
Morgan Stanley Capital Services	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	310,000	360,000
Barclays Capital	PUT SWO USD BARCGB33 P 3.03% / R 3MLIBOR European 317U752Q5 08/09/2018	-	110
Barclays Capital	PUT SWO USD BARCGB33 P 3.085% / R 3MLIBOR European 317U116R4 10/10/201	-	103
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.02% / R 3MLIBOR European 317U988Q1 09/10/2018	-	319
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.06% / R 3MLIBOR European 317U977Q4 09/10/2018	-	420
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.15% / R 3MLIBOR European 317U674R8 12/24/2018	-	560
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U193R0 10/18/2018	-	413
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018	-	495
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.17% / R 3MLIBOR European 317U681R9 12/27/2018	-	422
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.2% / R 3MLIBOR European 317U261R7 10/29/2018	-	370
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.3% / R 3MLIBOR European 317U487R5 11/26/2018	-	528
BNP Paribas S.A.	PUT SWO USD BNPAFRPP P 3.32% / R 3MLIBOR European 317U593R6 12/10/2018	-	440
Bank of America	PUT SWO USD BOFAUS6S P 2.96% / R 3MLIBOR European 317U032R5 09/24/2018	-	465
Bank of America	PUT SWO USD BOFAUS6S P 3.02% / R 3MLIBOR European 317U002R1 09/14/2018	-	440
Bank of America	PUT SWO USD BOFAUS6S P 3.05% / R 3MLIBOR European 317U601Q8 07/16/2018	-	490
Bank of America	PUT SWO USD BOFAUS6S P 3.12% / R 3MLIBOR European 317U954Q1 09/04/2018	-	540
Bank of America	PUT SWO USD BOFAUS6S P 3.18% / R 3MLIBOR European 317U780Q1 10/11/2018	-	800

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Bank of America	PUT SWO USD BOFAUS6S P 3.22% / R 3MLIBOR European 317U232R3 10/24/2018	\$ -	\$ 390
Bank of America	PUT SWO USD BOFAUS6S P 3.25% / R 3MLIBOR European 317U469R7 11/26/2018	-	484
Bank of America	PUT SWO USD BOFAUS6S P 3.28% / R 3MLIBOR European 317U373R2 11/13/2018	-	588
Bank of America	PUT SWO USD BOFAUS6S P 3.29% / R 3MLIBOR European 317U532R0 12/03/2018	-	484
Bank of America	PUT SWO USD BOFAUS6S P 3.34% / R 3MLIBOR European 317U333R1 11/09/2018	-	625
Bank of America	PUT SWO USD BOFAUS6S P 3.35% / R 3MLIBOR European 317U482R0 11/26/2018	-	377
Bank of America	PUT SWO USD BOFAUS6S P 3% / R 3MLIBOR European 317U025R4 09/17/2018	-	468
JP Morgan Chase Bank, N.A.	PUT SWO USD CHASUS33 P 3.04% / R 3MLIBOR European 317U084R2 10/04/2018	-	488
JP Morgan Chase Bank, N.A.	PUT SWO USD CHASUS33 P 3.06% / R 3MLIBOR European 317U861Q3 08/20/2018	-	540
JP Morgan Chase Bank, N.A.	PUT SWO USD CHASUS33 P 3.085% / R 3MLIBOR European 317U578Q7 07/11/2018	-	625
Citibank	PUT SWO USD CITIUS33 P 3.22% / R 3MLIBOR European 317U226R1 10/22/2018	-	420
Deutsche Bank	PUT SWO USD DEUTGB2L P 3.03% / R 3MLIBOR European 317U811Q4 08/16/2018	-	645
Deutsche Bank	PUT SWO USD DEUTGB2L P 3.08% / R 3MLIBOR European 317U884Q6 08/23/2018	-	780
Deutsche Bank	PUT SWO USD DEUTGB2L P 3.1% / R 3MLIBOR European 317U936Q4 08/31/2018	-	660
Deutsche Bank	PUT SWO USD DEUTGB2L P 3.2% / R 3MLIBOR European 317U810Q5 10/16/2018	-	1,092
Deutsche Bank	PUT SWO USD DEUTGB2L P 3% / R 3MLIBOR European 317U051R1 09/24/2018	-	500
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.02% / R 3MLIBOR European 317U782Q9 08/13/2018	-	384
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.03% / R 3MLIBOR European 317U732Q0 08/02/2018	-	395
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.05% / R 3MLIBOR European 317U109R3 10/09/2018	-	440
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U538Q6 07/06/2018	-	563
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.09% / R 3MLIBOR European 317U973Q8 09/07/2018	-	410

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Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.1% / R 3MLIBOR European 317U719R5 12/31/2018	\$ -	\$ 425
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.145% / R 3MLIBOR European 317U654R2 12/19/2018	-	375
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.17% / R 3MLIBOR European 317U283R1 10/29/2018	-	380
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.175% / R 3MLIBOR European 317U669R5 12/21/2018	-	500
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.265% / R 3MLIBOR European 317U387R6 11/15/2018	-	440
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.28% / R 3MLIBOR European 317U622R1 12/13/2018	-	400
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U445R6 11/23/2018	-	415
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.32% / R 3MLIBOR European 317U575R8 12/07/2018	-	340
Goldman Sachs Capital Markets	PUT SWO USD GSCMUS33 P 3.34% / R 3MLIBOR European 317U490R0 11/29/2018	-	940
Morgan Stanley Capital Services	PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U486Q8 07/02/2018	-	603
Morgan Stanley Capital Services	PUT SWO USD MSCSUS33 P 3.01% / R 3MLIBOR European 317U864Q0 08/20/2018	-	600
Morgan Stanley Capital Services	PUT SWO USD MSCSUS33 P 3.16% / R 3MLIBOR European 317U710R4 12/28/2018	-	400
Morgan Stanley Capital Services	PUT SWO USD MSCSUS33 P 3.2% / R 3MLIBOR European 317U648R1 12/17/2018	-	485
Morgan Stanley Capital Services	PUT SWO USD MSCSUS33 P 3.3% / R 3MLIBOR European 317U558R9 12/05/2018	-	600
Nomura Global Financial Products, Inc.	PUT SWO USD NGFPUS33 P 3.05% / R 3MLIBOR European 317U650Q8 07/23/2018	-	600
Nomura Global Financial Products, Inc.	PUT SWO USD NGFPUS33 P 3.1% / R 3MLIBOR European 317U913Q1 08/27/2018	-	513
Nomura Global Financial Products, Inc.	PUT SWO USD NGFPUS33 P 3.31% / R 3MLIBOR European 317U316R2 11/05/2018	-	538
BNP Paribas S.A.	PUT SWO USD PNBpus33CHA P 3.05% / R 3MLIBOR European 317U619Q8 07/20/2018	-	460
BNP Paribas S.A.	PUT SWO USD PNBpus33CHA P 3% / R 3MLIBOR European 317U029R0 09/20/2018	-	442
BNP Paribas S.A.	PUT SWO USD PNBpus33CHA P 3% / R 3MLIBOR European 317U081R5 09/28/2018	-	412
BNP Paribas S.A.	PUT SWPTN USD BNPAFRPP 6M 2.95%/3MLIBOR European 317U352Q9 06-18-2018	-	466

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(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
BNP Paribas S.A.	PUT SWPTN USD BNPAFRPP 6M 3.17%/3MLIBOR European 317U353Q8 06-18-2018	\$ -	\$ 440
Bank of America	PUT SWPTN USD BOFAUS6S 6M 3.065%/3MLIBOREuropean 317U732P2 03-12-2018	-	1,120
Bank of America	PUT SWPTN USD BOFAUS6S 6M 3.14%/3MLIBOR European 317U368Q1 06-21-2018	-	560
Citibank	PUT SWPTN USD CITIUS33 6M 2.94%/3MLIBOR European 317U137Q1 05-17-2018	-	3,000
Deutsche Bank	PUT SWPTN USD DEUTGB2L 6M 3.09%/3MLIBOR European 317U185Q2 05-25-2018	-	960
Goldman Sachs Capital Markets	PUT SWPTN USD GSCMUS33 6M 2.86%/3MLIBOR European 317U042Q5 05-03-2018	-	440
Goldman Sachs Capital Markets	PUT SWPTN USD GSCMUS33 6M 3.03%/3MLIBOR European 317U162Q9 05-21-2018	-	500
Morgan Stanley Capital Services	PUT SWPTN USD MSCSUS33 6M 3.06%/3MLIBOR European 317U213Q8 06-01-2018	-	538
Nestle Holdings, Inc.	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038	197,862	192,314
Barclays Capital	SWO_CD X BARCGB33 07/18/2018 CDX.NA.IG.30 317579480	-	516
BNP Paribas S.A.	SWO_CD X BNPAFRPP 06/20/2018 CDX.NA.IG.30 3175WE176	-	435
BNP Paribas S.A.	SWO_CD X BNPAFRPP 06/20/2018 CDX.NA.IG.30 31751Y655	-	405
BNP Paribas S.A.	SWO_CD X BNPAFRPP 06/20/2018 CDX.NA.IG.30 31752Y696	-	989
BNP Paribas S.A.	SWO_CD X BNPAFRPP 08/15/2018 CDX.NA.IG.30 317580751	-	593
BNP Paribas S.A.	SWO_CD X BNPAFRPP 09/19/2018 CDX.NA.IG.30 31751Y655	-	300
Bank of America	SWO_CD X BOFAUS6S 04/18/2018 CDX.NA.IG.29 317577997	-	256
Bank of America	SWO_CD X BOFAUS6S 05/16/2018 CDX.NA.IG.30 317579852	-	2,464
Bank of America	SWO_CD X BOFAUS6S 06/20/2018 CDX.NA.IG.30 317579241	-	753
Bank of America	SWO_CD X BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580066	-	232
Bank of America	SWO_CD X BOFAUS6S 06/20/2018 CDX.NA.IG.30 317580074	-	670
Bank of America	SWO_CD X BOFAUS6S 07/18/2018 CDX.NA.IG.30 3175CA127	-	660

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2018

EIN: 94-3094724
PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Bank of America	SWO_CD_X BOFAUS6S 07/18/2018 CDX.NA.IG.30 31752Y423	\$ -	\$ 912
JP Morgan Chase Bank, N.A.	SWO_CD_X CHASUS33 04/18/2018 CDX.NA.IG.29 317577542	-	1,100
JP Morgan Chase Bank, N.A.	SWO_CD_X CHASUS33 04/18/2018 CDX.NA.IG.29 317577567	-	1,400
JP Morgan Chase Bank, N.A.	SWO_CD_X CHASUS33 05/16/2018 CDX.NA.IG.29 31751Y002	50	500
JP Morgan Chase Bank, N.A.	SWO_CD_X CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564	-	428
JP Morgan Chase Bank, N.A.	SWO_CD_X CHASUS33 06/20/2018 CDX.NA.IG.30 31751Y564	-	1,287
JP Morgan Chase Bank, N.A.	SWO_CD_X CHASUS33 07/18/2018 CDX.NA.IG.30 317580504	-	740
Citibank	SWO_CD_X CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522	-	720
Citibank	SWO_CD_X CITIUS33 04/18/2018 CDX.NA.IG.29 3175Y9522	-	500
Citibank	SWO_CD_X CITIUS33 04/18/2018 CDX.NA.IG.29 317577559	-	1,040
Citibank	SWO_CD_X CITIUS33 05/16/2018 CDX.NA.IG.29 317579100	-	1,283
Citibank	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 31752Y035	-	1,251
Citibank	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 317579845	-	101
Citibank	SWO_CD_X CITIUS33 07/18/2018 CDX.NA.IG.30 317579845	-	105
Credit Suisse International	SWO_CD_X CSFPGB2L 05/16/2018 CDX.NA.IG.29 31751Y028	80	1,080
Deutsche Bank	SWO_CD_X DEUTGB2L 04/18/2018 CDX.NA.IG.29 3175N9789	-	360
Deutsche Bank	SWO_CD_X DEUTGB2L 06/20/2018 CDX.NA.IG.29 3175Z0025	-	1,160
Deutsche Bank	SWO_CD_X DEUTGB2L 07/18/2018 CDX.NA.IG.30 31751Y846	-	831
Deutsche Bank	SWO_CD_X DEUTGB2L 07/18/2018 CDX.NA.IG.30 31752Y803	-	1,020
Goldman Sachs International	SWO_CD_X GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y639	-	342
Goldman Sachs International	SWO_CD_X GSILGB2X 06/20/2018 CDX.NA.IG.30 31752Y647	-	111

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
FOR THE YEAR ENDED DECEMBER 31, 2018

EIN: 94-3094724
PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
Goldman Sachs International	SWO_CDX GSILGB2X 07/18/2018 CDX.NA.IG.30 31752Y472	\$ -	\$ 520
Goldman Sachs International	SWO_CDX GSILGB2X 07/18/2018 CDX.NA.IG.30 31752Y472	-	770
United States Treasury	UNITED STATES OF AMER TREAS NOTES INFLATION INDEX 0.125 NTS 07-15-2024	1,521,407	3,064,550
		<u>\$ 6,138,584</u>	<u>\$ 8,168,949</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.