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

2019

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
BHP USA RETIREMENT INCOME PLAN

1b Three-digit plan number (PN) ▶ 334

1c Effective date of plan 01/01/1960

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
BHP HOLDINGS INTERNATIONAL INC.

1500 POST OAK BLVD.
HOUSTON, TX 77056

2b Employer Identification Number (EIN)
94-3094724

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

2d Business code (see instructions)
551112

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2020	JUAN CARLOS HEVIA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor 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:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	1150
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	115
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	96
b	Retired or separated participants receiving benefits	**6b**	497
c	Other retired or separated participants entitled to future benefits	**6c**	314
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	907
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	180
f	Total. Add lines **6d** and **6e**.	**6f**	1087
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1A 1C 3H 1I

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	**(1)**	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2019 Form M-1 annual report. If the plan was not required to file the 2019 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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

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

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

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

D Employer Identification Number (EIN)
94-3094724

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2019

2 Assets:

a Market value	**2a**	142002596
b Actuarial value	**2b**	142002596

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	702	60435529	60435529
b For terminated vested participants	342	29597024	29597024
c For active participants	115	21723050	21996482
d Total	1159	111755603	112029035

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**	5.39 %
6 Target normal cost	**6**	207940

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary — Date: 10/14/2020

KEVIN BILLS — Type or print name of actuary

20-07029 — Most recent enrollment number

MERCER — Firm name

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

500 DALLAS STREET, SUITE 1400
HOUSTON, TX 77002

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of -3.55 %	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 5.56 %		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	126.75 %
15	Adjusted funding target attainment percentage	15	126.75 %
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	138.77 %
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:	2nd segment:	3rd segment:	
3.74 %	5.35 %	6.11 %	☐ N/A, full yield curve used

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

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

Part VI Miscellaneous Items

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	207940
b Excess assets, if applicable, but not greater than line 31a	**31b**	207940

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 C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2019** **This Form is Open to Public Inspection.**

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

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

D Employer Identification Number (EIN)
94-3094724

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

PACIFIC INVESTMENT MGMT COMPANY

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	391641	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 62	NONE	240918	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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	130643	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

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	29575	Yes [ ] No [X]	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	11150	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

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

D Employer Identification Number (EIN)
94-3094724

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	4514462

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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	-256914	793052
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	0
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	10304095	17591626
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	854808	519344
(2) U.S. Government securities	1c(2)	35756802	47388454
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	3650174	3702088
(B) All other	1c(3)(B)	48780427	63811911
(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)	5849479	4514462
(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)	67463284	67374635
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	4014994	2554779

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	176417149	208250351
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	34414553	55762686
k	Total liabilities (add all amounts in lines 1g through1j)	1k	34414553	55762686
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	142002596	152487665

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)	24656	
	(B) U.S. Government securities	2b(1)(B)	391298	
	(C) Corporate debt instruments	2b(1)(C)	2455232	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	108288	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		2979474
	(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)	3045070	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		3045070
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	2167097373	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1180506020	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		986591353
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-916364751	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-916364751

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		105509
(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)		-50980265
c Other income	2c		1288783
d Total income. Add all **income** amounts in column (b) and enter total	2d		26665173
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	14551649	
(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)		14551649
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)	412286	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	391641	
(4) Other	2i(4)	824528	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1628455
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		16180104
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		10485069
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) ☐ Unmodified **(2)** ☐ Qualified **(3)** ☒ Disclaimer **(4)** ☐ Adverse

b 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:

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

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

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4228063. (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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

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

D Employer Identification Number (EIN)
94-3094724

Part I Distributions

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

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

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

EIN(s): 36-3046063

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 32

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: 64.3 % High-Yield Debt: 5.1 % Real Estate: _____% Other: 30.6 %

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

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

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

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

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation_____

BHP USA RETIREMENT INCOME PLAN

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES WITH INDEPENDENT AUDITOR'S REPORT

As of and for the Years Ended December 31, 2019 and 2018

BHP USA RETIREMENT INCOME PLAN
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Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) For the Year Ended December 31, 2019	34
Schedule H, Line 4j – Schedule of Reportable Transactions For the Year Ended December 31, 2019	47

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

Ham, Langston & Brezina, L.L.P.
CPAs and Advisors

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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, 2019 and 2018, 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, 2018, 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 audits 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 such information with the related information included in the financial statements. We have been informed by the Plan administrator that the Trustee holds the Plan's investment assets and executes investment transactions. The Plan administrator has obtained a certification from the Trustee, as of December 31, 2019 and 2018, 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, 2019, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2019, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2019, 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.

Hann, Logan & Brazin, L.L.P.

Houston, Texas
October 13, 2020

BHP USA RETIREMENT INCOME PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2019 AND 2018

	2019	2018
ASSETS		
Investments, at fair value (See Notes 2 and 3):		
Cash, interest-bearing	$ 429,770	$ 1,101,388
Collective investment fund	4,514,462	5,849,479
Corporate bonds	66,370,755	51,991,291
Government securities	49,233,056	38,153,062
Private investment portfolios	67,374,635	67,463,284
Cash collateral held elsewhere	1,908,806	1,422,180
Asset-backed securities	1,143,244	439,310
Derivative assets	-	591,734
Total investments, at fair value	190,974,728	167,011,728
Receivables:		
Pending trade settlements - sales	16,593,407	9,376,888
Accrued income receivable	998,219	927,207
Total receivables	17,591,626	10,304,095
Total assets	208,566,354	177,315,823
LIABILITIES		
Pending trade settlements - purchases	55,740,191	34,343,732
Derivative liabilities	298,498	-
Obligation to return cash collateral held	40,000	969,495
Total liabilities	56,078,689	35,313,227
Net assets available for benefits	$152,487,665	$142,002,596

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, 2019 AND 2018

	2019	2018
Investment income (loss):		
Interest and dividends	$ 7,418,834	$ 5,924,685
Net appreciation (depreciation) in fair value of investments, less certain investment expenses	17,983,653	(11,118,376)
Total investment income (loss)	25,402,487	(5,193,691)
Deductions from net assets attributed to:		
Benefit payments	14,551,649	14,277,375
Administrative expenses	365,769	513,987
Total deductions	14,917,418	14,791,362
Net increase (decrease) in net assets available for benefits	10,485,069	(19,985,053)
Net assets available for benefits, beginning of year	142,002,596	161,987,649
Net assets available for benefits, end of year	$152,487,665	$142,002,596

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
STATEMENT OF ACCUMULATED PLAN BENEFITS
DECEMBER 31, 2018*

Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants and beneficiaries currently receiving payments	$ 76,429,806
Other participants	72,261,706
Total vested benefits	148,691,512
Non-vested benefits	78,261
Total actuarial present value of accumulated plan benefits	$148,769,773

* 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, 2018*

Actuarial present value of accumulated plan benefits at beginning of year	$143,669,957
Increase (decrease) during the period attributed to:	
Benefit payments	(14,277,375)
Increase in interest due to decrease in discount period	5,369,487
Benefits accumulated and Plan experience	1,932,298
Changes in actuarial assumptions	12,075,406
Net increase	5,099,816
Actuarial present value of accumulated plan benefits at end of year	$148,769,773

* 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, 2019 and 2018 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, 2019 and 2018, 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.

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 2019 and 2018, 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).

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, derivative instruments and asset-backed securities. 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 appreciation (depreciation) in the fair value of investments, which consists of realized gains (losses) on the disposition of investments and appreciation (depreciation) of investments held at the end of the year, less certain investment expenses.

Reclassifications

Certain prior year amounts have been reclassified to conform with the presentation for the current year. Such reclassification had no impact on net assets available for benefits or the net increase (decrease) in net assets available for benefits, as previously reported.

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.

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) and the lowest priority to unobservable inputs (Level 3). 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, 2019 and 2018.

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 at the unit price as reported by the investment managers for the derivatives. Derivatives are exchange-traded through a clearinghouse and investment managers use the exchange traded prices as the basis for the unit price. Credit risk on such transactions is limited to the failure of the regulated exchange. (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)

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, 2019 and 2018:

Investment Assets at Fair Value as of December 31, 2019

	Level 1	Level 2	Level 3	Total
Interest-bearing cash	$ 429,770	$ -	$ -	$ 429,770
Fixed income securities	107,791,604	8,955,451	-	116,747,055
Cash collateral held elsewhere	1,908,806	-	-	1,908,806
	$ 110,130,180	$ 8,955,451	$ -	119,085,631
Investments measured at NAV[(a)]				71,889,097
Total investment assets at fair value				$ 190,974,728

Investment Liabilities at Fair Value as of December 31, 2019

	Level 1	Level 2	Level 3	Total
Derivative liabilities	$ -	$ 298,498	$ -	$ 298,498
Obligation to return cash collateral held	40,000	-	-	40,000
Total investment liabilities at fair value	$ 40,000	$ 298,498	$ -	$ 338,498

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	1,422,180	-	-	1,422,180
Derivative assets	-	591,734	-	591,734
	$ 91,316,700	$ 2,382,265	$ -	93,698,965
Investments measured at NAV[(a)]				73,312,763
Total investment assets at fair value				$ 167,011,728

3. Fair Value Measurements, continued

	Investment Liabilities at Fair Value as of December 31, 2018			
	Level 1	Level 2	Level 3	Total
Obligation to return cash collateral held	$ 969,495	$ -	$ -	$ 969,495
Total investment liabilities at fair value	$ 969,495	$ -	$ -	$ 969,495

(a) In accordance with ASC 820, certain investments that are measured at fair value using NAV per share (or its equivalent) as a practical expedient, 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 investments measured at fair value based on NAV per share as a practical expedient at December 31, 2019 and 2018:

Investment	Fair Value December 31, 2019	Fair Value December 31, 2018	Unfunded Commitment	Redemption Frequency (if currently eligible)	Redemption Notice Period
Northern Trust Collective Short Term Investment Fund	$ 4,514,462	$ 5,849,479	N/A	Daily	30 days
PIMCO Short Term Floating NAV Portfolio [(a)]	410,643	436,430	N/A	Daily	30 days
PIMCO Long Duration Corporate Bond Portfolio [(b)]	18,594,360	22,492,371	N/A	Daily	30 days
PIMCO Asset-Backed Securities Portfolio [(c)]	7,809,169	7,453,317	N/A	Daily	30 days
PIMCO Investment Grade Corporate Portfolio [(d)]	39,277,680	35,857,093	N/A	Daily	30 days
PIMCO Emerging Markets Portfolio [(e)]	1,282,783	1,224,073	N/A	Daily	30 days
	$ 71,889,097	$ 73,312,763			

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 80% 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.

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

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

Entering into a swap contract involves, to varying degrees, elements of credit, market, and interest rate risk in excess of the amounts reported in the Statements of Net Assets Available for Benefits. Notional principal amounts are used to express the extent of involvement in the transactions, but are not delivered under the contracts. Accordingly, credit risk is limited to any amounts receivable from the counterparty. To reduce credit risk 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.

3. Fair Value Measurements, continued

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

Derivative securities of the Plan as of December 31, 2019 and 2018 are summarized, on a net basis, as follows:

	December 31, 2019		
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps – liabilities	$ 400,000	3	$ (13,309)
Credit default index swaptions – liabilities	8,100,000	15	(4,480)
Credit default swaps – assets	14,400,000	50	188,957
Credit default swaps – liabilities	800,000	3	(9,674)
Interest rate swaps – assets	38,020,000	30	497,105
Interest rate swaps – liabilities	35,910,000	65	(921,812)
Interest rate swaptions – assets	117,510,000	7	234,074
Interest rate swaptions – liabilities	66,750,000	31	(264,662)
Other	6,050,000	14	(4,697)
	$ 287,940,000		$ (298,498)

	December 31, 2018		
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps – assets	$ 3,800,000	3	$ 22,630
Credit default index swaptions – liabilities	12,600,000	15	(23,432)
Credit default swaps – assets	11,800,000	50	129,588
Credit default swaps – liabilities	3,250,000	3	(110,521)
Interest rate swaps – assets	37,100,000	30	1,084,383
Interest rate swaps – liabilities	43,700,000	65	(343,697)
Interest rate swaptions – assets	17,700,000	7	497,812
Interest rate swaptions – liabilities	81,400,000	31	(665,029)
	$ 211,350,000		$ 591,734

Included in net appreciation (depreciation) in the Statements of Changes in Net Assets Available for Benefits are realized and unrealized gains on derivatives totaling $1,925,731 and $138,052 for the years ended December 31, 2019 and 2018, 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's 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, 2019 and 2018, and net appreciation (depreciation) in fair value of investments and interest and dividends for the years ended December 31, 2019 and 2018, 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, 2019, 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, 2018, there would be no material differences. The significant actuarial assumptions underlying the actuarial valuation as of January 1, 2019 are as follows:

Assumed rate of return on investments:	3.20% 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.
Lump sum conversion:	2019/2020 417(e) table projected with MP-2018 mortality improvement.
Retirement rates:	Participants are assumed to retire according to the following retirement rates:

Age	Percentage
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.

5. Actuarial Present Value of Accumulated Plan Benefits, continued

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

Sample rates varying by age	
Attained Age	**Withdrawal All**
20	22.70%
25	24.06
30	15.85
35	11.41
40	9.10
45	8.07
50	7.32
55	3.80
60	2.86

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 3.95% to 3.20%; (2) the lump sum conversion interest rate assumptions were updated to estimated June 2019 spot rates, equal to the May 2019 rates plus 15 basis points; and (3) the lump sum conversion mortality assumption was updated to the 2019/2020 417(e) table projected with MP-2018 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.

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 administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2019 and 2018, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. 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.

7. Plan Termination, continued

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 investments 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 2019 and 2018, but has not received any related compensation or reimbursement from the Plan. The Company also paid certain fees on behalf of the Plan during 2019 and 2018.

9. Form 5500 Reconciliation

For the 2019 and 2018 Plan years, total net assets available for benefits and the net increase (decrease) in net assets available for benefits per the financial statements agree to the amounts per the Form 5500. Differences between the individual line items on the Statements of Changes in Net Assets Available for Benefits and the Form 5500 are attributed to classification differences.

10. Subsequent Events

On March 11, 2020, the World Health Organization declared COVID-19 a pandemic. The COVID-19 pandemic and resulting global disruptions have caused significant economic uncertainty and volatility in financial markets. However, because the values of the Plan's individual investments have and will fluctuate in response to changing market conditions, the amount of losses that will be recognized in subsequent periods, if any, cannot be determined. The impact of COVID-19 continues to evolve rapidly and at this time the Company is not able to estimate its full impact on the Plan's financial statements.

Plan management has evaluated subsequent events through October 13, 2020, which is the date the financial statements were available to be issued, and has concluded that there are no other 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	4	1	1	1						8
45–49	1	10	2	3	1	2					19
50–54	1	14		3	3	1					22
55–59	2	10	2	4	3	6	1		1		29
60–64	3	5	3	5	1	5	4				26
65–69	2		1		2	1			1		7
70 & up	1										1
Total	11	44	11	16	11	15	5		2		115

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

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

Actuarial assumptions

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	**Nonstabilized**
• First 5 years	3.74%	2.28%
• Next 15 years	5.35%	3.81%
• Over 20 years	6.11%	4.46%
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-2017.	
• 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	
• Inflation	Not applicable	
• Expected investment return	Not applicable	
• Expenses	Expected administrative expenses (assumed to equal prior year administrative expenses but adjusted for PBGC premiums with current year PBGC premiums replacing prior year) discounted to beginning of year are included in normal cost.	

Rationale for significant economic assumptions

- 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.

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

Demographic assumptions			
• Withdrawal	130% of 2003 SOA study age only table. See table of sample rates.		
• Disability incidence	Not applicable		
• Retirement age	**Attained age**	**Percentage**	
	55 – 60	15%	
	61 – 64	20%	
	65 – 66	40%	
	67+	100%	
• Benefit commencement age for			
– Future vested deferred	Immediately at termination		
– Current vested deferred	62 if age 62 or under on the valuation date 65 if over age 62 on the valuation date.		
• Spouse assumptions	**Male participants**	**Female participants**	
– Percentage married	70%	60%	
– Spouse age difference	3 years younger	3 years older	
Form of payment	**Lump sum**	**Single life**	**100% J&S**
• Active retirements	90%	5%	5%
• Future vested deferred	90%	5%	5%
• Future disabilities	N/A	N/A	N/A
• Future deaths	100%	0%	0%
• Current vested deferred	32%	50%	18%

Table of Sample Rates

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

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

Rationale for significant demographic assumptions

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

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

Actuarial methods

Asset methods

The asset valuation method is the fair market value.

Participant methods

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

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

Minimum funding methods

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

A detailed description of the calculation follows:

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

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2019

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	# of transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(l) Net Gain or (Loss)
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9	2	$ 5,771,719		$ 5,771,719	$ 5,771,719	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9	2		$ 5,777,871	$ 5,771,719	$ 5,777,871	$ 6,152
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY CUSIP: 01F022618	5	$ 5,332,688		$ 5,332,688	$ 5,332,688	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY CUSIP: 01F022618	5		$ 5,323,652	$ 5,332,688	$ 5,323,652	$ (9,035)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	2	$ 5,493,031		$ 5,493,031	$ 5,493,031	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	2		$ 5,516,000	$ 5,493,031	$ 5,516,000	$ 22,969
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER SEDOL: B91KL97	4	$ 12,153,984		$ 12,153,984	$ 12,153,984	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER SEDOL: B91KL97	4		$ 12,159,141	$ 12,153,984	$ 12,159,141	$ 5,156
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY SEDOL: B87DSZ8	4	$ 6,283,570		$ 6,283,570	$ 6,283,570	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY SEDOL: B87DSZ8	4		$ 6,316,652	$ 6,283,570	$ 6,316,652	$ 33,082
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH CUSIP: 01F030637	2	$ 5,460,875		$ 5,460,875	$ 5,460,875	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH CUSIP: 01F030637	2		$ 5,465,797	$ 5,460,875	$ 5,465,797	$ 4,922
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTOBER SEDOL: B852288	2	$ 6,086,484		$ 6,086,484	$ 6,086,484	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES OCTOBER SEDOL: B852288	2		$ 6,085,254	$ 6,086,484	$ 6,085,254	$ (1,230)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER SEDOL: B795FR6	2	$ 6,068,203		$ 6,068,203	$ 6,068,203	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER SEDOL: B795FR6	2		$ 6,098,730	$ 6,068,203	$ 6,098,730	$ 30,527
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL CUSIP: 01F032641	2	$ 4,261,031		$ 4,261,031	$ 4,261,031	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES APRIL CUSIP: 01F032641	2		$ 4,228,383	$ 4,261,031	$ 4,228,383	$ (32,648)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST SEDOL: B7LJ093	3	$ 6,116,359		$ 6,116,359	$ 6,116,359	$ -

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2019

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	# of transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(l) Net Gain or (Loss)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST SEDOL: B7LJ093	3		$ 6,132,828	$ 6,116,359	$ 6,132,828	$ 16,469
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	2	$ 4,103,438		$ 4,103,438	$ 4,103,438	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	2		$ 4,095,117	$ 4,103,438	$ 4,095,117	$ (8,320)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	4	$ 4,225,969		$ 4,225,969	$ 4,225,969	$ -
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	4		$ 4,242,740	$ 4,225,969	$ 4,242,740	$ 16,771
US TREAS	UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	5	$ 11,615,844		$ 11,615,844	$ 11,615,844	$ -
US TREAS	UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	8		$ 12,117,113	$ 12,084,114	$ 12,117,113	$ 32,999
US TREAS	UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	26	$ 40,546,531		$ 40,546,531	$ 40,546,531	$ -
US TREAS	UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	24		$ 38,642,899	$ 38,669,590	$ 38,642,899	$ (26,692)
US TREAS	UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL: BK1WFY3	98	$ 319,651,493		$ 319,651,493	$ 319,651,493	$ -
US TREAS	UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL: BK1WFY3	99		$ 319,515,618	$ 318,971,491	$ 319,515,618	$ 544,128
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	46	$ 215,714,785		$ 215,714,785	$ 215,714,785	$ -
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	38		$ 205,010,247	$ 205,334,507	$ 205,010,247	$ (324,259)
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	147	$ 623,136,017		$ 623,136,017	$ 623,136,017	$ -
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	147		$ 627,736,403	$ 626,818,372	$ 627,736,403	$ 918,031
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	33	$ 59,840,378		$ 59,840,378	$ 59,840,378	$ -
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	33		$ 59,843,285	$ 59,456,215	$ 59,843,285	$ 387,070
US TREAS	UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	84	$ 364,079,539		$ 364,079,539	$ 364,079,539	$ -
US TREAS	UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	83		$ 365,292,935	$ 364,079,539	$ 365,292,935	$ 1,213,396
US TREAS	UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG SEDOL: BJ7G9F1	96	$ 104,770,704		$ 104,770,704	$ 104,770,704	$ -
US TREAS	UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG SEDOL: BJ7G9F1	98		$ 104,855,579	$ 104,770,704	$ 104,855,579	$ 84,875

BHP USA Retirement Income Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended December 31, 2019

EIN: 94-3094724
PN: 334

(a) Identity of Party Involved	(b) Description of Asset	# of transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(l) Net Gain or (Loss)
US TREAS	UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	35	$ 23,991,659		$ 23,991,659	$ 23,991,659	$ -
US TREAS	UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG SEDOL: BK9DLB7	33		$ 24,003,104	$ 23,991,659	$ 24,003,104	$ 11,444
US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL: 2913151	25	$ 30,895,717		$ 30,895,717	$ 30,895,717	$ -
US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL: 2913151	25		$ 30,945,020	$ 30,962,428	$ 30,945,020	$ (17,408)
US TREAS	US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFV0	47	$ 31,563,611		$ 31,563,611	$ 31,563,611	$ -
US TREAS	US TREASURY N/B 2.375% 05-15-2029 SEDOL: BK1WFV0	49		$ 31,604,345	$ 31,563,611	$ 31,604,345	$ 40,734
US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	36	$ 120,084,542		$ 120,084,542	$ 120,084,542	$ -
US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	37		$ 124,372,667	$ 123,822,792	$ 124,372,667	$ 549,876
WI TREASURY SEC	WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	58	$ 109,307,234		$ 109,307,234	$ 109,307,234	$ -
WI TREASURY SEC	WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	52		$ 109,524,859	$ 109,307,234	$ 109,524,859	$ 217,625
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	37	$ 13,085,894		$ 13,085,894	$ 13,085,894	$ -
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	49		$ 14,420,911	$ 14,420,911	$ 14,420,911	$ -
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	9	$ 4,034,372		$ 4,034,372	$ 4,034,372	$ -
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	10		$ 11,264,389	$ 10,852,327	$ 11,264,389	$ 412,062
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	27	$ 6,304,052		$ 6,304,052	$ 6,304,052	$ -
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	15		$ 6,330,000	$ 6,329,853	$ 6,330,000	$ 147

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 01/01/2019 and ending 12/31/2019

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

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

A Name of plan
BHP USA RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 334

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

D Employer Identification Number (EIN)
94-3094724

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

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

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2019

2 Assets:

a Market value	**2a**	142,002,596
b Actuarial value	**2b**	142,002,596

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	702	60,435,529	60,435,529
b For terminated vested participants	342	29,597,024	29,597,024
c For active participants	115	21,723,050	21,996,482
d Total	1,159	111,755,603	112,029,035

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**	5.39%
6 Target normal cost	**6**	207,940

Statement by Enrolled Actuary

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

SIGN HERE

KB
Signature of actuary

10/14/2020
Date

KEVIN BILLS
Type or print name of actuary

2007029
Most recent enrollment number

MERCER
Firm name

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

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

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of -3.55%	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 5.56%		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	126.75%
15	Adjusted funding target attainment percentage	15	126.75%
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	138.77%
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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.74 %	5.35 %	6.11%	☐ N/A, full yield curve used

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

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

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	207,940
b Excess assets, if applicable, but not greater than line 31a	**31b**	207,940

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

Schedule SB, Part V — Summary of Plan Provisions

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

Schedule SB, Part V — Summary of Plan Provisions

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

Schedule SB, Part V — Summary of Plan Provisions

• Benefit formula – post-1997	14% x Adjusted high-36 average pay x Years of benefit service after December 31, 1997 x Adjustment factor. The plan was frozen to eliminate future pay and service accrual effective December 31, 2013. Participant's adjustment factors continue to change as they remain employed.
• Benefit formula – pre-1998 (former BHP Copper participants)	Greater of: • 11% x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1998 x Adjustment Factor, and • The actuarial equivalent of the accrued benefit under the Copper Plan as of December 31, 1999.
• Benefit formula – pre-1998 (former BHP USA Pension participants)	Greater of: • 14% x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1998 x Adjustment Factor, and • The actuarial equivalent of the accrued benefit under the BHP USA Pension Plan as of December 31, 1999.
• Benefit formula – pre-1989 (former BHP Utah participants)	Individual benefit percentage x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1989 x Adjustment Factor.
• Benefit formula – pre-July 1, 2002 (former Strategic Minerals Corporation participants)	Actuarial value of the Strategic Minerals accrued benefit as of June 30, 2002.

Schedule SB, Part V — Summary of Plan Provisions

• Adjustment factors	Determined from a plan-defined table (see below) based on age and years of service at termination. If a participant meets only the requirements of a vested benefit, only the vested termination column of the table is used. If the participant meets the requirements of an early retirement benefit, the age adjustment factor is the sum of the factor in the vested termination column and the early retirement column. If the participant meets the requirements for an 85 point retirement, the factor is the sum of the factor is in the vested termination column and the 85 points retirement column. Factors are “phased in” if the participant is within 60 months of early retirement or 85 points retirement at termination; for each month during the 60 months prior to early retirement or 85 points retirement eligibility, the participant’s adjustment factor is increased by 1/60th of the factor from the early retirement or 85 points retirement column that would apply when the participant would first meet the requirements for the applicable benefit.

Schedule SB, Part V — Summary of Plan Provisions

Adjustment factors

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

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

Schedule SB, Part V — Summary of Plan Provisions

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

Schedule SB, Part V — Summary of Plan Provisions

• 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	The benefit is defined as a lump sum payment equal to 47.5% of the amount that would have been payable to the participant if he had terminated on the earlier of his actual date of termination and the day preceding death, validly elected a lump sum benefit, and then died. The benefit for married participants can be taken as a single life annuity or a lump sum, while non-spouse beneficiaries must take the benefit as a lump sum.
Benefit offsets	The plan benefits for certain participants are offset by benefits earned under prior plans.
Post-retirement COLA increases	Former BHP Copper participants who retired on or before July 1, 1981 and who were receiving payments on December 31, 1986 were entitled to an annual cost-of-living adjustment equal to the lesser of 5% and the CPI. The aggregate adjustment cannot exceed the lesser of the original benefit and $2,000. Effective January 1, 2009, the benefits for all participants eligible to receive COLA increases were increased to the maximum level allowed under the Plan.
Form of benefits	
• Automatic form for unmarried participants	The normal form of payment for monthly pension benefits is a life annuity if the member has no spouse as of the date payments begin.
• Automatic form for married participants	50% joint and survivor annuity
• Life annuity	Equal to the largest annuity determined by converting each of the following to immediate annuities: • Cash Balance Account • Cash Balance Whipsaw Benefit • benefit formula in effect prior to 2015 including continued changes in adjustment factors. The cash balance account is converted using 5% interest and 2013 Code Section 417(e) mortality. The other two lump sums are converted using the PPA lump sum interest and mortality rates applicable for the year of commencement.
• Optional forms	Optional forms of payment include: • Single life annuity • Joint & survivor annuity (100%, 75%, 50%) • Lump sum payment • 5 year certain & life annuity (former Copper & Utah participants only)

Schedule SB, Part V — Summary of Plan Provisions

	• 10 year certain & life annuity (former Copper participants only) • 15 year certain & life annuity (former Copper participants only) • Level income option (for the benefit earned prior to July 1, 2002 for former Strategic Mining Corporation participants only) The lump sum can be deferred until January of the year following the year of termination. If payment is deferred, interest is credited at an annual rate of 5.5%. Mandatory lump sums are paid if the present value of the plan benefit is less than $5,000.
• Optional form conversion factors	The Plan age-65 accrued benefit is calculated by converting the plan-defined lump sum benefit to a single life annuity using 417(e) actuarial equivalence; the maximum interest rate for any of the 3 segment rates is 6%. The 50% joint and survivor annuity is equal to 95% of the single life annuity.
Miscellaneous	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2019, the limit is $225,000.

Benefits included or excluded

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

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

Schedule SB, Part V — Summary of Plan Provisions

Plan provision changes since prior valuation

Maximum benefit amounts under IRS rules were updated from 2018 to 2019.

BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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
*	MFO PIMCO FDS	MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL CUSIP : 722005873	$ 43,340,557	$ 39,277,680
*	MFO PIMCO FDS	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP : 72201P878	17,597,349	18,594,360
	US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL : BZ56WR8	12,282,274	12,289,594
	US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL : BK9DLC8	10,380,278	10,147,407
*	MFO PIMCO FDS	MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP : 72200Q109	7,715,490	7,809,169
*	NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP : 195998AC3	4,514,462	4,514,462
	US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL : BFZLQN7	4,066,005	3,952,985
	US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL : 2913151	3,362,043	3,350,156
	FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY CUSIP : 01F022626	2,663,086	2,668,167
	FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY CUSIP : 01F030629	2,532,651	2,533,175
	US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL : BD59D47	2,247,916	2,208,319
	FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY CUSIP : 01F032625	2,051,250	2,056,446
	US TREAS	UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029 SEDOL : BKVKB83	1,876,941	1,876,779
	WESTERN GAS PARTNERS	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG SEDOL : B8HN8P8	1,487,910	1,537,595
	WELLS FARGO	WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL : BYQ74R7	1,496,535	1,537,355
	APPLE INC	APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7	1,199,019	1,505,703
	SHELL INTERNATIONAL	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL : BXQ9DY6	1,193,476	1,432,582
*	MFO PIMCO FDS	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP : 722005840	1,290,385	1,282,783
	AT&T INC	AT&T INC 4.75% DUE 05-15-2046 SEDOL : BX2H2X6	1,046,262	1,188,330
	VMWARE INC	VMWARE INC 3.9% 08-21-2027 SEDOL : BDT5HN8	1,105,550	1,151,506
	US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL : BPYD753	977,858	1,140,039
	US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL : BF92XY6	931,290	1,128,873
	MIDAMERICAN ENERGY CO	MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL : BZ4C9B0	898,758	1,045,143
	WOODSIDE FIN LTD	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP : 980236AP8	899,379	931,127
	CHGO ILL WTR	CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 SEDOL : BFWDN57	750,000	925,410
	CHARTER	CHARTER 4.908% DUE 07-23-2025 SEDOL : BZ06JV6	800,000	880,942
	JPMORGAN CHASE	JPMORGAN CHASE & 6.1% DUE 10-29-2049 SEDOL : BQXTX51	800,000	873,040
	PEPSICO INC	PEPSICO INC 4.45% DUE 04-14-2046 SEDOL : BZ30BC0	716,313	859,977

* Represents a party-in-interest

BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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
	HSBC JLDGS PLC	HSBC HLDGS PLC 6% 12-31-2049 CUSIP : 404280BL2	800,000	852,000
	AMERN TOWER CORP	AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL : BDGNML8	792,032	831,808
	BUNGE LTD	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL : BD8Q7B0	797,888	817,837
	GEN MTRS FINL CO	GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL : BYZ5MV2	770,955	814,700
	B A T CAP CORP	B A T CAP CORP 4.54% 08-15-2047 CUSIP : 05526DBF1	800,000	804,578
	GOLDMAN SACHS	BOC AVIATION PTE 2.75% DUE 09-18-2022 CUSIP : 09681LAD2	795,672	802,807
	US TREAS	NON-INTEREST BEARING CASH - USD	793,052	793,052
	XYLEM INC	XYLEM INC 3.25% DUE 11-01-2026 SEDOL : BYQ3L30	748,455	776,560
	UBS GROUP FUNDING	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP : 90351DAB3	698,133	761,633
	DIAMOND	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023 SEDOL : BD96MG9	699,699	759,318
	TEACHERS INS	TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054 SEDOL : BQVC9Q5	698,712	730,427
	QVC INC	QVC INC 5.45% DUE 08-15-2034 SEDOL : BXRTNR8	722,842	720,062
	GOODMAN US FIN	PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL : BD35F63	697,417	718,813
	US TREAS	UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL : BYQQTF7	559,065	708,573
	BACARDI LTD	PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP : 067316AG4	597,828	678,071
	US TREAS	UNITED STATES T-BOND 2.875% 05-15-2049 SEDOL : BK1WFY3	680,003	667,538
	ORACLE CORP	ORACLE CORP 3.9% DUE 05-15-2035 SEDOL : BWTM367	571,119	641,338
	US TREAS	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL : BYQ76J3	491,784	635,068
	BARRICK PD	BARRICK PD 5.95% DUE 10-15-2039 SEDOL : BG48MX8	505,135	634,314
	US TREAS	UNITED STATES TREAS NTS 2.875% 08-15-2028 SEDOL : BFZLQP9	589,848	625,539
	ORANGE NT	ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL : B2PPTQ2	544,420	619,613
	BROADCOM CORP	BROADCOM CORP / 3.5% 01-15-2028 SEDOL : BFX1781	599,730	603,772
	INTEL CORP	INTEL CORP 4.1% DUE 05-11-2047 SEDOL : BF3W9R7	497,095	581,039
	ANHEUSER BUSCH	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL : BJMZ1V3	524,170	567,125
	US TREAS	TSY INFL IX N/B 0.375% 07-15-2027 SEDOL : BYZ6DQ7	534,720	556,931
	ORACLE CORP	ORACLE CORP 3.85% DUE 07-15-2036 SEDOL : BY7RCZ0	499,925	548,233
	SAUDI ARABIA	SAUDI ARABIA 4% SNR MTN 17/04/2025 USD SEDOL : BFXS0K5	495,365	539,947
	REALTY INCOME CORP	REALTY INCOME CORP 3.875% DUE 04-15-2025 SEDOL : BDZ7GV9	490,975	539,261

* Represents a party-in-interest

BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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
	CENOVUS ENERGY INC	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027 SEDOL : BFNL6L7	499,915	529,734
	ENERGY TRANSFER	ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL : BWBXR55	499,050	525,245
	COOPERATIEVE	COOPERATIEVE 3.75% DUE 07-21-2026 CUSIP : 21684AAF3	497,730	520,993
	US TREAS	INTEREST BEARING CASH - USD	519,344	519,344
	DEUTSCHE BANK	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 SEDOL : BFWFZJ1	499,346	514,261
	US TREAS	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL : BYPG9T2	469,683	514,043
	MOODYS CORP	MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30	406,652	507,373
	COMCAST CORP	COMCAST CORP 4.7% 10-15-2048 SEDOL : BGV15K8	399,672	493,906
	EDF S A	EDF S A 5.25% DUE 10-13-2055 SEDOL : BYXVW45	392,392	478,375
	DUKE ENERGY CORP	DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL : BDB6BJ3	398,656	474,389
	UNITED TECHNOLOGIES CORP	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL : BYVN9N1	397,648	473,347
	ASTRAZENECA PLC	ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL : BYQNQH9	394,408	466,485
	VODAFONE GROUP	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL : BJQ2JX8	393,004	463,880
	PFIZER INC	PFIZER INC 4.1% 09-15-2038 SEDOL : BFY0KD3	399,236	457,415
	CONS EDISON CO	CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL : BSQC9Q4	374,044	455,715
	TEACHERS INS	TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL : BF19248	398,720	454,977
	KIMBERLY CLARK	KIMBERLY CLARK 3.9% DUE 05-04-2047 SEDOL : BF2YLV2	397,128	448,726
	ALTRIA GROUP	ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL : BFZ57Y7	398,868	445,866
	ROYAL BK	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL : BD398X3	399,276	444,465
	US BANCORP	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP : 902973AZ9	400,000	441,500
	SANDS CHINA TD	SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP : 80007RAF2	399,652	438,936
	ENEL FIN INTL	PVTPL ENEL FIN INTL N V 4.625 09-14-2025 CUSIP : 29278GAJ7	436,390	436,515
	UBS GROUP FDG	UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP : 90351DAF4	399,116	435,033
	CIGNA CORP	CIGNA CORP NEW CORP 4.125% 11-15-2025 SEDOL : BKPHS01	399,668	434,097
	SINOPEC GROUP	SINOPEC GROUP OVERSEAS DEV LTD 4.0% DUE 09-13-2017 BEO CUSIP : G8201NAJ1	400,000	432,661
	GULFSTREAM NAT	PVTPL GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO SEDOL : BYTX319	399,848	432,605
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO SEDOL : BD7F8X7	400,000	431,354
	SPIRIT RLTY L P	SPIRIT RLTY L P 4.45% DUE 09-15-2026 SEDOL : BD2BVL9	397,512	429,905

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BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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
	AMERN INTL GROUP	AMERN INTL GROUP 3.9% DUE 04-01-2026 SEDOL : BDFXRB4	421,912	429,659
	FORTUNE BRANDS	FORTUNE BRANDS 4% DUE 06-15-2025 SEDOL : BZ0C8W8	397,428	428,705
	FIRSTENERGY CORP	FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL : BDC3P91	398,668	427,870
	CAMPBELL SOUP CO	CAMPBELL SOUP CO 3.95% DUE 03-15-2025 SEDOL : BFXCMW3	398,984	426,196
	BOEING	BOEING CO 3.75% DUE 02-01-2050 SEDOL : BJGV2H0	396,620	425,407
	TRANS-ALLEGHENY	PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL : BTF3103	399,696	424,493
	BANK AMER CORP	BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL : BJK2785	400,000	423,120
	TRUST 1401	PVTPL TRUST 1401 4.869% 01-15-2030 CUSIP : 898339AA4	399,988	421,104
	PRUDENTIAL FINL INC	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL : BKVJXR3	397,272	421,054
	UNITEDHEALTH GROUP	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL : BHKDKY1	396,064	420,076
	AUTODESK INC	AUTODESK INC 3.5% DUE 06-15-2027 SEDOL : BF4SNS3	397,488	419,389
	JPMORGAN CHASE	JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL : BK6YKL6	400,000	416,000
	CHARTER COMMUNICATIONS	PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL : BD3JBT0	396,664	414,925
	AP MOLLER MAERSK	PVTPL AP MOLLER MAERSK AS NT 144A 3.875%DUE 09-28-2025/09-28-2015 BEO CUSIP : 00203QAD9	395,976	414,786
*	MFO PIMCO FDS	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613	410,646	410,643
	ROYAL BK	ROYAL BK SCOTLAND GROUP PLC 3.498% 05-15-2023 SEDOL : BDZYC67	400,000	409,784
	LOWES COS INC	LOWES COS INC 3.7% DUE 04-15-2046 SEDOL : BD0SCD1	397,776	408,046
	AETNA INC	AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL : BDF0M43	398,728	406,888
	OCCIDENTAL PETE CORP	OCCIDENTAL PETE CORP NT FLTG RATE DUE 08-13-2021/08-08-2019 REG SEDOL : BJ9NC62	400,000	402,124
	LOCKHEED MARTIN CORP	LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL : BF38WR6	295,045	396,607
	NEW RESIDENTIAL	PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP : 64830NAA9	392,067	392,233
	PETROLEOS MEXICANOS	PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP : 71654QCL4	432,332	379,245
	DISNEY WALT CO	DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL : BJJJTB4	387,100	377,609
	HOME DEPOT	HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL : BHQFF46	294,906	370,599
	CHEVY CHASE FDG	PVTPL CMO CHEVY CHASE FDG LLC SER 2004-4 CL A-1 FLTG 10-25-2035 SEDOL : B592R33	356,701	362,381
	CARLYLE FIN LLC	PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL : BG31GK3	299,742	357,038
	BRISTOL MYERS	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049 SEDOL : BK62TP7	297,474	356,183
	CVS HEALTH CORP	CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL : BF4JK96	294,042	341,061

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BHP USA Retirement Income Plan
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December 31, 2019

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
	BANK AMER CORP	BANK AMER CORP 3.419% 12-20-2028 SEDOL : BF50RK8	310,348	337,096
	ANHEUSER BUSCH	ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL : BDZ7GD1	295,665	337,015
	NORTHROP GRUMMAN	NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1	299,532	335,128
	SOUTHERN CO	SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL : BYT1540	298,446	332,720
	UNION PAC CORP	UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL : BYQGY41	298,599	326,570
	TENCENT HLDGS LTD	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP : 88032WAN6	299,901	323,987
	REALTY INCOME CORP	REALTY INCOME CORP 3.65% 01-15-2028 SEDOL : BYVHXJ7	299,334	322,785
	SANTANDER UK GROUP	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP : 80281LAA3	299,784	321,973
	GOLDMAN SACHS	GOLDMAN SACHS 3.691% DUE 06-05-2028 SEDOL : BF6Q761	300,000	319,195
	ING GROEP	ING GROEP N V 5.75% 12-31-2049 CUSIP : 456837AR4	300,000	315,900
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6	316,947	315,856
	HUMANA INC	HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL : BK59KT0	301,251	314,394
	MOODYS CORP	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL : BFXQN99	298,779	313,559
	ASTRAZENECA PLC	ASTRAZENECA PLC 3.125% DUE 06-12-2027 SEDOL : BF4SNF0	298,470	312,928
	KRAFT HEINZ	PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039 SEDOL : BK90KM2	296,448	312,780
	ALIBABA GROUP HLDG	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027 SEDOL : BF5BK79	298,188	312,574
	ABBVIE INC	ABBVIE INC 3.2% DUE 05-14-2026 SEDOL : BYP8MS8	298,854	310,887
	MPLX LP	MPLX LP 4% 03-15-2028 SEDOL : BYZGJW5	298,653	310,732
	SYNCHRONY FINL	SYNCHRONY FINL 2.85% DUE 07-25-2022 SEDOL : BJBL220	299,811	303,707
	COMWLTH BANK	COMWLTH BK 3.61% DUE 09-12-2034 CUSIP : 202712BK0	300,000	301,739
	AEP TEX INC	AEP TEX INC 3.45% DUE 01-15-2050 SEDOL : BKBFWN0	298,596	300,287
	CREDIT SUISSE	CCP RECEIVABLE FROM CSFB NEW YORK SEDOL : 9D79JUU	292,000	292,000
	HALLIBURTON CO	HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL : B63S808	268,066	288,790
	CREDIT SUISSE	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES SEDOL : 9B88NAU	276,000	276,000
	HOME DEPOT	HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL : BYQF318	219,123	265,331
	NORTHERN TRUST	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS SEDOL : 9A3XW7U	253,000	253,000
	VA ELEC & PWR CO	VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL : BGL9BH1	198,870	245,233
	QUALCOMM INC	QUALCOMM INC 4.8% DUE 05-20-2045 SEDOL : BXS2XQ5	196,532	245,057

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BHP USA Retirement Income Plan
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	AMERN INTL GROUP	AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL : BFXCMM3	198,826	241,164
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL : 2632917	218,014	241,016
	APPLE INC	APPLE INC 4.25% DUE 02-09-2047 SEDOL : BDVPX83	209,094	239,474
	ELECTRICITE DE FRANCE	PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP : 268317AT1	207,704	238,577
	ANHEUSER BUSCH	ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL : BDCMR69	228,263	236,745
	EDF S A	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP : 268317AL8	237,522	236,256
	TAKEDA	TAKEDA FIXED 5% DUE 11-26-2028 CUSIP : 874060AW6	199,160	233,018
	DEUTSCHE TELEKOM	DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP : 25156PBC6	198,698	229,063
	FISERV INC	FISERV INC 4.4% DUE 07-01-2049 SEDOL : BGBN0F4	198,776	227,057
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.88% / R 3MLIBOR European 317U156U8 09/20/2021 SEDOL : 9JZ9DSU	151,340	225,409
	BANK AMER CORP	BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3	200,000	221,760
	ANTHEM INC	ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2	185,100	220,824
	WESTINGHOUSE AIR BRAKE	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL : BGKCBF9	199,778	220,012
	ONEOK INC	ONEOK INC NEW 4.35% 03-15-2029 SEDOL : BJ2XVC8	199,374	216,637
	AVOLON HLDGS	PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL : BF5K601	213,326	215,576
	FEDERAL HOME LN	FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL : BK4PG02	212,500	214,543
	PLAINS ALL AMERN	PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL : BDBGH39	199,432	213,136
	GNMA	GNMA POOL #MA5264 4% 06-20-2048 BEO SEDOL : BG0RVH6	212,630	212,840
	ENEL FIN INTL N V	ENEL FIN INTL N V 4.25% DUE 09-14-2023 CUSIP : 29278GAH1	199,848	211,777
	BECTON DICKINSON	BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL : BF2MPF8	200,000	208,308
	SHIRE ACQUISITIONS	SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL : BD1XH85	199,762	206,119
	MYLAN INC	MYLAN INC FORMERLY 3.125% DUE 01-15-2023 SEDOL : B8KJ7Y5	194,808	202,953
	OCCIDENTAL PETE CORP	OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044 SEDOL : BJCRNP7	201,424	202,060
	IMPERIAL BRANDS	PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP : 45262BAB9	198,186	201,169
	BLACKSTONE HLDGS	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO SEDOL : BKLMT74	197,944	197,235
	TOWD PT	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL : BKDRF13	196,980	196,211
	DEERE & CO	DEERE & CO 2.875% DUE 09-07-2049 SEDOL : BKLMSK0	199,920	190,286
	INTL BUSINESS	INTL BUSINESS 4.7% DUE 02-19-2046 SEDOL : BYN2GX5	148,854	181,159

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	TEVA	TEVA 3.15% DUE 10-01-2026 SEDOL : BD3GT31	199,468	166,500
	CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE SEDOL : 9AYQMMU	166,000	166,000
	TRANSCANADA	TRANSCANADA 7.25% DUE 08-15-2038 SEDOL : B3CHMW5	119,191	144,596
	AT&T INC	AT&T INC 4.125% DUE 02-17-2026 SEDOL : BYMLXJ8	125,224	135,492
	VERIZON	VERIZON 4.672% DUE 03-15-2055 SEDOL : BYM0W21	90,749	127,265
	CREDIT SUISSE	CME_IRS CSFBUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6 SEDOL : 9HYFNHU	-	126,122
	HEWLETT PACKARD CO	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL : BDCT8F6	99,932	120,413
	ENERGY TRANSFER	ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL : BG48VD1	115,607	118,881
	WRKCO INC	WRKCO INC CORP BOND 4.9% 03-15-2029 SEDOL : BJHN0K4	99,951	113,819
	CREDIT SUISSE	CME_IRS CSFBUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2 SEDOL : 9J14HYU	-	112,289
	HEWLETT PACKARD CO	HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL : B6YB851	113,650	110,880
	CENOVUS ENERGY INC	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037 SEDOL : BFNWDQ4	99,063	110,839
	ABBVIE INC	ABBVIE INC 4.25% DUE 11-14-2028 SEDOL : BF2M1Y9	99,145	110,609
	LAZARD GROUP	LAZARD GROUP LLC 4.375% 03-11-202 SEDOL : BJ1G5H1	99,241	108,994
	US TREAS	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029 SEDOL : BJB9TW3	103,523	108,224
	LOWES COS INC	LOWES COS INC 4.05% DUE 05-03-2047 SEDOL : BYWC120	101,302	108,034
	DUKE ENERGY CORP	DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL : BF46ZJ2	91,518	105,932
	ZIMMER BIOMET	ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL : BWC4ZB9	99,765	105,461
	OLD REP INTL CORP	OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL : BD606N9	98,232	105,412
	CENTENE CORP	PVTPL CENTENE CORP DEL 4.625% DUE 12-15-2029 SEDOL : BJYKF69	100,000	105,135
	SEMPRA ENERGY	SEMPRA ENERGY 4% DUE 02-01-2048 SEDOL : BFWJFR1	99,393	105,111
	BSTN PPTYS LTD	BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL : BK6WVQ2	99,815	104,494
	SMUCKER J M CO	SMUCKER J M CO 3.375% DUE 12-15-2027 SEDOL : BF1Q658	99,966	104,296
	MPLX LP	NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL : BJXCM10	99,508	104,220
	DISCOVERY	DISCOVERY FIXED 3.45% DUE 03-15-2025 CUSIP : 25470DAK5	99,915	103,885
	OCCIDENTAL PETE CORP	OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049 SEDOL : BKKGQH6	100,464	103,256
	HOSPITALITY	HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026 CUSIP : 44106MBA9	99,844	102,588
	PERKINELMER INC	PERKINELMER INC 3.3% 09-15-2029 SEDOL : BKVJXL7	99,670	102,151

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	MCDONALDS CORP	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL : BK0WS12	98,075	101,722
	UNION PAC CORP	UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL : BYWJVB0	101,322	101,503
	WALGREENS	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 CUSIP : 931427AC2	96,201	101,338
	BROADCOM INC	PVTPL BROADCOM INC FIXED 3.125% DUE 04-15-2021 SEDOL : BGQ0M09	99,882	101,214
	BANK AMER CORP	BANK AMER CORP SR NT FLTG VAR RT DUE 07-23-2024/07-23-2023 SEDOL : BFNNW93	98,076	101,019
	HARLEY DAVIDSON	HARLEY DAVIDSON FLTG RT 2.52038% DUE 03-02-2021 SEDOL : BHPC4S5	100,000	100,582
	CAMERON LGN LLC	PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL : BKPK071	100,000	100,234
	BRIXMOR OPER PARTNERSHIP LP	BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022 SEDOL : BKBY248	100,000	99,939
	MILL CITY	PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 CUSIP : 59981TAC9	97,436	97,299
	TOWD PT	PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP : 89177XAA5	95,334	95,121
	EQM MIDSTREAM	EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL : BZ1C601	99,191	94,324
	FNMA	FNMA POOL #FM1107 4% 06-01-2049 BEO CUSIP : 3140X4GR1	89,364	89,915
	FNMA	FNMA POOL #BM2003 4% 10-01-2047 BEO CUSIP : 3140J6GM3	71,533	72,428
	QUEST DIAGNOSTICS	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL : BWB63F6	49,959	55,813
	CREDIT SUISSE	CME_IRS CSFBUS33 12/18/2021 USD P 1.5% / R 3MLIBOR SWU00VVP0 SEDOL : 9JYJN7U	19,890	50,384
	FEDEX CORP	FEDEX CORP 4.4% DUE 01-15-2047 SEDOL : BYYPSG0	51,861	50,231
	FEDEX CORP	FEDEX CORP 4.1% DUE 02-01-2045 SEDOL : BV9HFG9	49,716	48,529
	US TREAS	TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027 SEDOL : BDFFCW6	42,209	45,423
	CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE SEDOL : 999991BB7	36,204	36,204
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2021 SWPC0F301 SEDOL : 9F2UT8U	-	31,224
	PETROBRAS GLOBAL	PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL : BKX5BP3	23,244	30,325
	CREDIT SUISSE	CME_IRS CSFBUS33 03/20/2050 USD P 2% / R 3MLIBOR SWU00XLU6 SEDOL : 9JZTVZU	-	30,217
	CREDIT SUISSE	CME_IRS CSFBUS33 09/26/2023 USD P 3MLIBOR / R 3% SWU00QZD4 SEDOL : 9HXAK0U	-	27,344
	VERIZON	VERIZON 5.012% DUE 04-15-2049 SEDOL : BDFLJP6	16,581	26,924
	CREDIT SUISSE	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9 SEDOL : 9E7AGUU	-	23,853
	CREDIT SUISSE	CME_IRS CSFBUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWU00RA64 SEDOL : 9HYJY5U	-	22,588
	CREDIT SUISSE	CME_IRS CSFBUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWU00QZC6 SEDOL : 9HXAK4U	-	21,253
	CREDIT SUISSE	CME_IRS CSFBUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWU00R4Q7 SEDOL : 9HXW28U	-	20,670

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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	CREDIT SUISSE	CME_IRS CSFBUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWU00R3G0 SEDOL : 9HXSYAU	-	20,500
	CREDIT SUISSE	CME_IRS CSFBUS33 10/02/2023 USD P 3MLIBOR / R 3% SWU00R1B3 SEDOL : 9HXKUKU	-	19,783
	AT&T INC	AT&T INC 5.35% DUE 09-01-2040 SEDOL : B4WPQV3	15,975	18,105
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 12-20-2022 SWPC0GA27 SEDOL : 9FZTNUU	16,310	17,755
	BARCLAYS	CCP DUE TO/FROM BARCLAYS CUSIP: 999991BB7	17,690	17,690
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON CITIGROUP INC 12-20-2020 SWPC0FIV7 SEDOL : 9F5ASZU	40,194	16,790
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 06-20-2022 SWPC0FAP8 SEDOL : 9F45GLU	6,486	11,711
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 09-20-2020 SWPC0FIZ8 SEDOL : 9F57CKU	27,388	10,745
	CREDIT SUISSE	CME_IRS CSFBUS33 01/06/2030 USD P 1.625% / R 3MLIBOR SWU00VKI8 SEDOL : 9JXVK6U	-	10,478
	JP MORGAN CHASE BANK	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL : 9A32HHU	10,000	10,000
	MORGAN STANLEY	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS SEDOL : 9A32HKU	10,000	10,000
	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98 SEDOL : 9F8EQ4U	-	9,641
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2021 SWPC0DU30 SEDOL : 9EYGFQU	3,941	8,707
	MORGAN STANLEY	CCP DUE TO/FROM MORGAN STANLEY CUSIP: 999991BB7	8,700	8,700
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL : 9HZ4P0U	-	8,186
	BNPAFRPP	CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022 SEDOL : 9G1BXHU	-	8,174
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROT ON BERKSHIRE HATHAWAY I 12-20-2022 SWPC0GCR0 SEDOL : 9G2BWVU	6,833	7,277
	BARCLAYS	CDS BARCGB5G 12/20/2024 SELL CNOOC FINANCE 2003 LTD SWPC0IP68 SEDOL : 9JZLB2U	5,292	6,853
	CREDIT SUISSE	CME_IRS CSFBUS33 02/12/2045 USD P 2% / R 3MLIBOR SWU00XPH1 SEDOL : 9JZVEJU	-	6,334
	CREDIT SUISSE	CME_IRS CSFBUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SWU00R5W3 SEDOL : 9HY2KDU	-	5,291
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3 SEDOL : 9EXALEU	-	5,182
	SAUDI ARABIA (KINGDO	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL : 9F5KEQU	1,963	4,820
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.35% European 317U370U8 04/23/2020 SEDOL : 9JZMBBU	26,618	4,398
	GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS CUSIP: 999991BB7	4,275	4,275
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 06-20-2022 SWPC0FJ87 SEDOL : 9F5FW0U	2,522	3,512
	GOLDMAN SACHS	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2020 SWPC09OI3 SEDOL : 9E2KKWU	244	3,324
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON VIACOMINC 03-20-2021 SWPC0EB88 SEDOL : 9EYQFTU	4,662	3,275
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON GOLDMAN SACHS GROUP 12-20-2020 SWPC0FJ04 SEDOL : 9F5FV9U	6,622	3,275

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	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON MORGANSTANLEY 12-20-2020 SWPC0FJI5 SEDOL : 9F52XWU	6,390	3,257
	CREDIT SUISSE	ICE_CDS CSFBUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL : 9J7GQNU	317	3,093
	SAUDI ARABIA (KINGDO	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL : 9F5PN9U	1,051	2,892
	CITIGROUP	CCP DUE FROM CITIGROUP CUSIP: 999991BB7	2,577	2,577
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2024 SELL PRUDENTIAL FINANCIAL I SWPC0INT0 SEDOL : 9JZELCU	1,594	2,304
	UNITED MEXICAN STATES	CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL : 9JYLYLU	-	2,113
	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CR93 SEDOL : 9E4MU5U	-	2,031
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CRX0 SEDOL : 9E4QVKU	-	2,031
	BANK AMER CORP	CDS BOFAUS6NGFX SELL PROTECTION ON ITALYREP 06-20-2021 SWPC0CRI3 SEDOL : 9E4PXBU	-	2,031
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.25% European 317U281U6 04/15/2020 SEDOL : 9JZGESU	29,067	2,003
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1 SEDOL : 9J45CNU	-	1,918
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL : 9GZ9Z1U	-	1,743
	MRMD	CDS MRMDUS33 SELL PROT ON 12-20-2021SWPC0DZF8 SEDOL : 9EZA63U	-	1,481
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL : 9JYUE7U	-	1,056
	NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.3% European 317U055U0 04/15/2020 SEDOL : 9JZ2Z1U	14,767	1,055
	CREDIT SUISSE	CDS ICE_CSFBUS SELL PROTECTION ON METLIFE INC 03-20-2020 SWPC0E882 SEDOL : 9EYQLTU	4,119	731
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL : 9JYP26U	-	706
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. SWPC0HMY2 SEDOL : 9HZXR2U	-	668
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.3% European 317U046U2 03/26/2020 SEDOL : 9JZ1F4U	14,017	520
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2024 SELL EXELON GENERATION CO L SWPC0IV12 SEDOL : 9K1F33U	484	453
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.185% European 317U071U0 04/09/2020 SEDOL : 9JZ372U	15,252	369
	CITI BANK	PUT SWPTN USD CITIUS33 6M 3.46%/3MLIBOR European 317U435N7 05-29-2020 SEDOL : 9F77FZU	91,200	321
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.438% European 317U662U5 01/03/2020 SEDOL : 9K17RWU	(800)	-
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.34% European 317U667U0 01/03/2020 SEDOL : 9K17PDU	(580)	-
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.5% European 317U655U4 01/02/2020 SEDOL : 9K16E1U	(500)	-
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL : 9GZ9Z1L	(172)	-
	BARCLAYS	CDS BARCGB33 06-20-2021 SWPC0CR93 SEDOL : 9E4MU5L	(1,674)	-
	BARCLAYS	CDS BARCGB33 06-20-2022 SWPC0FY98 SEDOL : 9F8EQ4L	(2,667)	-

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	BNPAFRPP	CDS BNPAFRPP 06-20-2021 SWPC0CRX0 SEDOL : 9E4QVKL	(1,274)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2021 SWPC0DYR3 SEDOL : 9EXALEL	(3,127)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2021 SWPC0F301 SEDOL : 9F2UT8L	(573)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2022 SWPC0GAS0 SEDOL : 9G1BXHL	(229)	-
	BANK AMER CORP	CDS BOFAUS6NGFX 06-20-2021 SWPC0CRI3 SEDOL : 9E4PXBL	(1,858)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1 SEDOL : 9J45CNL	(1,417)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL : 9JYUE7L	(816)	-
	MRMD	CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL : 9EZA63L	(4,754)	-
	UNITED MEXICAN STATES	CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL : 9JYLYLL	(574)	-
	CREDIT SUISSE	CME_IRS CSFBUS33 01/06/2030 USD P 1.625% / R 3MLIBOR SWU00VKI8 SEDOL : 9JXVK6L	(329)	-
	CREDIT SUISSE	CME_IRS CSFBUS33 02/12/2045 USD P 2% / R 3MLIBOR SWU00XPH1 SEDOL : 9JZVEJL	(5,505)	-
	CREDIT SUISSE	CME_IRS CSFBUS33 03/20/2050 USD P 2% / R 3MLIBOR SWU00XLU6 SEDOL : 9JZTVZL	(22,987)	-
	CREDIT SUISSE	ICE_CDS CSFBUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL : 9J7GQNL	(523)	-
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2020 SELL GENERAL ELECTRIC CO 2. SWPC0HMY2 SEDOL : 9HZXR2L	(1,630)	-
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL : 9HZ4P0L	(16,926)	-
	CREDIT SUISSE	ICE_CDS CSFBUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL : 9JYP26L	(1,430)	-
	CREDIT SUISSE	LCH_IRS LCH_CSFBUS USD P 1.75%/R 3M LIBOR 12/21/2026 SWU00INB9 SEDOL : 9E7AGUL	(112,285)	-
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U704U5 01/06/2020 SEDOL : 9K1826U	(566)	(0)
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.32 317587129 SEDOL : 9J9AXFU	(630)	(0)
	CITIBANK N.A.	CALL SWO_CDX CITIUS33 01/15/2020 CDX.NA.IG.33 3175JD215 SEDOL : 9JYS71U	(350)	(1)
	CITIBANK N.A.	CALL SWO_CDX CITIUS33 01/15/2020 CDX.NA.IG.33 3175SF830 SEDOL : 9JZ5GCU	(190)	(1)
	CITIBANK N.A.	CALL SWO_CDX CITIUS33 01/15/2020 CDX.NA.IG.33 3175SF830 SEDOL : 9JZAMBU	(320)	(2)
	CHASE BANK	BND P OP CHASUS33 97.15 07 JAN 2020 317573LF8 US01F0226187	(1,688)	(2)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.51% European 317U711U6 01/06/2020 SEDOL : 9K19D1U	(520)	(2)
	CHASE BANK	BND P OP CHASUS33 97.18 07 JAN 2020 317587HP1 US01F0226187	(1,973)	(3)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/15/2020 CDX.NA.IG.33 3175FL906 SEDOL : 9JZ3R3U	(394)	(4)
	CITIBANK N.A.	CALL SWO_CDX CITIUS33 01/15/2020 CDX.NA.IG.33 3175JD553 SEDOL : 9JZ3Y3U	(394)	(4)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U725U0 01/09/2020 SEDOL : 9K1AVUU	(530)	(4)

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	CREDIT SUISSE INTERNATIONAL	CALL SWO_CDX CSFPGB2L 01/15/2020 CDX.NA.IG.33 3175SF780 SEDOL : 9JZ7PAU	(444)	(5)
	CBOT	FUT CALL FEB 20 T-NOTE OPTION 1325 CUSIP : 999999OA8	(1,118)	(6)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.485% European 317U745U6 01/10/2020 SEDOL : 9K1BEJU	(590)	(9)
	BNPAFRPP	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.36% European 317U552U8 01/21/2020 SEDOL : 9JZWVPU	(510)	(12)
	BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.465% European 317U764U2 01/13/2020 SEDOL : 9K1BU5U	(580)	(15)
	CITIGROUP	BND P OP SBNYUS33 99.26 05 FEB 2020 317562HY5 US01F0306294	(223)	(44)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.54% European 317U773U1 01/13/2020 SEDOL : 9K1CU4U	(360)	(45)
	CBOT	FUT CALL FEB 20 T-NOTE OPTION 1315 CUSIP : 999999OA8	(756)	(47)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 02/19/2020 CDX.NA.IG.33 3175JD934 SEDOL : 9K11YRU	(220)	(50)
	CREDIT SUISSE INTERNATIONAL	CALL SWO_CDX CSFPGB2L 01/15/2020 CDX.NA.IG.33 3175JE676 SEDOL : 9K11WRU	(675)	(50)
	CBOT	FUT CALL FEB 20 T-NOTE OPTION 1310 CUSIP : 999999OA8	(498)	(63)
	BANK AMER CORP	CALL SWO_CDX BOFAUS6S 02/19/2020 CDX.NA.IG.33 3175DL007 SEDOL : 9K17XYU	(280)	(65)
	CBOT	FUT PUT FEB 20 T-NOTE OPTION 1265 CUSIP : 999999OA8	(498)	(94)
	BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.7% European 317U790U0 01/16/2020 SEDOL : 9K1EVFU	(500)	(106)
	CITIBANK N.A.	CALL SWO_CDX CITIUS33 02/19/2020 CDX.NA.IG.33 3175JE916 SEDOL : 9K16J7U	(500)	(134)
	CHASE BANK	BND P OP CHASUS33 99.15 07 JAN 2020 31750FO24 US01F0226187	(1,500)	(170)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.75% / R 3MLIBOR European 317U654U5 01/02/2020 SEDOL : 9K16ZGU	(500)	(197)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR European 317U772U2 01/13/2020 SEDOL : 9K1CS0U	(450)	(204)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U710U7 01/06/2020 SEDOL : 9K19K3U	(572)	(242)
	CBOT	FUT PUT FEB 20 T-NOTE OPTION 1270 CUSIP : 999999OA8	(699)	(281)
	CITI BANK	PUT SWPTN USD CITIUS33 6M 3.44%/3MLIBOR European 317U434N8 05-29-2020 SEDOL : 9F77FTU	(94,345)	(289)
	CHASE BANK	CDS CHASUS33 06-20-2022 SWPC0FFW8 SEDOL : 9F5PH1L	(5,055)	(339)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.785% / R 3MLIBOR European 317U744U7 01/10/2020 SEDOL : 9K1BELU	(552)	(360)
	CITIGROUP	BND P OP SBNYUS33 100.22 05 FEB 2020 317526RI4 US01F0306294	(867)	(444)
	CREDIT SUISSE	CME_IRS CSFBUS33 08/13/2029 USD P 1.87% / R 3MLIBOR SWU00VJX7 SEDOL : 9JXVN5L	-	(454)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.74% / R 3MLIBOR European 317U702U7 01/06/2020 SEDOL : 9K1844U	(566)	(521)
	CBOT	FUT PUT MAR 20 T-NOTE OPTION 1260 CUSIP : 999999OA8	(773)	(547)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.75% / R 3MLIBOR European 317U724U1 01/09/2020 SEDOL : 9K1AXNU	(680)	(566)

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	BANK AMERI	PUT SWO USD BOFAUS6S P 1.95% / R 3MLIBOR European 317U789U3 01/16/2020 SEDOL : 9K1EXVU	(460)	(601)
	BNPAFRPP	PUT SWO_CDX BNPAFRPP 02/19/2020 CDX.NA.IG.33 3175FC633 SEDOL : 9K11UQU	(200)	(651)
	BANK AMERI	PUT SWO_CDX BOFAUS6S 02/19/2020 CDX.NA.IG.33 3175FC849 SEDOL : 9K17VHU	(180)	(651)
	BNPAFRPP	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U551U9 01/21/2020 SEDOL : 9JZWXGU	(620)	(710)
	BANK AMERI	PUT SWO USD BOFAUS6S P 1.745% / R 3MLIBOR European 317U763U3 01/13/2020 SEDOL : 9K1BY2U	(440)	(755)
	CITI BANK	PUT SWO_CDX CITIUS33 02/19/2020 CDX.NA.IG.33 3175JE908 SEDOL : 9K16U9U	(310)	(814)
	CBOT	FUT CALL MAR 20 T-NOTE OPTION 1305 CUSIP : 999999OA8	(851)	(859)
	MORGAN STANLEY	PUT SWO_CDX MSCSUS33 01/15/2020 CDX.NA.IG.33 3175JE288 SEDOL : 9JZPFRU	(350)	(896)
	CITIGROUP	BND P OP SBNYUS33 100.22 05 FEB 2020 317546EZ8 US01F0306294	(2,023)	(1,012)
	MRMD	CDS MRMDUS33 06-20-2022 SWPC0FGR8 SEDOL : 9F5PG0L	(14,765)	(1,017)
	BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.76% European 317U856U1 01/30/2020 SEDOL : 9K1JJ2U	(1,060)	(1,023)
	BANK AMERI	PUT SWO USD BOFAUS6S P 2.03% / R 3MLIBOR European 317U855U2 01/30/2020 SEDOL : 9K1JN2U	(1,070)	(1,024)
	CBOT	FUT PUT FEB 20 T-NOTE OPTION 1275 CUSIP : 999999OA8	(1,118)	(1,125)
	DEUTSCHE	PUT SWO USD DEUTGB2L P 1.692% / R 3MLIBOR European 317U663U4 01/03/2020 SEDOL : 9K17YXU	(656)	(1,128)
	CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 01/15/2020 CDX.NA.IG.33 3175JE692 SEDOL : 9K11P4U	(297)	(1,152)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.148% European 317U072U9 04/09/2020 SEDOL : 9JZ340U	(15,000)	(1,420)
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.189% European 317U045U3 03/26/2020 SEDOL : 9JZ1F5U	(13,920)	(1,465)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/31/2024 USD P 3MLIBOR / R 1.66% SWU00YIC8 SEDOL : 9K1JGKL	-	(1,546)
	CREDIT SUISSE	CME_IRS CSFBUS33 08/20/2029 USD P 1.94% / R 3MLIBOR SWU00VQ43 SEDOL : 9JY3CGL	-	(1,745)
	CREDIT SUISSE	CME_IRS CSFBUS33 08/14/2029 USD P 1.96% / R 3MLIBOR SWU00VLD8 SEDOL : 9JXWUSL	-	(2,119)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.62% / R 3MLIBOR European 317U666U1 01/03/2020 SEDOL : 9K17TMU	(585)	(2,144)
	NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.215% European 317U056U9 04/15/2020 SEDOL : 9JZ2V7U	(15,000)	(2,506)
	CITIGROUP	CCP DUE TO CITIGROUP CUSIP: 999101447	(2,512)	(2,512)
	CREDIT SUISSE	CME_IRS CME_CSFBUS USD P 2.25%/R 3M LIBOR 12/21/2046 SWU00INI4 SEDOL : 9E89RNL	(8,138)	(3,024)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/04/2024 USD P 2.21% / R 3MLIBOR SWU00UBA7 SEDOL : 9J96STL	-	(4,230)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/19/2024 USD P 2.05% / R 3MLIBOR SWU00UNL0 SEDOL : 9J9JU1L	-	(4,268)
	CREDIT SUISSE	CME_IRS CSFBUS33 07/02/2024 USD P 1.88% / R 3MLIBOR SWU00UVE7 SEDOL : 9J9VEFL	-	(4,389)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/20/2024 USD P 2.08% / R 3MLIBOR SWU00UO39 SEDOL : 9J9LD7L	-	(4,654)

* Represents a party-in-interest

BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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	CME_IRS CSFBUS33 07/03/2024 USD P 1.88% / R 3MLIBOR SWU00UW22 SEDOL : 9J9WFBL	-	(5,484)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/28/2024 USD P 1.98% / R 3MLIBOR SWU00UTH3 SEDOL : 9J9THCL	-	(5,525)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/21/2024 USD P 2.06% / R 3MLIBOR SWU00UOS4 SEDOL : 9J9M05L	-	(5,836)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/05/2024 USD P 2.2% / R 3MLIBOR SWU00UC57 SEDOL : 9J97UQL	-	(6,222)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/24/2024 USD P 2.09% / R 3MLIBOR SWU00UQB9 SEDOL : 9J9PNNL	-	(6,353)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/30/2024 USD P 2.22% / R 3MLIBOR SWU00U8F0 SEDOL : 9J92QJL	-	(6,481)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.22% European 317U282U5 04/15/2020 SEDOL : 9JZGEUU	(29,070)	(6,522)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/18/2024 USD P 2.1% / R 3MLIBOR SWU00UN30 SEDOL : 9J9JHML	-	(6,559)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/25/2024 USD P 2.11% / R 3MLIBOR SWU00UR69 SEDOL : 9J9PW3L	-	(6,686)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/31/2024 USD P 2.24% / R 3MLIBOR SWU00U9G7 SEDOL : 9J93E0L	-	(6,728)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/29/2024 USD P 2.24% / R 3MLIBOR SWU00U837 SEDOL : 9J8XVXL	-	(6,756)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/30/2024 USD P 2.25% / R 3MLIBOR SWU00U8E3 SEDOL : 9J92RYL	-	(6,872)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/06/2024 USD P 2.27% / R 3MLIBOR SWU00UDD9 SEDOL : 9J9882L	-	(7,138)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/05/2024 USD P 2.29% / R 3MLIBOR SWU00UC65 SEDOL : 9J97SKL	-	(7,395)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/17/2024 USD P 2.3% / R 3MLIBOR SWU00U241 SEDOL : 9J8LN2L	-	(7,520)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/12/2024 USD P 2.16% / R 3MLIBOR SWU00UIN2 SEDOL : 9J9D95L	-	(7,610)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/11/2024 USD P 2.19% / R 3MLIBOR SWU00UHX1 SEDOL : 9J9CUNL	-	(8,128)
	GOLDMAN SACHS	CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4 SEDOL : 9J6DXKL	(15,766)	(8,318)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/12/2024 USD P 2.21% / R 3MLIBOR SWU00UIM4 SEDOL : 9J9EAPL	-	(8,478)
	MORGAN STANLEY	CCP DUE TO/FROM MORGAN STANLEY CUSIP: 999101447	(8,699)	(8,699)
	CREDIT SUISSE	CME_IRS CSFBUS33 04/11/2024 USD P 2.41% / R 3MLIBOR SWU00TJ04 SEDOL : 9J7DTZL	-	(8,866)
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.276% European 317U371U7 04/23/2020 SEDOL : 9JZL58U	(26,600)	(9,068)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/15/2024 USD P 2.29% / R 3MLIBOR SWU00U142 SEDOL : 9J8HR7L	-	(9,854)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/28/2024 USD P 2.29% / R 3MLIBOR SWU00U720 SEDOL : 9J8WAFL	-	(9,874)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/22/2024 USD P 2.3% / R 3MLIBOR SWU00U4P2 SEDOL : 9J8RD1L	-	(10,044)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/24/2024 USD P 2.31% / R 3MLIBOR SWU00U696 SEDOL : 9J8UYKL	-	(10,198)
	CREDIT SUISSE	CME_IRS CSFBUS33 03/28/2024 USD P 2.41% / R 3MLIBOR SWU00TAZ6 SEDOL : 9J6WLVL	-	(10,335)
	CREDIT SUISSE	CME_IRS CSFBUS33 05/21/2024 USD P 2.32% / R 3MLIBOR SWU00U4C1 SEDOL : 9J8QJKL	-	(10,391)

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BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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	CME_IRS CSFBUS33 05/20/2024 USD P 2.33% / R 3MLIBOR SWU00U3U2 SEDOL : 9J8NXZL	-	(10,560)
	CREDIT SUISSE	CME_IRS CSFBUS33 04/15/2024 USD P 2.425% / R 3MLIBOR SWU00TKB8 SEDOL : 9J7GSCL	-	(12,069)
	CREDIT SUISSE	CME_IRS CSFBUS33 04/02/2024 USD P 2.48% / R 3MLIBOR SWU00TEA7 SEDOL : 9J74PGL	-	(12,933)
	CREDIT SUISSE	ICE_CDX CSFBUS33 12/20/2024 SELL CDX.EM.32 SWPC0IJB4 SEDOL : 9JYRL0L	(18,983)	(13,310)
	CREDIT SUISSE	CME_IRS CSFBUS33 04/08/2024 USD P 2.51% / R 3MLIBOR SWU00THR7 SEDOL : 9J79RAL	-	(13,518)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/21/2023 USD P 2.895% / R 3MLIBOR SWU00S0Q9 SEDOL : 9J2QXXL	-	(13,766)
	CREDIT SUISSE	CME_IRS CSFBUS33 03/26/2024 USD P 2.43% / R 3MLIBOR SWU00T9L9 SEDOL : 9J6QSQL	-	(14,174)
	CREDIT SUISSE	CME_IRS CSFBUS33 03/29/2024 USD P 2.44% / R 3MLIBOR SWU00TC01 SEDOL : 9J71GGL	-	(14,301)
	CREDIT SUISSE	CME_IRS CSFBUS33 03/27/2024 USD P 2.45% / R 3MLIBOR SWU00TAA1 SEDOL : 9J6TAZL	-	(14,500)
	CREDIT SUISSE	CME_IRS CSFBUS33 03/25/2024 USD P 2.475% / R 3MLIBOR SWU00T8Y2 SEDOL : 9J6MD9L	-	(14,979)
	CREDIT SUISSE	CME_IRS CSFBUS33 04/10/2024 USD P 2.435% / R 3MLIBOR SWU00TIJ4 SEDOL : 9J7CDML	-	(15,288)
	BARCLAYS	CCP DUE TO/FROM BARCLAYS CUSIP: 999101447	(17,690)	(17,690)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/28/2023 USD P 2.91% / R 3MLIBOR SWU00S3P8 SEDOL : 9J32RTL	-	(18,558)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/27/2023 USD P 2.925% / R 3MLIBOR SWU00S3A1 SEDOL : 9J2XFAL	-	(18,825)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/15/2024 USD P 2.72% / R 3MLIBOR SWU00S9G2 SEDOL : 9J3TWRL	-	(19,106)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/19/2023 USD P 2.96% / R 3MLIBOR SWU00RZ18 SEDOL : 9J2KMRL	-	(19,408)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/09/2024 USD P 2.76% / R 3MLIBOR SWU00S6Y6 SEDOL : 9J3JV4L	-	(19,781)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/17/2023 USD P 3.04% / R 3MLIBOR SWU00RXR3 SEDOL : 9J2DZZL	-	(20,660)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/11/2023 USD P 3.08% / R 3MLIBOR SWU00RV79 SEDOL : 9J24TFL	-	(21,274)
	CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE CUSIP: 999101447	(21,365)	(21,365)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/03/2024 USD P 2.87% / R 3MLIBOR SWU00S4O0 SEDOL : 9J39JBL	-	(21,622)
	CREDIT SUISSE	CME_IRS CSFBUS33 12/12/2023 USD P 3.12% / R 3MLIBOR SWU00RVQ7 SEDOL : 9J26MZL	-	(21,897)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/07/2024 USD P 2.89% / R 3MLIBOR SWU00S683 SEDOL : 9J3DZLL	-	(21,998)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/13/2050 USD P 2.25% / R 3MLIBOR SWU00V8J0 SEDOL : 9JXHR4L	(1,649)	(22,782)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/22/2024 USD P 2.71% / R 3MLIBOR SWU00SC60 SEDOL : 9J46WVL	-	(23,717)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/16/2024 USD P 2.76% / R 3MLIBOR SWU00SA96 SEDOL : 9J3V90L	-	(24,746)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/08/2024 USD P 2.85% / R 3MLIBOR SWU00S6K6 SEDOL : 9J3G08L	-	(26,671)
	CREDIT SUISSE	CME_IRS CSFBUS33 01/02/2024 USD P 2.93% / R 3MLIBOR SWU00S4F9 SEDOL : 9J37H8L	-	(28,341)

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BHP USA Retirement Income Plan
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
December 31, 2019

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	CME_IRS CSFBUS33 12/18/2024 USD P 3MLIBOR / R 1.5% SWU00VVS4 SEDOL : 9JY8U9L	(4,270)	(35,634)
	DEUTSCHE	OTC DER CASH COLL PAY TO DEUTSCHE	(40,000)	(40,000)
	FNMA	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES FEBRUARY SEDOL : B3KZBN5	(103,875)	(104,051)
	CREDIT SUISSE	CME_IRS CSFBUS33 06/19/2021 USD P 3% / R 3MLIBOR SWU00RZL4 SEDOL : 9J6EC3L	(101,815)	(208,943)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.52% / R 3MLIBOR European 317U155U9 09/20/2021 SEDOL : 9JZ9CXU	(153,678)	(233,726)
	GNMA	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL : B73S4S5	(311,250)	(310,500)
			$ 187,771,820	**$ 190,636,230**

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BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
December 31, 2019

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
ANADARKO PETE CORP	ANADARKO PETE CORP 4.5% DUE 07-15-2044	$ (201,624)	$ 200
BOSTON SCIENTIFIC CORP	BOSTON SCIENTIFIC CORP DISC COML PAPER 4/2 YRS 3&4 04-23-2019	(399,145)	400,000
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U439U7 12/04/2019	-	349
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.22% European 317U450S6 05/02/2019	-	540
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.4% European 317U289S3 04/12/2019	-	464
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.41% European 317U267S9 04/09/2019	-	300
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.5% European 317U039S6 03/05/2019	-	380
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 2.54% European 317U979R0 02/26/2019	-	480
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.4% European 317U329U0 11/25/2019	-	750
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.4% European 317U392U2 11/29/2019	-	650
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.405% European 317U182U6 11/12/2019	-	930
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.44% European 317U063S5 03/08/2019	-	430
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.462% European 317U066S2 03/11/2019	-	424
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 2.58% European 317U949R7 02/19/2019	-	476
CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.435% European 317U262S4 04/08/2019	-	550
CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 2.475% European 317U157S2 03/21/2019	-	400
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 2.08% European 317U745S1 06/18/2019	-	405
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 2.23% European 317U468S6 05/07/2019	-	435
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 2.3% European 317U520S2 05/15/2019	-	315
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.685% European 317U208T9 08/15/2019	-	450
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.87% European 317U137T5 08/09/2019	-	523
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.19% European 317U661S1 06/07/2019	-	500
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.23% European 317U477S5 05/09/2019	-	454
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.23% European 317U501S5 05/13/2019	-	304

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
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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
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.24% European 317U466S8 05/06/2019	-	490
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.24% European 317U577S4 05/24/2019	-	371
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.26% European 317U472S0 05/08/2019	-	400
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.27% European 317U650S4 06/04/2019	-	303
CREDIT SUISSE INTERNATIONAL	CALL SWO USD CSFPGB2L P 3MLIBOR / R 2.29% European 317U643S4 06/03/2019	-	303
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.265% European 317U061U2 11/01/2019	-	1,050
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.395% European 317U213U9 11/15/2019	-	700
GOLDMAN SACHS	ALL SWO USD GSCMUS33 P 3MLIBOR / R 1.415% European 317U607U3 12/27/2019	-	580
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.42% European 317U268U3 11/21/2019	-	732
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.49% European 317U354U8 11/29/2019	-	612
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.5% European 317U472U5 12/06/2019	-	546
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.555% European 317U519U0 12/12/2019	-	520
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.79% European 317U931S5 07/11/2019	-	672
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.88% European 317U824S5 06/28/2019	-	680
GOLDMAN SACHS	ALL SWO USD GSCMUS33 P 3MLIBOR / R 1.96% European 317U172T1 08/12/2019	-	526
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.98% European 317U788S9 06/25/2019	-	630
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.99% European 317U943S1 07/12/2019	-	511
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.05% European 317U738S0 06/17/2019	-	470
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.06% European 317U751S2 06/19/2019	-	600
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.08% European 317U778S1 06/24/2019	-	584
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.09% European 317U755S8 06/20/2019	-	592
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.1% European 317U723S7 06/14/2019	-	600
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.11% European 317U763S8 06/21/2019	-	574
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.2% European 317U492S6 05/10/2019	-	445

BHP USA Retirement Income Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
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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
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.2% European 317U622S9 06/03/2019	-	369
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.21% European 317U616S7 05/31/2019	-	330
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.21% European 317U677S3 06/10/2019	-	512
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.22% European 317U597S0 05/28/2019	-	390
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.25% European 317U592S5 05/28/2019	-	363
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.38% European 317U324S0 04/15/2019	-	420
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.39% European 317U309S9 04/15/2019	-	326
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.43% European 317U171S4 03/22/2019	-	444
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.45% European 317U176S9 03/25/2019	-	388
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.48% European 317U219S8 03/29/2019	-	440
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.505% European 317U918R4 02/14/2019	-	540
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.51% European 317U232S1 04/05/2019	-	425
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 2.53% European 317U946R0 02/19/2019	-	505
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.16% European 317U129U2 11/08/2019	-	710
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.265% European 317U164U8 11/12/2019	-	760
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.56% European 317U497U6 12/09/2019	-	700
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.88% European 317U845S0 07/01/2019	-	775
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.94% European 317U215T0 08/16/2019	-	564
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.94% European 317U816S5 06/28/2019	-	740
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.98% European 317U806S7 06/26/2019	-	755
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.16% European 317U433S8 04/30/2019	-	390
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.16% European 317U702S2 06/10/2019	-	560
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.18% European 317U367S8 04/24/2019	-	480
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.24% European 317U438S3 05/01/2019	-	532

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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
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.25% European 317U461S3 05/03/2019	-	628
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.3% European 317U563S0 05/20/2019	-	430
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.32% European 317U550S5 05/17/2019	-	466
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.33% European 317U527S5 05/16/2019	-	440
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.4% European 317U319S7 04/15/2019	-	420
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.41% European 317U193S8 03/26/2019	-	293
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.44% European 317U210S7 03/27/2019	-	400
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.45% European 317U135S9 03/19/2019	-	372
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.46% European 317U060S8 03/07/2019	-	531
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.48% European 317U125S1 03/15/2019	-	366
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.5% European 317U022S5 03/04/2019	-	420
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.5% European 317U872R8 02/08/2019	-	420
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.51% European 317U226S9 04/04/2019	-	480
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.52% European 317U025S2 03/04/2019	-	287
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 2.53% European 317U001S0 03/01/2019	-	550
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.29% European 317U514S0 05/13/2019	-	420
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.29% European 317U572S9 05/23/2019	-	472
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.3% European 317U361S4 04/24/2019	-	440
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 2.31% European 317U565S8 05/22/2019	-	440
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.125% European 317U423S0 04/29/2019	-	435
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.22% European 317U653S1 06/06/2019	-	390
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.24% European 317U607S8 05/29/2019	-	330
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.31% European 317U352S5 04/23/2019	-	300
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.38% European 317U329S5 04/18/2019	-	422

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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
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.425% European 317U276S8 04/11/2019	-	402
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.46% European 317U118S0 03/14/2019	-	415
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 2.52% European 317U969R2 02/25/2019	-	484
NATWEST MARKETS	CALL SWO USD RBOSGB2RTCM P 3MLIBOR / R 2.39% European 317U337S5 04/23/2019	-	416
BARCLAYS CAPITAL	CALL SWO_CDX BARCGB33 09/18/2019 CDX.NA.IG.32 3175AZ611	-	348
BARCLAYS CAPITAL	CALL SWO_CDX BARCGB33 11/20/2019 CDX.NA.IG.32 3175SE825	-	248
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/17/2019 CDX.NA.IG.31 317584852	-	420
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 05/15/2019 CDX.NA.IG.31 317584944	-	718
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 05/15/2019 CDX.NA.IG.31 317586113	-	245
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766	-	244
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766	-	380
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 06/19/2019 CDX.NA.IG.32 317586766	-	255
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/21/2019 CDX.NA.IG.32 3175AZ595	-	258
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/21/2019 CDX.NA.IG.32 3175T1129	-	180
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 09/18/2019 CDX.NA.IG.32 3175K6812	-	315
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 11/20/2019 CDX.NA.IG.32 317587624	-	256
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 03/20/2019 CDX.NA.IG.31 317584472	-	381
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 04/17/2019 CDX.NA.IG.31 317584738	-	513
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 05/15/2019 CDX.NA.IG.31 3175SC878	-	300
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 06/19/2019 CDX.NA.IG.32 3175JC829	-	297
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 07/17/2019 CDX.NA.IG.32 3175T1137	-	285
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 08/21/2019 CDX.NA.IG.32 3175AZ728	-	240
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 09/18/2019 CDX.NA.IG.32 3175AZ603	-	282
CITI BANK	CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 317584811	-	291

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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
CITI BANK	CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 3175RT799	-	380
CITI BANK	CALL SWO_CDX CITIUS33 04/17/2019 CDX.NA.IG.31 3175SC803	-	425
CITI BANK	CALL SWO_CDX CITIUS33 05/15/2019 CDX.NA.IG.31 3175K1011	-	450
CITI BANK	CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175AZ702	-	202
CITI BANK	CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175SD835	-	279
CITI BANK	CALL SWO_CDX CITIUS33 08/21/2019 CDX.NA.IG.32 3175SD835	-	300
CITI BANK	CALL SWO_CDX CITIUS33 10/16/2019 CDX.NA.IG.32 3175JA898	-	715
CITI BANK	CALL SWO_CDX CITIUS33 10/16/2019 CDX.NA.IG.32 3175JA898	-	655
CITI BANK	CALL SWO_CDX CITIUS33 11/20/2019 CDX.NA.IG.32 3175SE775	-	502
CITI BANK	CALL SWO_CDX CITIUS33 12/18/2019 CDX.NA.IG.33 3175JD298	-	312
CITI BANK	CALL SWO_CDX CITIUS33 12/18/2019 CDX.NA.IG.33 3175JD298	-	625
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 08/21/2019 CDX.NA.IG.32 3175JA146	-	234
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175FL278	-	1,048
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175JA815	-	324
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/18/2019 CDX.NA.IG.32 3175JC886	-	110
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 10/16/2019 CDX.NA.IG.32 317587582	-	500
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 11/20/2019 CDX.NA.IG.32 3175JA963	-	763
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.32 3175FL450	-	570
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC534	-	175
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 09/18/2019 CDX.NA.IG.32 3175K6838	-	450
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 09/18/2019 CDX.NA.IG.32 3175SE015	-	220
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 11/20/2019 CDX.NA.IG.32 3175SE429	-	748
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175JST13	-	445
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175JST13	-	558

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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
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/17/2019 CDX.NA.IG.31 3175SC811	-	446
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 05/15/2019 CDX.NA.IG.31 317584910	-	450
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 06/19/2019 CDX.NA.IG.31 317586659	-	278
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 07/17/2019 CDX.NA.IG.32 3175JC449	-	648
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 08/21/2019 CDX.NA.IG.32 3175JC001	-	204
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 08/21/2019 CDX.NA.IG.32 3175JC001	-	194
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 317587046	-	114
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 317587046	-	237
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/16/2019 CDX.NA.IG.32 3175JA856	-	525
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 3175FL187	-	428
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 11/20/2019 CDX.NA.IG.32 3175FL187	-	148
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 08/21/2019 CDX.NA.IG.32 317587020	-	200
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 09/18/2019 CDX.NA.IG.32 3175FL260	-	864
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 317587566	-	582
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 11/20/2019 CDX.NA.IG.32 3175JB375	-	550
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 11/20/2019 CDX.NA.IG.32 3175JB375	-	660
CREDIT SUISSE	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES	(21,000)	67,000
CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE	(87,000)	123,000
BARCLAYS CAPITAL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	(605,000)	605,000
ENCANA CORP	ENCANA CORP DISC COML PAPER NOTE DUE 07-08-2019	(397,885)	400,000
BNP PARIBAS SA	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	(250,000)	250,000
OTC	FUT CALL APR 19 T-NOTE OPTION 1235	(1)	341
OTC	FUT CALL DEC 19 T-NOTE OPTION 1345	(1)	836
OTC	FUT CALL JAN 20 T-NOTE OPTION 1315	(230)	757

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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
OTC	FUT CALL JAN 20 T-NOTE OPTION 1320	(103)	1,305
OTC	FUT CALL JUL 19 CBT 5Y T-NOTE 116.75	(2)	681
OTC	FUT CALL JUL 19 T-NOTE OPTION 126.50	(2)	556
OTC	FUT CALL MAR 19 T-NOTE OPTION 1235	-	249
OTC	FUT CALL MAY 19 T-NOTE OPTION 1250	-	108
OTC	FUT PUT APR 19 T-NOTE OPTION 121.00	-	309
OTC	FUT PUT DEC 19 T-NOTE OPTION 1290	(1)	1,024
OTC	FUT PUT JAN 20 T-NOTE OPTION 1270	(197)	1,118
OTC	FUT PUT JAN 20 T-NOTE OPTION 1275	(1)	757
OTC	FUT PUT JUL 19 T-NOTE OPTION 1230	-	494
OTC	FUT PUT MAR 19 T-NOTE OPTION 120.50	-	246
OTC	FUT PUT MAY 19 T-NOTE OPTION 1230	-	186
OTC	PUT JUL 19 CBT 5Y T-NOTE 115.25	-	556
BNP PARIBAS SA	SWO USD BNPAFRPP P 1.69% / R 3MLIBOR European 317U438U8 12/04/2019	-	345
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.45% / R 3MLIBOR European 317U451S5 05/02/2019	-	480
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.6% / R 3MLIBOR European 317U288S4 04/12/2019	-	300
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.61% / R 3MLIBOR European 317U266S0 04/09/2019	-	300
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.71% / R 3MLIBOR European 317U038S7 03/05/2019	-	370
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.78% / R 3MLIBOR European 317U978R1 02/26/2019	-	460
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.66% / R 3MLIBOR European 317U391U3 11/29/2019	-	663
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.7% / R 3MLIBOR European 317U328U1 11/25/2019	-	695
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.73% / R 3MLIBOR European 317U183U5 11/12/2019	-	600
BANK AMER CORP	PUT SWO USD BOFAUS6S P 2.64% / R 3MLIBOR European 317U064S4 03/08/2019	-	430
BANK AMER CORP	PUT SWO USD BOFAUS6S P 2.661% / R 3MLIBOR European 317U067S1 03/11/2019	-	392

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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
CHASE BANK	PUT SWO USD CHASUS33 P 2.635% / R 3MLIBOR European 317U261S5 04/08/2019	-	455
CHASE BANK	PUT SWO USD CHASUS33 P 2.675% / R 3MLIBOR European 317U156S3 03/21/2019	-	420
CITI BANK	PUT SWO USD CITIUS33 P 2.33% / R 3MLIBOR European 317U746S0 06/18/2019	-	405
CITI BANK	PUT SWO USD CITIUS33 P 2.46% / R 3MLIBOR European 317U469S5 05/07/2019	-	435
CITI BANK	PUT SWO USD CITIUS33 P 2.52% / R 3MLIBOR European 317U519S5 05/15/2019	-	300
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 1.965% / R 3MLIBOR European 317U207T0 08/15/2019	-	439
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.13% / R 3MLIBOR European 317U136T6 08/09/2019	-	500
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.41% / R 3MLIBOR European 317U662S0 06/07/2019	-	500
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.45% / R 3MLIBOR European 317U478S4 05/09/2019	-	400
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.45% / R 3MLIBOR European 317U502S4 05/13/2019	-	285
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.46% / R 3MLIBOR European 317U578S3 05/24/2019	-	360
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.47% / R 3MLIBOR European 317U467S7 05/06/2019	-	440
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.48% / R 3MLIBOR European 317U471S1 05/08/2019	-	400
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.48% / R 3MLIBOR European 317U651S3 06/04/2019	-	300
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 2.51% / R 3MLIBOR European 317U642S5 06/03/2019	-	300
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.625% / R 3MLIBOR European 317U062U1 11/01/2019	-	950
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.66% / R 3MLIBOR European 317U608U2 12/27/2019	-	540
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.67% / R 3MLIBOR European 317U586U8 12/23/2019	-	399
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U212U0 11/15/2019	-	680
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.75% / R 3MLIBOR European 317U471U6 12/06/2019	-	520
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U267U4 11/21/2019	-	680
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.78% / R 3MLIBOR European 317U353U9 11/29/2019	-	600
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.845% / R 3MLIBOR European 317U518U1 12/12/2019	-	620
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.07% / R 3MLIBOR European 317U932S4 07/11/2019	-	520

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GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.18% / R 3MLIBOR European 317U825S4 06/28/2019	-	560
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.21% / R 3MLIBOR European 317U171T2 08/12/2019	-	460
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.23% / R 3MLIBOR European 317U942S2 07/12/2019	-	480
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.24% / R 3MLIBOR European 317U789S8 06/25/2019	-	520
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.3% / R 3MLIBOR European 317U737S1 06/17/2019	-	360
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.31% / R 3MLIBOR European 317U752S1 06/19/2019	-	582
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.32% / R 3MLIBOR European 317U779S0 06/24/2019	-	520
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.33% / R 3MLIBOR European 317U756S7 06/20/2019	-	544
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.34% / R 3MLIBOR European 317U724S6 06/14/2019	-	550
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.35% / R 3MLIBOR European 317U764S7 06/21/2019	-	532
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.42% / R 3MLIBOR European 317U493S5 05/10/2019	-	420
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.42% / R 3MLIBOR European 317U623S8 06/03/2019	-	330
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.43% / R 3MLIBOR European 317U615S8 05/31/2019	-	347
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.43% / R 3MLIBOR European 317U678S2 06/10/2019	-	540
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.44% / R 3MLIBOR European 317U596S1 05/28/2019	-	319
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.47% / R 3MLIBOR European 317U591S6 05/28/2019	-	338
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.58% / R 3MLIBOR European 317U323S1 04/15/2019	-	390
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.59% / R 3MLIBOR European 317U310S6 04/15/2019	-	300
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.63% / R 3MLIBOR European 317U170S5 03/22/2019	-	371
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.65% / R 3MLIBOR European 317U177S8 03/25/2019	-	400
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.68% / R 3MLIBOR European 317U220S5 03/29/2019	-	360
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.72% / R 3MLIBOR European 317U231S2 04/05/2019	-	420
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.745% / R 3MLIBOR European 317U917R5 02/14/2019	-	500
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.76% / R 3MLIBOR European 317U945R1 02/19/2019	-	440

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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
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.5% / R 3MLIBOR European 317U128U3 11/08/2019	-	710
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.605% / R 3MLIBOR European 317U163U9 11/12/2019	-	684
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.83% / R 3MLIBOR European 317U496U7 12/09/2019	-	705
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.16% / R 3MLIBOR European 317U846S9 07/01/2019	-	750
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.19% / R 3MLIBOR European 317U214T1 08/16/2019	-	440
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.2% / R 3MLIBOR European 317U817S4 06/28/2019	-	660
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.25% / R 3MLIBOR European 317U805S8 06/26/2019	-	710
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.39% / R 3MLIBOR European 317U701S3 06/10/2019	-	480
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.41% / R 3MLIBOR European 317U432S9 04/30/2019	-	425
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.42% / R 3MLIBOR European 317U366S9 04/24/2019	-	474
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.47% / R 3MLIBOR European 317U437S4 05/01/2019	-	480
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.48% / R 3MLIBOR European 317U460S4 05/03/2019	-	625
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.52% / R 3MLIBOR European 317U562S1 05/20/2019	-	430
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.54% / R 3MLIBOR European 317U549S9 05/17/2019	-	420
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.55% / R 3MLIBOR European 317U526S6 05/16/2019	-	400
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.6% / R 3MLIBOR European 317U318S8 04/15/2019	-	372
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.61% / R 3MLIBOR European 317U192S9 03/26/2019	-	296
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.64% / R 3MLIBOR European 317U209S0 03/27/2019	-	390
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.65% / R 3MLIBOR European 317U134S0 03/19/2019	-	372
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.66% / R 3MLIBOR European 317U059S1 03/07/2019	-	513
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.68% / R 3MLIBOR European 317U124S2 03/15/2019	-	366
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.71% / R 3MLIBOR European 317U023S4 03/04/2019	-	400
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.71% / R 3MLIBOR European 317U225S0 04/04/2019	-	430
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.73% / R 3MLIBOR European 317U024S3 03/04/2019	-	300

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MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.75% / R 3MLIBOR European 317U871R9 02/08/2019	-	420
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.76% / R 3MLIBOR European 317U000S1 03/01/2019	-	505
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.5% / R 3MLIBOR European 317U360S5 04/24/2019	-	424
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.51% / R 3MLIBOR European 317U513S1 05/13/2019	-	420
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.51% / R 3MLIBOR European 317U571S0 05/23/2019	-	440
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.53% / R 3MLIBOR European 317U564S9 05/22/2019	-	430
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.365% / R 3MLIBOR European 317U422S1 04/29/2019	-	411
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.44% / R 3MLIBOR European 317U654S0 06/06/2019	-	303
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.46% / R 3MLIBOR European 317U608S7 05/29/2019	-	305
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.51% / R 3MLIBOR European 317U351S6 04/23/2019	-	272
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.58% / R 3MLIBOR European 317U330S2 04/18/2019	-	400
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.625% / R 3MLIBOR European 317U275S9 04/11/2019	-	400
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.66% / R 3MLIBOR European 317U117S1 03/14/2019	-	415
WELLS FARGO BANK, N.A.	PUT SWO USD PNBPUS33CHA P 2.76% / R 3MLIBOR European 317U968R3 02/25/2019	-	480
NATWEST MARKETS	PUT SWO USD RBOSGB2RTCM P 2.59% / R 3MLIBOR European 317U336S6 04/23/2019	-	416
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 11/20/2019 CDX.NA.IG.32 3175ZA270	-	315
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 12/18/2019 CDX.NA.IG.33 3175JD504	-	360
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 12/18/2019 CDX.NA.IG.33 3175SF897	-	250
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 08/21/2019 CDX.NA.IG.32 317587475	-	220
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 11/20/2019 CDX.NA.IG.32 3175ZA262	-	728
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC179	-	333
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 12/18/2019 CDX.NA.IG.33 3175FC542	-	305
DEUTSCHE BANK	PUT SWO_CDX DEUTGB2L 10/16/2019 CDX.NA.IG.32 317588093	-	368
DEUTSCHE BANK	PUT SWO_CDX DEUTGB2L 12/18/2019 CDX.NA.IG.33 3175JE429	-	540

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GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 09/18/2019 CDX.NA.IG.32 3175SE908	-	210
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 12/18/2019 CDX.NA.IG.33 3175SF905	-	48
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 317588119	-	330
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 10/16/2019 CDX.NA.IG.32 3175SF046	-	312
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 11/20/2019 CDX.NA.IG.32 3175SF038	-	306
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 12/18/2019 CDX.NA.IG.33 3175JD603	-	360
CHEVY CHASE FDG LLC	PVTPL CMO CHEVY CHASE FDG LLC SER 2004-4 CL A-1 FLTG 10-25-2035	(400,306)	44,213
MILL CITY MTG LN	PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	(100,630)	3,173
NEW RESIDENTIAL	PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	(402,354)	10,227
TOWD PT	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	(201,939)	4,911
ENEL FIN INTL	PVTPL ENEL FIN INTL N V FIXED 2.65% 09-10-2024 BEO	(399,516)	401,200
TOWD PT	PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048	(100,121)	4,781
US TREASURY	TSY INFL IX N/B 0.375% 07-15-2027	(555,975)	555,935
		$ (4,123,033)	**$ 3,001,348**

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.