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

2020

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
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.	10/15/2021	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:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	1087
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)**	96
a(2) Total number of active participants at the end of the plan year	**6a(2)**	53
b Retired or separated participants receiving benefits	**6b**	486
c Other retired or separated participants entitled to future benefits	**6c**	323
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	862
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	174
f Total. Add lines **6d** and **6e**	**6f**	1036
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1A 1C 3H 1I

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

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

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

2020

This Form is Open to Public Inspection

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

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

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

A Name of plan
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 2020

2 Assets:

a Market value	**2a**	152487665
b Actuarial value	**2b**	152487665

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	673	58692916	58692916
b For terminated vested participants	326	30455786	30455786
c For active participants	96	16326157	16519524
d Total	1095	105474859	105668226

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**	5.24 %
6 Target normal cost	**6**	361080

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

	10/14/2021
Signature of actuary	Date
KEVIN BILLS	20-07029
Type or print name of actuary	Most recent enrollment number
MERCER	713-276-2100
Firm name	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 18.90 %	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 5.39 %		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	144.30 %
15	Adjusted funding target attainment percentage	15	144.30 %
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	126.75 %
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:	
3.64 %	5.21 %	5.94 %	☐ 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**	361080
b Excess assets, if applicable, but not greater than line 31a	**31b**	361080

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

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

A Name of plan	**B** Three-digit plan number (PN) ▶
BHP USA RETIREMENT INCOME PLAN	334
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
BHP HOLDINGS INTERNATIONAL INC.	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	443984	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AON HEWITT INVESTMENT CONSULTING

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	281412	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	205128	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

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

HAM, LANGSTON & BREZINA, LLP

76-0448495

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	15522	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	11000	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

2020

This Form is Open to Public Inspection.

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

A Name of plan
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	3060373

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
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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

2020

This Form is Open to Public Inspection

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

A Name of plan
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	793052	-488348
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	0
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	17591626	20368323
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	519344	594463
(2) U.S. Government securities	1c(2)	47388454	40340299
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	3702088	4120188
(B) All other	1c(3)(B)	63811911	74549382
(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)	4514462	3060373
(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)	67374635	59892552
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	2554779	4368421

			(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	208250351	206805653
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	55762686	43022754
k	Total liabilities (add all amounts in lines 1g through1j)	1k	55762686	43022754
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	152487665	163782899

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)	0	
	(B) Participants	2a(1)(B)	0	
	(C) Others (including rollovers)	2a(1)(C)	0	
	(2) Noncash contributions	2a(2)	0	
	(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)	12400	
	(B) U.S. Government securities	2b(1)(B)	241727	
	(C) Corporate debt instruments	2b(1)(C)	2733821	
	(D) Loans (other than to participants)	2b(1)(D)	0	
	(E) Participant loans	2b(1)(E)	0	
	(F) Other	2b(1)(F)	107182	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		3095130
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	0	
	(B) Common stock	2b(2)(B)	0	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1668612	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1668612
	(3) Rents	2b(3)		0
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1709857866	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1700570984	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		9286882
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	0	
	(B) Other	2b(5)(B)	5323601	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		5323601

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		29594
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		3169598
c Other income	2c		532753
d Total income. Add all **income** amounts in column (b) and enter total	2d		23106170
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	10052132	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		10052132
f Corrective distributions (see instructions)	2f		0
g Certain deemed distributions of participant loans (see instructions)	2g		0
h Interest expense	2h		0
i Administrative expenses: **(1)** Professional fees	2i(1)	513062	
(2) Contract administrator fees	2i(2)	0	
(3) Investment advisory and management fees	2i(3)	443984	
(4) Other	2i(4)	801758	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		1758804
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		11810936
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		11295234
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) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

(1) [X] DOL Regulation 2520.103-8 **(2)** [X] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: 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	

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**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 Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4299426.

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

2020

This Form is Open to Public Inspection.

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

A Name of plan
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** 23

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**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: 81.8 % High-Yield Debt: 5.4 % Real Estate: _____% Other: 12.8 %

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, 2020 and 2019

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

Ham, Langston & Brezina, L.L.P.
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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, 2020 and 2019, 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, 2019, 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, 2020 and 2019, 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, 2020, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2020, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2020, are required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules.

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

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

Hein, Langston & Bregin L.L.P.

Houston, Texas
October 14, 2021

BHP USA RETIREMENT INCOME PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2020 AND 2019

	2020	2019
ASSETS		
Investments, at fair value (See Notes 2 and 3):		
Cash, interest-bearing	$ 679,459	$ 429,770
Collective investment fund	3,060,373	4,514,462
Corporate bonds	77,533,513	66,370,755
Government securities	43,513,416	49,233,056
Private investment portfolios	59,892,552	67,374,635
Cash collateral held elsewhere	1,208,180	1,908,806
Asset-backed securities	1,136,057	1,143,244
Derivative assets	411,373	-
Total investments, at fair value	187,434,923	190,974,728
Receivables:		
Pending trade settlements - sales	19,460,778	16,593,407
Accrued income receivable	907,545	998,219
Total receivables	20,368,323	17,591,626
Total assets	207,803,246	208,566,354
LIABILITIES		
Pending trade settlements - purchases	43,447,003	55,740,191
Derivative liabilities	-	298,498
Obligation to return cash collateral held	573,344	40,000
Total liabilities	44,020,347	56,078,689
Net assets available for benefits	$163,782,899	$152,487,665

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, 2020 AND 2019

	2020	2019
Investment income:		
Interest and dividends	$ 5,326,090	$ 7,418,834
Net appreciation in fair value of investments, less certain investment expenses	16,415,707	17,983,653
Total investment income	21,741,797	25,402,487
Deductions from net assets attributed to:		
Benefit payments	10,052,132	14,551,649
Administrative expenses	394,431	365,769
Total deductions	10,446,563	14,917,418
Net increase in net assets available for benefits	11,295,234	10,485,069
Net assets available for benefits, beginning of year	152,487,665	142,002,596
Net assets available for benefits, end of year	$163,782,899	$152,487,665

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
STATEMENT OF ACCUMULATED PLAN BENEFITS
DECEMBER 31, 2019*

Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants and beneficiaries currently receiving payments	$ 80,581,805
Other participants	75,187,540
Total vested benefits	155,769,345
Non-vested benefits	68,619
Total actuarial present value of accumulated plan benefits	$155,837,964

* 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, 2019*

Actuarial present value of accumulated plan benefits at beginning of year	$148,769,773
Increase (decrease) during the period attributed to:	
Benefit payments	(14,551,649)
Increase in interest due to decrease in discount period	4,508,404
Benefits accumulated and Plan experience	(373,268)
Changes in actuarial assumptions	17,484,704
Net increase	7,068,191
Actuarial present value of accumulated plan benefits at end of year	$155,837,964

* 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, 2020 and 2019 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, 2020 and 2019, 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 2020 and 2019, 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.

The COVID-19 outbreak, which was declared a pandemic by the World Health Organization on March 11, 2020, has triggered volatility in financial markets and a significant negative impact on the global economy. 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 full impact of the COVID-19 outbreak continues to evolve and is unknown at the date of this report.

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported, based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Because of uncertainties inherent in the estimation and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Benefit Payments

Benefits are recorded when paid.

Investment Valuation and Income Recognition

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

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded as earned. Dividends are recorded on the ex-dividend date. The Plan includes in the Statements of Changes in Net Assets Available for Benefits the net appreciation in the fair value of investments, which consists of realized gains (losses) on the disposition of investments and appreciation (depreciation) of investments held at the end of the year, less certain investment expenses.

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. The adoption of ASU No. 2018-13, effective January 1, 2020, did not 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, 2020 and 2019.

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, 2020 and 2019:

Investment Assets at Fair Value as of December 31, 2020

	Level 1	Level 2	Level 3	Total
Interest-bearing cash	$ 679,459	$ -	$ -	$ 679,459
Fixed income securities	112,407,937	9,775,049	-	122,182,986
Derivative assets	-	411,373	-	411,373
Cash collateral held elsewhere	1,208,180	-	-	1,208,180
	$ 114,295,576	$ 10,186,422	$ -	124,481,998
Investments measured at NAV[(a)]				62,952,925
Total investment assets at fair value				$ 187,434,923

Investment Liabilities at Fair Value as of December 31, 2020

	Level 1	Level 2	Level 3	Total
Obligation to return cash Collateral held	$ 573,344	$ -	$ -	$ 573,344
Total investment liabilities at fair value	$ 573,344	$ -	$ -	$ 573,344

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

3. Fair Value Measurements, continued

	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

(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, 2020 and 2019:

Investment	Fair Value December 31, 2020	Fair Value December 31, 2019	Unfunded Commitment	Redemption Frequency (if currently eligible)	Redemption Notice Period
Northern Trust Collective Short Term Investment Fund	$ 3,060,373	$ 4,514,462	N/A	Daily	30 days
PIMCO Short Term Floating NAV Portfolio [(a)]	217,017	410,643	N/A	Daily	30 days
PIMCO Long Duration Corporate Bond Portfolio [(b)]	9,922,034	18,594,360	N/A	Daily	30 days
PIMCO Asset-Backed Securities Portfolio [(c)]	8,018,593	7,809,169	N/A	Daily	30 days
PIMCO Investment Grade Corporate Portfolio [(d)]	40,392,978	39,277,680	N/A	Daily	30 days
PIMCO Emerging Markets Portfolio [(e)]	1,341,930	1,282,783	N/A	Daily	30 days
	$ 62,952,925	$ 71,889,097			

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 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 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, 2020 and 2019 are summarized, on a net basis, as follows:

	December 31, 2020		
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps – assets	$ 3,700,000	3	$ 78,176
Credit default index swaps – liabilities	385,000	2	(2,646)
Credit default index swaptions – liabilities	7,400,000	22	(2,471)
Credit default swaps – assets	1,400,000	26	97,101
Credit default swaps – liabilities	800,000	3	(13,703)
Interest rate swaps – assets	13,010,000	10	965,608
Interest rate swaps – liabilities	14,990,000	12	(693,811)
Interest rate swaptions – liabilities	3,600,000	18	(9,481)
Other - liabilities	4,850,000	28	(7,400)
	$ 50,135,000		$ 411,373

	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)

Included in net appreciation in the Statements of Changes in Net Assets Available for Benefits are realized and unrealized gains on derivatives totaling $3,389,748 and $1,925,731 for the years ended December 31, 2020 and 2019, 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 and derivative liability held at December 31, 2020 and 2019, and net appreciation in fair value of investments and interest and dividends for the years ended December 31, 2020 and 2019, 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, 2020, 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, 2019, there would be no material differences. The significant actuarial assumptions underlying the actuarial valuation as of January 1, 2020 are as follows:

Assumed rate of return on investments	2.25% compounded annually
Cash balance	5.00%
Lump sum conversion interest rates	Estimated June 2020 spot rates, equal to the May 2020 rates minus 10 basis points.
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:	2020/2021 417(e) table projected with MP-2019 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 3.20% to 2.25%; (2) the lump sum conversion interest rate assumptions were updated to estimated June 2020 spot rates, equal to the May 2020 rates minus 10 basis points; and (3) the lump sum conversion mortality assumption was updated to the 2020/2021 417(e) table projected with MP-2019 mortality improvement.

6. Income Tax Status

The Plan obtained its latest determination letter on February 14, 2017, in which the Internal Revenue Service (IRS) stated that the Plan was in compliance with the applicable requirements of the IRC. The Plan administrator and the Plan's tax counsel believe that the Plan is designed and being operated in compliance with the applicable requirements of the IRC. Therefore, no provision for income taxes is included in the Plan's financial statements.

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, 2020 and 2019, 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.

9. Form 5500 Reconciliation

For the 2020 and 2019 Plan years, total net assets available for benefits and the net increase 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

Plan management has evaluated subsequent events through October 14, 2021, which is the date the financial statements were available to be issued, and has concluded that there are no significant events to report.

SUPPLEMENTAL SCHEDULES

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
*	PIMCO	MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL CUSIP: 722005873	$ 43,196,276	$ 40,392,979
	US TREAS	FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	26,755,328	26,787,156
*	PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	8,755,540	9,922,034
	US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	9,136,916	9,229,260
*	PIMCO	MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 72200Q109	8,006,459	8,018,593
	FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	6,149,338	6,158,270
	US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	4,769,421	4,605,593
	US TREAS	FUT MAR 21 EURO DOLLARS CUSIP: 999599GH0	3,982,100	3,993,200
	US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	3,661,734	3,571,716
	US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	3,540,285	3,558,938
	US TREAS	FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	3,522,750	3,532,594
*	NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	3,060,373	3,060,373
	US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	2,596,299	2,567,904
	US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	1,772,359	1,779,750
	WELLS FARGO	WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	1,496,535	1,661,954
	SHELL	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	1,193,476	1,581,157
	WESTERN GAS	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG SEDOL: B8HN8P8	1,487,910	1,541,970
	APPLE	APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	999,183	1,421,456
	FREDDIE	FREDDIE MAC SER 4935 CL KP 2.5% 12-25-2049 CUSIP: 3137FQ5B5	1,313,985	1,371,119
*	PIMCO	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP: 722005840	1,299,853	1,341,930
	US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	1,330,212	1,318,867
	US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	1,330,703	1,317,668
	FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	1,257,188	1,258,359
	VMWARE	VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	1,105,550	1,240,950
	AT&T	PVTPL AT&T INC NT 3.55% 09-15-205L SEDOL: BN0Y5V8	997,249	1,234,794
	MIDAMERICAN ENERGY	MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	898,758	1,170,847
	US TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	1,116,244	1,045,507
	PEPSICO HOME	PEPSICO INC 4.45% DUE 04-14-2046 SEDOL: BZ30BC0	716,313	976,616
	WOODSIDE	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	899,379	959,059
	CHGO ILL WTR	CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 SEDOL: BFWDN57	750,000	941,498
	CHARTER	CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	800,000	929,158
	BUNGE	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL: BD8Q7B0	797,888	912,226
	INTERCONTINENTAL EX	INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG SEDOL: BMTQL43	896,031	906,835
	AMERN TOWER	AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	792,032	898,682
	B A T CORP	B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	800,000	888,361
	US TREAS	UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL: BYQQTF7	827,782	880,624
	JPMORGAN CHASE	JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049 CUSIP: 48126HAC4	800,000	877,409
	HSBC HLDGS	HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	800,000	871,000
	NISSAN MTR LTD	PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7	800,000	856,578
	GEN MTRS FINL	GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL: BYZ5MV2	770,955	853,045
	XYLEM	XYLEM INC 3.25% DUE 11-01-2026 SEDOL: BYQ3L30	748,455	843,143
	BOC AVIATION PTE	BOC AVIATION PTE 2.75% DUE 09-18-2022 CUSIP: 09681LAD2	795,672	816,288
	UBS GROUP	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	698,133	801,541
	US TREAS	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	491,784	791,250
	QVC	QVC INC 5.45% DUE 08-15-2034 SEDOL: BXRTNR8	722,842	780,000
	BACARDI	PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	597,828	767,456
	GOODMAN US	PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	697,417	763,200
	TEACHERS INS	TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054 SEDOL: BQVC9Q5	698,712	745,556
	BARRICK HOME	BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	505,135	719,867
	HSBC HLDGS	HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049 CUSIP: 404280CN7	700,000	712,334
	ORACLE	ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	571,119	705,997
	DIAMOND 1 FIN CORP	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023 SEDOL: BD96MG9	599,742	663,612

* Represents a party-in-interest

See accompanying independent auditor's report.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	BROADCOM	BROADCOM CORP / 3.5% 01-15-2028 SEDOL: BFX1781	599,730	661,325
	ORANGE NT	ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	544,420	657,965
	US TREAS	UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	623,744	650,711
	INTEL	INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	497,095	636,843
	ANHEUSER BUSCH	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL: BJMZ1V3	524,170	620,886
	ORACLE HOME	ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	499,925	603,782
	US TREAS	INTEREST BEARING CASH - USD	594,463	594,463
	COOPERATIEVE	COOPERATIEVE 3.75% DUE 07-21-2026 CUSIP: 21684AAF3	497,730	565,080
	SAUDI ARABIA	SAUDI ARABIA 4% SNR MTN 17/04/2025 USD SEDOL: BFXS0K5	495,365	559,288
	COMCAST	COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	399,672	558,854
	MOODYS	MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	406,652	553,063
	ENERGY TRANSFER	ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	499,050	550,481
	CENOVUS ENERGY	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027 SEDOL: BFNL6L7	499,915	546,011
	US TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	547,423	544,313
	NUTRITION & BIOSCIENCES	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040 SEDOL: BN7RYL3	499,970	537,299
	ASTRAZENECA PLC	ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	394,408	536,978
	VODAFONE	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	393,004	534,561
	DUKE ENERGY	DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	398,656	527,308
	EDF HOME	EDF S A 5.25% DUE 10-13-2055 SEDOL: BYXVW45	392,392	522,228
	KIMBERLY CLARK	KIMBERLY CLARK 3.9% DUE 05-04-2047 SEDOL: BF2YLV2	397,128	518,290
	T-MOBILE USA	T-MOBILE USA INC 3.3% DUE 02-15-2051 SEDOL: BM8V387	484,880	514,415
	DEUTSCHE BANK	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 SEDOL: BFWFZJ1	499,346	512,713
	PFIZER	PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	399,236	511,684
	UNITED TECHNOLOGIES	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	397,648	504,379
	TEACHERS INS	TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	398,720	500,185
	CONS EDISON	CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	374,044	499,480
	PRUDENTIAL	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	397,272	485,336
	US TREAS	US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	481,464	480,300
	ALTRIA	ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7	398,868	479,239
	AETNA	AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	398,728	477,069
	UNITEDHEALTH	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	396,064	475,849
	LOWES	LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	397,776	474,298
	ROYAL BANK OF SCOTLAND	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	399,276	472,314
	ENEL FIN INTL	PVTPL ENEL FIN INTL N V 4.625 09-14-2025 CUSIP: 29278GAJ7	436,390	465,838
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO SEDOL: BD7F8X7	400,000	459,747
	TRUST	PVTPL TRUST 1401 4.869% 01-15-2030 CUSIP: 898339AA4	399,988	455,404
	GULFSTREAM NAT GAS SYS	PVTPL GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO SEDOL: BYTX319	399,848	455,318
	SPIRIT RLTY	SPIRIT RLTY L P 4.45% DUE 09-15-2026 SEDOL: BD2BVL9	397,512	451,293
	AUTODESK HOME	AUTODESK INC 3.5% DUE 06-15-2027 SEDOL: BF4SNS3	397,488	450,898
	CAMPBELL	CAMPBELL SOUP CO 3.95% DUE 03-15-2025 SEDOL: BFXCMW3	398,984	450,820
	US BANCORP	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	400,000	449,900
	SANDS CHINA	SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	399,652	448,904
	CHARTER COMMUNICATIONS	PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL: BD3JBT0	396,664	448,493
	WELLS FARGO	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	448,000	448,000
	LOCKHEED MARTIN	LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	295,045	447,403
	AP MOLLER MAERSK	PVTPL AP MOLLER MAERSK AS NT 144A 3.875% DUE 09-28-2025/09-28-2015 BEO CUSIP: 00203QAD9	395,976	446,290
	FIRSTENERGY	FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91	398,668	440,919
	TRANS-ALLEGHENY	PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL: BTF3103	399,696	436,891
	DISNEY WALT	DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	387,100	423,190
	BANK OF AMERICA	BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	400,000	422,961
	HOME DEPOT	HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	294,906	421,138

* Represents a party-in-interest

See accompanying independent auditor's report.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	JPMORGAN CHASE	JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL: BK6YKL6	400,000	420,812
	BANK OF AMERICA	BANK AMER CORP 4.3% DUE 12-31-2049 SEDOL: BKTLCC9	400,000	412,424
	GOLDMAN SACHS	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	410,000	410,000
	FLORIDA HOME	FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025 SEDOL: BMWM3B9	400,000	409,164
	BRISTOL MYERS	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	297,474	405,692
	SAUDI ARABIAN OIL	PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO CUSIP: 80414L2M6	395,336	404,956
	CARLYLE	PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	299,742	390,124
	CVS HEALTH	CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	294,042	380,094
	SOUTHERN	SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	298,446	377,370
	NORTHROP GRUMMAN	NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	299,532	376,416
	FHLMC	FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029 CUSIP: 35564CEE3	360,714	373,618
	ANHEUSER BUSCH	ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	295,665	371,459
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6 SEDOL: 9K53TJU	434,154	370,240
	UNION PAC CORP	UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	298,599	369,112
	HUMANA	HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	301,251	366,743
	BOEING	BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	300,000	363,075
	BANK OF AMERICA	BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	310,348	362,584
	CMO NEW RESIDENTIAL	PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP: 64830NAA9	343,139	358,603
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	316,947	352,379
	GOLDMAN SACHS	CME_IRS GOLDUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2 SEDOL: 9J14HSU	404,164	347,693
	GOLDMAN SACHS	GOLDMAN SACHS 3.691% DUE 06-05-2028 SEDOL: BF6Q761	300,000	345,607
	MPLX LP	MPLX LP 4% 03-15-2028 SEDOL: BYZGJW5	298,653	345,169
	REALTY INCOME	REALTY INCOME CORP 3.65% 01-15-2028 SEDOL: BYVHXJ7	299,334	342,267
	TENCENT	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP: 88032WAN6	299,901	341,815
	SANTANDER	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	299,784	338,275
	ASTRAZENECA PLC	ASTRAZENECA PLC 3.125% DUE 06-12-2027 SEDOL: BF4SNF0	298,470	337,505
	AEP TEX	AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	298,596	335,979
	ALIBABA	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027 SEDOL: BF5BK79	298,188	335,850
	KRAFT HEINZ FOODS	PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039 SEDOL: BK90KM2	296,448	334,966
	ABBVIE HOME	ABBVIE INC 3.2% DUE 05-14-2026 SEDOL: BYP8MS8	298,854	332,367
	NATIONAL RETAIL	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	298,779	330,891
	COMWLTH	COMWLTH BK 3.61% DUE 09-12-2034 CUSIP: 202712BK0	300,000	329,583
	ING GROEP	ING GROEP N V 5.75% 12-31-2049 CUSIP: 456837AR4	300,000	326,064
	COMMONSPIRIT HLTH	COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	300,000	317,621
	BOEING	BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	297,465	315,477
	STANDARD CHARTERED	PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	300,000	314,094
	SYNCHRONY FINL	SYNCHRONY FINL 2.85% DUE 07-25-2022 SEDOL: BJBL220	299,811	309,795
	SOCIETE GENERALE	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP: 83368RAZ5	300,000	302,650
	HOME DEPOT	HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	219,123	298,490
	CMO CHEVY CHASE	PVTPL CMO CHEVY CHASE FDG LLC SER 2004-4 CL A-1 FLTG 10-25-2035 SEDOL: B592R33	300,302	297,293
	EDF S A NT	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	237,522	288,453
	HALLIBURTON	HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	268,066	287,447
	QUALCOMM	QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	196,532	284,554
	VA ELEC & PWR	VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	198,870	281,476
	EMIRATE ABU	EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00013 2.7% 09-02-2070 CUSIP: 29135LAN0	300,000	279,798
	PETROLEOS MEX	PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	337,725	278,296
	APPLE	APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	209,094	272,950
	FISERV HOME	FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	198,776	267,896
	AMERN INTL	AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	198,826	266,839
	ELECTRICITE DE FRANCE	PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	207,704	263,905
	ANHEUSER BUSCH	ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	228,263	262,746

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	ANTHEM	ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	185,100	257,784
	DEUTSCHE TELEKOM	DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP: 25156PBC6	198,698	252,162
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	218,014	251,929
	TAKEDA	TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	199,160	248,500
	WESTINGHOUSE AIR BRAKE	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	199,778	237,285
	SEAGATE HDD	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034 SEDOL: BD6RKV6	235,162	235,710
	BLACKSTONE	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO SEDOL: BKLMT74	197,944	231,142
	ONEOK	ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	199,374	226,820
	BANK OF AMERICA	BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	200,000	226,000
	PLAINS ALL AMERICAN	PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL: BDBGH39	199,432	224,023
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	200,000	222,684
	DEERE	DEERE & CO 2.875% DUE 09-07-2049 SEDOL: BKLMSK0	199,920	222,077
	GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	222,000	222,000
	KKR GROUP	PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 SEDOL: BL9ZCX9	198,200	221,961
	IMPERIAL BRANDS	PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	198,186	221,372
	ISRAEL ST	ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	195,052	221,104
	NVR	NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	216,704	218,889
	NOMURA HLDGS	NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	200,000	218,285
	BECTON DICKINSON	BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	200,000	217,415
*	PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	217,017	217,017
	HSBC HLDGS	HSBC HLDGS PLC FLTG RT 2.848% DUE 06-04-2031 SEDOL: BMXNKF4	200,000	214,568
	AVOLON HLDGS	PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL: BF5K601	213,326	213,956
	AMAZON COM	AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	197,632	213,868
	SUTTER HEALTH	SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	200,000	212,417
	BROOKFIELD HOME	BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 SEDOL: BLGFQH4	198,116	212,310
	NOMURA HLDGS	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000	211,733
	NRG ENERGY	PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO SEDOL: BNKJS58	199,718	210,565
	ROYALTY PHARMA	PVTPL ROYALTY PHARMA PLC SR NT 3.3% 09-02-2040 CUSIP: 78081BAE3	191,112	210,292
	LENOVO	PVTPL LENOVO GROUP LTD 3.421% DUE 11-02-2030/11-02-2020 BEO CUSIP: 526250AB1	200,000	210,223
	AIA GROUP	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	199,678	209,676
	INTL BUSINESS	INTL BUSINESS 4.7% DUE 02-19-2046 SEDOL: BYN2GX5	148,854	208,015
	HSBC HLDGS	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	200,000	206,564
	JPMORGAN CHASE	JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 SEDOL: BJVB6H3	200,000	206,500
	HYATT HOTELS	HYATT HOTELS CORP FLTG RT 3.1905% DUE 09-01-2022 SEDOL: BMC0MD8	200,000	202,269
	JOHNSON & JOHNSON	JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	198,226	200,894
	NASDAQ	NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	200,000	197,419
	TEVA	TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	199,468	192,252
	CMO TOWD	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	163,313	170,731
	TRANSCANADA	TRANSCANADA 7.25% DUE 08-15-2038 SEDOL: B3CHMW5	119,191	151,275
	AT&T	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO SEDOL: BMHLJD5	124,632	147,620
	VERIZON	VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	90,749	138,408
	HEWLETT PACKARD	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	99,932	131,808
	HEWLETT PACKARD	HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	113,650	130,648
	UNION PAC CORP	UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJVB0	101,322	125,728
	LOWES	LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	101,302	125,182
	WRKCO	WRKCO INC CORP BOND 4.9% 03-15-2029 SEDOL: BJHN0K4	99,951	123,520
	GNMA	GNMA POOL #MA5264 4% 06-20-2048 BEO SEDOL: BG0RVH6	118,207	122,398
	ENERGY TRANSFER	ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	115,607	121,473
	DUKE ENERGY	DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	91,518	121,395
	US TREAS	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029 SEDOL: BJB9TW3	103,523	121,173
	ABBVIE	ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	99,145	119,891

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	ONEOK	ONEOK INC NEW 5.85% DUE 01-15-2026 REG SEDOL: BM93315	99,943	119,842
	SEMPRA ENERGY	SEMPRA ENERGY 4% DUE 02-01-2048 SEDOL: BFWJFR1	99,393	119,153
	SABINE PASS	SABINE PASS 4.5% DUE 05-15-2030 SEDOL: BMH2035	99,744	118,528
	MCDONALDS	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	98,075	117,352
	LAZARD GROUP	LAZARD GROUP LLC 4.375% 03-11-202 SEDOL: BJ1G5H1	99,241	117,264
	OLD REP INTL	OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	98,232	114,865
	FNMA	FNMA POOL #FM4129 4% 09-01-2050 BEO CUSIP: 3140X7ST7	114,352	114,127
	WALGREENS	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 CUSIP: 931427AC2	96,201	113,586
	CENOVUS ENERGY	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037 SEDOL: BFNWDQ4	99,063	113,209
	PERKINELMER	PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	99,670	112,751
	FAIRFAX	FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	100,000	111,890
	BSTN	BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL: BK6WVQ2	99,815	111,626
	KKR GROUP	PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	99,474	111,406
	NATIONWIDE	NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	99,508	111,369
	SMUCKER J M CO	SMUCKER J M CO 3.375% DUE 12-15-2027 SEDOL: BF1Q658	99,966	111,146
	LEVEL 3	LEVEL 3 FING INC 3.875% DUE 11-15-2029 SEDOL: BL4PZ57	108,125	111,052
	CENTENE	CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	100,000	111,021
	CITRIX	CITRIX SYS INC 3.3% DUE 03-01-2030 CUSIP: 177376AF7	99,350	110,480
	ZIMMER	ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL: BWC4ZB9	99,765	110,459
	NEWCREST	PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	99,678	110,456
	DISCOVERY	DISCOVERY FIXED 3.45% DUE 03-15-2025 CUSIP: 25470DAK5	99,915	109,761
	CAMERON	PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	100,000	109,514
	EBAY	EBAY INC FIXED 2.7% DUE 03-11-2030 CUSIP: 278642AW3	103,176	107,574
	TENNESSEE GAS PIPELINE	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	99,801	106,934
	CROWN CASTLE	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	99,786	105,510
	ATHENE GLOBAL	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025 SEDOL: BKPT6P8	99,753	104,754
	ROCKIES EXPREASS	ROCKIES EXPRESS 3.6% DUE 05-15-2025 SEDOL: BH3T5N0	99,880	103,022
	BP CAP MKTS	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	98,344	102,673
	PAC GAS & ELEC	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	99,716	101,762
	MIDWEST CONNECTOR	PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-2022 SEDOL: BHRT3B0	100,625	101,752
	BOEING	BOEING CO 3.65% DUE 03-01-2047 SEDOL: BZBZQ11	104,044	101,224
	DELTA AIR LINES	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO CUSIP: 24736CBM5	96,515	100,904
	PACIFIC GAS	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	103,500	100,628
	ENBRIDGE	ENBRIDGE INC FLTG 02-18-2022 CUSIP: 29250NBB0	100,000	100,051
	HARLEY DAVIDSON	HARLEY DAVIDSON FLTG RT 1.16763% DUE 03-02-2021 SEDOL: BHPC4S5	100,000	100,019
	BRISXMOR OPER	BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022 SEDOL: BKBY248	100,000	99,893
	PAC GAS & ELEC	PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	99,369	99,391
	HOSPITALITY PPTYS	HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026 CUSIP: 44106MBA9	99,844	98,750
	FEDERAL HOME	FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL: BK4PG02	94,461	97,743
	GOLDMAN SACHS	CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	97,000	97,000
	Interest Bearing Cash	Variation Margin	84,996	84,996
	OCCIDENTAL PET	OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049 CUSIP: 674599CY9	100,464	84,280
	CMO MILL CITY MTG	PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 CUSIP: 59981TAC9	79,436	81,967
	PETROLEOS MEX	PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	93,529	79,015
	TOWD PT MTG	PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	71,347	71,572
	FEDERAL HOME	FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	65,335	66,882
	QUEST DIAGNOSTICS	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL: BXVMCX2	49,959	63,895
	FEDEX	FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	51,861	63,176
	FEDEX	FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	49,716	58,994
	GLS AUTO	GLS AUTO 2.17% DUE 02-15-2024 CUSIP: 36258XAA8	54,398	54,987
	FNMA	FNMA POOL #FM1107 4% 06-01-2049 BEO CUSIP: 3140X4GR1	51,671	52,849
	GOLDMAN SACHS	ICE_CDX GOLDUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K6PKGU	45,447	49,614

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DECEMBER 31, 2020

EIN: 94-3094724
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(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	FHLMC	FHLMC MULTICLASS SER 4950 CL A 2.5% DUE 06-25-2034 REG CUSIP: 3137FRCJ8	45,298	45,010
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 3% SWU00QZD4 SEDOL: 9HXAV1U	48,721	41,825
	FNMA	FNMA POOL #BM2003 4% 10-01-2047 BEO CUSIP: 3140J6GM3	38,618	39,903
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWU00RA64 SEDOL: 9HYJZ2U	41,410	35,333
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWU00R4Q7 SEDOL: 9HXW38U	39,629	33,814
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWU00R3G0 SEDOL: 9HXSYEU	39,582	33,786
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/02/2023 USD P 3MLIBOR / R 3% SWU00R1B3 SEDOL: 9K63KTU	38,956	33,284
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWU00QZC6 SEDOL: 9HXAV3U	38,417	32,982
	PETROBRAS HOME	PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	23,244	32,250
	CREDIT SUISSE	CME_IRS CSFBUS33 05/15/2024 USD P 3MLIBOR / R 2.29% SWU00U142 SEDOL: 9J8HR6U	31,878	28,260
	GOLDMAN SACHS	LCH_IRS GOLDUS33 06/09/2041 USD P 1.25% / R 3MLIBOR SWU0177O2 SEDOL: 9K8H42U	26,558	28,086
	GOLDMAN SACHS	ICE_CDX GOLDUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9JYRD8U	23,201	23,564
	CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE SEDOL: 9AYQMMU	21,000	21,000
	VERIZON	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO SEDOL: BKSB5Y3	11,055	20,132
	Cash Collateral	Non-Pimco Cash collateral	19,180	19,180
	AT&T	PVTPL AT&T INC NT 3.5% 09-15-2053 SEDOL: BM8MVH5	14,555	18,026
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2021 SWPC0F301 SEDOL: 9F2UT8U	-	16,193
	CREDIT SUISSE	CME_IRS CSFBUS33 02/12/2030 USD P 3MLIBOR / R 1.66% SWU00ZK81 SEDOL: 9K2AW5U	15,673	15,480
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27 SEDOL: 9J3BH3U	15,822	12,978
	HSBC HLDGS	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC SEDOL: 9A32HGU	10,000	10,000
	JP MORGAN CHASE	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 COLMSUSD0 SEDOL: 9A32HKU	10,000	10,000
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SWU00R5W3 SEDOL: 9HY4CZU	10,038	8,566
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL: 9HZQVNU	-	7,795
	BARCLAYS	CDS BARCGB5G 12/20/2024 SELL CNOOC FINANCE 2003 LTD SWPC0IP68 SEDOL: 9JZLB2U	5,292	7,650
	BNPAFRPP	CDS BNPAFRPP SELL PROT ON INDONESIA REPUBLIC O 12-20-2022 SEDOL: 9G1BXHU	-	6,292
	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98 SEDOL: 9F8EQ4U	-	5,953
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0 SEDOL: 9J3BF1U	6,775	5,159
	GOLDMAN SACHS	ICE_CDX GOLDUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3749U	4,481	4,998
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2021 SELL BERKSHIRE HATHAWAY INC SWPC0DU30 SEDOL: 9J3BS2U	7,048	4,526
	VERIZON	VERIZON 5.012% DUE 04-15-2049 SEDOL: BDFLJP6	2,369	4,159
	GOLDMAN SACHS	ICE_CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL: 9J7GQZU	-	3,383
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 0.844% / R 1DSOFR SWU015TX2 SEDOL: 9K7GWPU	1,298	3,078
	NOMURA GLOBAL	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL: 9F5KEQU	1,963	2,976
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3 SEDOL: 9EXALEU	-	2,819
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL PRUDENTIAL FINANCIAL I SWPC0INT0 SEDOL: 9JZELLU	2,623	2,419
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 0.907% / R 1DSOFR SWU015TY0 SEDOL: 9K7ET9U	1,338	2,251
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 0.985% / R 1DFFUND SWU015TS3 SEDOL: 9K7GX5U	-	2,160
	WELLS FARGO	ICE_CDS WFBIUS6S 06/20/2022 SELL GOLDMAN SACHS GROUP IN SWPC0FJ87 SEDOL: 9K63ZMU	2,316	1,945
	NOMURA GLOBAL	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL: 9F5PN9U	1,051	1,786
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE7U	-	1,751
	UNITED MEX STATES	CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYLYLU	-	1,751
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1 SEDOL: 9J45CNU	-	1,723
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL: 9GZ9Z1U	-	1,713
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 0.562% / R 1DFFUND SWU015TP9 SEDOL: 9K7FSCU	-	1,354
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 0.793% / R 1DFFUND SWU015TQ7 SEDOL: 9K7FSEU	-	1,299
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 0.745% / R 1DSOFR SWU015TW4 SEDOL: 9K7GUCU	520	1,257
	GOLDMAN SACHS	ICE_CDS GOLDUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8 SEDOL: 9J3BH5U	1,683	1,252
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYQAPU	-	958
	UNITED MEX STATES	CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49 SEDOL: 9K6CCKU	-	956

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CR93 SEDOL: 9E4MU5U	-	904
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CRX0 SEDOL: 9E4QVKU	-	904
	B OF AUS	CDS BOFAUS6NGFX SELL PROTECTION ON ITALYREP 06-20-2021 SWPC0CRI3 SEDOL: 9E4PXBU	-	904
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL EXELON GENERATION CO L SWPC0IV12 SEDOL: 9K1F37U	1,167	902
	MRMDUS	CDS MRMDUS33 SELL PROT ON 12-20-2021SWPC0DZF8 SEDOL: 9EZA63U	-	832
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 0.533% / R 1DSOFR SWU015TV6 SEDOL: 9K7HRKU	176	743
	GOLDMAN SACHS	ICE_CDS GOLDUS33 03/20/2021 SELL VIACOM INC 6.875% 04/3 SWPC0EB88 SEDOL: 9J3BG7U	2,022	680
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 0.533% / R 1DSOFR SWU015TV6 SEDOL: 9K7TBZU	683	510
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 0.184% / R 1DFFUND SWU015TO2 SEDOL: 9K7FSDU	-	339
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 0.051% / R 1DFFUND SWU015TN4 SEDOL: 9K7GC1U	86	304
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 0.173% / R 1DSOFR SWU015TU8 SEDOL: 9K7HRLU	37	265
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 0.049% / R 1DSOFR SWU015TT1 SEDOL: 9K7BQLU	-	188
	BNPAFRPP	CDS BNPAFRPP 12-20-2021 SWPC0DYR3 SEDOL: 9EXALEL	(3,127)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2021 SWPC0F301 SEDOL: 9F2UT8L	(573)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1 SEDOL: 9J45CNL	(1,417)	-
	BARCLAYS	CDS BARCGB33 06-20-2021 SWPC0CR93 SEDOL: 9E4MU5L	(1,674)	-
	BNPAFRPP	CDS BNPAFRPP 06-20-2021 SWPC0CRX0 SEDOL: 9E4QVKL	(1,274)	-
	B OF AUS	CDS BOFAUS6NGFX 06-20-2021 SWPC0CRI3 SEDOL: 9E4PXBL	(1,858)	-
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL: 9GZ9Z1L	(172)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE7L	(816)	-
	UNITED MEX STATES	CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYLYLL	(287)	-
	UNITED MEX STATES	CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49 SEDOL: 9K6CCKL	(1,177)	-
	BARCLAYS	CDS BARCGB33 06-20-2022 SWPC0FY98 SEDOL: 9F8EQ4L	(2,667)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2022 SWPC0GAS0 SEDOL: 9G1BXHL	(229)	-
	MRMDUS	CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL: 9EZA63L	(4,754)	-
	GOLDMAN SACHS	ICE_CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL: 9J7GQZL	(4,563)	-
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL: 9HZQVNL	(5,405)	-
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYQAPL	(2,246)	-
	GOLDMAN SACHS	LCH_IRS GOLDUS33 03/30/2023 USD P 0.25% / R 3MLIBOR SWU015GO6 SEDOL: 9K75ZSU	1,773	-
	PNBPUS	PUT BONDOPT PNBPUS33CHA 01/07/2021 FNCL 2% 01/14/2021 101.5625 317563QO5 SEDOL: 9K7NDPU	(340)	-
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.33 3175JF418 SEDOL: 9K1RWZU	(140)	(2)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.21% 317U108X1 01/04/2021 SEDOL: 9K87G6U	(1,238)	(6)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.3671875 3175577W0	(285)	(12)
	CHASE BANK	PUT BONDOPT CHASUS33 02/11/2021 G2SF 2.5% 02/20/20 103.773437 317544YH1	(492)	(12)
	CHASE BANK	PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.367187 317516RE4	(1,313)	(18)
	CHASE BANK	PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.59375 317535N65	(967)	(19)
	B OF AUS	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL857 SEDOL: 9K7JA8U	(306)	(19)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.703125 317563Y57	(250)	(21)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/20/2021 CDX.NA.IG.35 3175EL733 SEDOL: 9K7EDEU	(261)	(22)
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.35 3175DA613 SEDOL: 9K7PS1U	(230)	(31)
	B OF AUS	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL527 SEDOL: 9K73NEU	(546)	(33)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MFNU	(550)	(35)
	DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 01/20/2021 CDX.NA.IG.35 3175JJ055 SEDOL: 9K7BFZU	(458)	(36)
	BARCLAYS	CALL SWO_CDX BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6SX7U	(920)	(39)
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.33 3175JF970 SEDOL: 9K29PVU	(280)	(46)
	BARCLAYS	CALL SWO_CDX BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6W93U	(950)	(48)
	CHASE BANK	PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 104 31750HJQ3	(184)	(49)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.40625 317555CP3	(1,250)	(53)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.11% 317U097X4 01/15/2021 SEDOL: 9K86M5U	(1,860)	(55)
	CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.1875 317584IR3	(750)	(60)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 2% 02/11/2021 102.75 317512S36	(309)	(61)
	CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL964 SEDOL: 9K7VZUU	(264)	(69)

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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
	DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 02/17/2021 CDX.NA.IG.35 3175EL998 SEDOL: 9K7VFAU	(244)	(69)
	CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.265625 317513ZY8	(727)	(70)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MM7U	(1,130)	(70)
	CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL881 SEDOL: 9K7KC1U	(729)	(74)
	B OF AUS	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175DA415 SEDOL: 9K79WMU	(1,020)	(78)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM640 SEDOL: 9K8KTYU	(115)	(85)
	DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM632 SEDOL: 9K8KNBU	(116)	(85)
	CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.125 317537YF9	(313)	(90)
	CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.140625 317542UX4	(266)	(92)
	CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.140625 317581RV0	(313)	(92)
	CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.1% European 317U048X4 01/19/2021 SEDOL: 9K81K2U	(2,300)	(96)
	NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR 317U128X7 01/07/2021 SEDOL: 9K8BG4U	(1,660)	(100)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.58% / R 3MLIBOR 317U214X2 01/11/2021 SEDOL: 9K8MRYU	(500)	(113)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.51% / R 3MLIBOR 317U107X2 01/04/2021 SEDOL: 9K87G5U	(1,238)	(131)
	BNPAFRPP	PUT SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM376 SEDOL: 9K8CATU	(190)	(151)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.131% European 317U033X1 01/19/2021 SEDOL: 9K7XVDU	(2,250)	(155)
	DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.598% / R 3MLIBOR 317U143X8 01/11/2021 SEDOL: 9K8EGWU	(1,700)	(165)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM624	(260)	(171)
	PNBPUS	PUT BONDOPT PNBPUS33CHA 03/04/2021 FNCL 2% 03/11/2021 102.140625 317548YP4	(625)	(185)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 1DSOFR / R 0.049% SWU015TT1 SEDOL: 9K7ET8L	(116)	(188)
	CHASE BANK	CALL BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 104.140625 3175874E0	(109)	(189)
	CHASE BANK	CALL BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 104.140625 317512G88	(141)	(190)
	CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.6875 317582RQ9	(1,195)	(190)
	MORGAN STANLEY	PUT SWO_CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM442 SEDOL: 9K8BP7U	(215)	(192)
	NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.27% 317U129X6 01/07/2021 SEDOL: 9K8BG5U	(1,660)	(198)
	MORGAN STANLEY	CALL SWO_CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM459 SEDOL: 9K8BP6U	(400)	(202)
	US TREAS	FUT CALL FEB 21 U.S. T-BONDS 1790 CUSIP: 999999OA8	(1,313)	(250)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.28% 317U215X1 01/11/2021 SEDOL: 9K8MRZU	(500)	(254)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 1DSOFR / R 0.173% SWU015TU8 SEDOL: 9K7BQML	-	(265)
	GOLDMAN SACHS	ICE_CDX GOLDUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3ASEL	(10,602)	(276)
	M	CALL SWO_CDX MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM566 SEDOL: 9K8HFMU	(500)	(279)
	US TREAS	FUT CALL FEB 21 U.S. T-BONDS 1770 CUSIP: 999999OA8	(616)	(297)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 1DFFUND / R 0.051% SWU015TN4 SEDOL: 9K7FSBL	-	(304)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM384 SEDOL: 9K8CAUU	(410)	(318)
	CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 03/17/2021 CDX.NA.IG.35 3175EM517 SEDOL: 9K8GLHU	(616)	(318)
	CITI BANK	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.224% 317U196X4 01/14/2021 SEDOL: 9K8HCQU	(1,590)	(319)
	CITI BANK	CALL BONDOPT CITIUS33 02/04/2021 FNCL 2% 02/11/2021 103.75 317521IU8	(238)	(329)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 1DFFUND / R 0.184% SWU015TO2 SEDOL: 9K7HZ6L	(34)	(339)
	US TREAS	FUT CALL FEB 21 U.S. T-BONDS 1780 CUSIP: 999999OA8	(1,638)	(375)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.07% / R 3MLIBOR 317U123X2 01/22/2021 SEDOL: 9K89B0U	(1,216)	(440)
	US TREAS	FUT PUT FEB 21 U.S. T-BONDS 1700 CUSIP: 999999OA8	(667)	(484)
	CHASE BANK	PUT BONDOPT CHASUS33 04/14/2021 G2SF 2.5% 04/21/20 104.125 3175652P3	(516)	(516)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 1DFFUND / R 0.562% SWU015TP9 SEDOL: 9K7TBYL	(693)	(551)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.83% 317U124X1 01/22/2021 SEDOL: 9K89B1U	(1,216)	(563)
	US TREAS	FUT PUT FEB 21 U.S. T-BONDS 1690 CUSIP: 999999OA8	(1,524)	(625)
	GOLDMAN SACHS	CME_IRS GOLDUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1 SEDOL: 9K8QSRL	-	(639)
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.298% 317U144X7 01/11/2021 SEDOL: 9K8EGXU	(1,700)	(665)
	CITI BANK	PUT SWO USD CITIUS33 P 1.524% / R 3MLIBOR 317U195X5 01/14/2021 SEDOL: 9K8HCPU	(1,590)	(771)
	CHASE BANK	PUT BONDOPT CHASUS33 03/11/2021 G2SF 2% 03/18/2021 102.90625 317543619	(344)	(779)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 1DFFUND / R 0.562% SWU015TP9 SEDOL: 9K7HZ5L	(144)	(803)
	CHASE BANK	PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 103.578125 317512OG1	(469)	(903)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 1DSOFR / R 0.533% SWU015TV6 SEDOL: 9K7BQNL	-	(1,254)

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	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 1DSOFR / R 0.745% SWU015TW4 SEDOL: 9K7BQPL	-	(1,257)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 1DFFUND / R 0.793% SWU015TQ7 SEDOL: 9K7GWQL	(414)	(1,299)
	US TREAS	FUT PUT FEB 21 U.S. T-BONDS 1710 CUSIP: 999999OA8	(2,088)	(1,438)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.491% / R 3MLIBOR European 317U031X3 01/19/2021 SEDOL: 9K7XTZU	(2,250)	(1,534)
	CHASE BANK	CDS CHASUS33 06-20-2022 SWPC0FFW8 SEDOL: 9F5PH1L	(5,055)	(1,603)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.45% / R 3MLIBOR 317U096X5 01/15/2021 SEDOL: 9K86M4U	(1,860)	(1,876)
	CHASE BANK	PUT SWO USD CHASUS33 P 1.46% / R 3MLIBOR European 317U047X5 01/19/2021 SEDOL: 9K81H7U	(2,300)	(2,039)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 1DFFUND / R 0.985% SWU015TS3 SEDOL: 9K7GC0L	(1,091)	(2,160)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 1DSOFR / R 0.907% SWU015TY0 SEDOL: 9K7BQRL	-	(2,251)
	GOLDMAN SACHS	ICE_CDX GOLDUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9K6PNKL	(6,297)	(2,370)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 1DSOFR / R 0.844% SWU015TX2 SEDOL: 9K7BQQL	-	(3,078)
	MRMDUS	CDS MRMDUS33 06-20-2022 SWPC0FGR8 SEDOL: 9F5PG0L	(14,765)	(4,809)
	GOLDMAN SACHS	CME_IRS GOLDUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1 SEDOL: 9K3745L	(8,386)	(5,809)
	GOLDMAN SACHS	CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4 SEDOL: 9J6DXKL	(15,766)	(7,290)
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07 SEDOL: 9K7FR5L	-	(7,927)
	GOLDMAN SACHS	CME_IRS GOLDUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MEUL	-	(7,982)
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5 SEDOL: 9K75ZZL	-	(9,704)
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41 SEDOL: 9K7EAEL	-	(11,261)
	GOLDMAN SACHS	LCH_IRS GOLDUS33 03/30/2023 USD P 0.25% / R 3MLIBOR SWU015GO6 SEDOL: 9K75ZSL	-	(11,786)
	GOLDMAN SACHS	CME_IRS GOLDUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81 SEDOL: 9K2AZ3L	(19,238)	(15,480)
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/14/2050 USD P 3MLIBOR / R 0.984% SWU0153O0 SEDOL: 9K6F57L	-	(21,309)
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/10/2050 USD P 3MLIBOR / R 0.97% SWU014Y50 SEDOL: 9K6DW0L	-	(22,020)
	GOLDMAN SACHS	CME_IRS GOLDUS33 05/15/2024 USD P 2.29% / R 3MLIBOR SWU00U142 SEDOL: 9J8HQ0L	(32,866)	(28,260)
	MORGAN STANLEY	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	(39,000)	(39,000)
	GOLDMAN SACHS	CME_IRS GOLDUS33 02/12/2045 USD P 2% / R 3MLIBOR SWU00XPH1 SEDOL: 9K63NNL	(68,487)	(42,877)
	GOLDMAN SACHS	CME_IRS GOLDUS33 01/13/2050 USD P 2.25% / R 3MLIBOR SWU00V8J0 SEDOL: 9JXHQ8L	(231,767)	(155,123)
	GNMA HOME	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL: B73S4S5	(319,078)	(319,852)
	GOLDMAN SACHS	LCH_IRS GOLDUS33 12/21/2026 USD P 1.75% / R 3MLIBOR SWU00INB9 SEDOL: 9G4JHNL	-	(397,374)
	FEDERAL HOME	FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-15-2051 CUSIP: 01F020620	(1,497,748)	(1,503,702)
	US TREAS	FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	(3,522,750)	(3,532,594)
	US TREAS	FUT MAR 21 EURO DOLLARS CUSIP: 999599GH0	(3,982,100)	(3,993,200)
	US TREAS	FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	(26,755,328)	(26,787,156)
			$ 178,294,279	**$ 187,434,923**

* Represents a party-in-interest

See accompanying independent auditor's report.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2020

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
CHASE BANK	BND C OP CHASUS33 101.13 08 APR 2020 317526UI0 US01F0226427	$ -	$ 664
CHASE BANK	CALL BONDOPT CHASUS33 09/08/2020 FNCL 2% 09/14/2020 103.3125 317531PI6	-	1,250
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 103.101562 317544RU0	-	539
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 103.601562 317516EM0	-	938
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 103.96875 317557551	-	195
CHASE BANK	CALL BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 102.4375 317542X52	-	1,836
CHASE BANK	CALL BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 103.375 317552LJ4	-	563
CHASE BANK	CALL BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 103.921875 317528EP8	-	406
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 101.335937 3175157U2	-	1,477
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 101.640625 3175610L3	-	422
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/13/2020 103.9375 317562ZF6	-	609
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 103.460937 317552J08	-	625
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 103.492187 31750H4K2	-	641
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 104.09375 317532F20	-	188
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 103.34375 317583MU3	-	352
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 103.359375 317527ID3	-	352
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 103.359375 317561WB0	-	352
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 11/05/2020 FNCL 1.5% 11/12/20 102.140625 317582RB2	-	3,063
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 11/05/2020 FNCL 1.5% 11/12/20 102.21875 317556XC7	-	2,625
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 12/07/2020 FNCL 1.5% 12/14/20 101.171875 317532HL6	-	3,141
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 12/07/2020 FNCL 1.5% 12/14/20 101.28125 317545RD5	-	1,000
CITIGROUP	CALL BONDOPT SBNYUS33 11/05/2020 FNCL 2% 11/12/2020 103.0625 317545GJ4	-	1,406
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020	-	1,560
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	-	1,950
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	-	1,720
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	-	408
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	-	341
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	-	1,325
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	-	1,270
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	-	1,400
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	-	1,880
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	-	2,080
CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	-	829
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	-	1,630
CREDIT SUISSE	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020	-	326
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	-	1,600
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	-	1,410
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	-	821
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	-	1,450
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	-	1,910
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	-	1,600
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	-	1,520
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	-	1,450
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	-	2,000
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	-	390
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	-	437
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	-	396
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	-	525
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	-	340
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	-	420
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	-	490

BHP USA RETIREMENT INCOME PLAN
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PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date Rate of Interest, Collateral Par or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	-	673
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	-	1,201
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	-	1,580
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	-	3,450
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	-	1,760
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	-	644
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020	-	413
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	-	464
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	-	452
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	-	1,740
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	-	1,770
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	-	1,595
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	-	1,225
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	-	1,850
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	-	2,010
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	-	1,260
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	-	548
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	-	486
BARCLAYS CAPITAL	CALL SWO_CDX BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	-	375
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	-	492
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	-	318
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	-	625
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	-	317
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	-	390
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	-	375
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	-	435
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	-	610
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	-	270
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	-	728
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	-	728
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	-	644
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620	-	480
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450	-	263
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708	-	615
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	-	500
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	-	312
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	-	772
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	-	560
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	-	608
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	-	500
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	-	510
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	-	400
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	-	688
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	-	720
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658	-	680
CHASE BANK	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	-	290
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	-	579
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	-	400
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	-	660
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632	-	510
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378	-	422

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CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011	-	520
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011	-	544
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443	-	400
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864	-	324
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274	-	750
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448	-	330
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	-	630
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	-	345
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	-	230
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	-	125
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	-	700
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560	-	570
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499	-	255
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358	-	366
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067	-	390
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607	-	223
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265	-	420
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265	-	260
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524	-	95
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	-	400
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	-	810
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	-	555
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	-	480
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	-	280
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	-	450
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	-	616
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715	-	573
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	-	387
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	-	425
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	-	724
CREDIT SUISSE	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES	(1,022,000)	1,298,000
GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS	(464,000)	242,000
WELLS FARGO BANK, N.A.	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	(1,615,000)	1,167,000
CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE	(208,000)	353,000
GOLDMAN SACHS	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	(474,000)	64,000
CREDIT SUISSE	CCP RECEIVABLE FROM CSFB NEW YORK	(8,000)	300,000
GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 0.909% / R 1DFFUND SWU015TR5	-	-
GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 0.909% / R 1DFFUND SWU015TR5	-	961
BARCLAYS CAPITAL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	(839,000)	839,000
UBS GROUP FDG	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	(520,000)	520,000
UBS GROUP FDG	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	(810,000)	810,000
TD	DOMESTIC MASTER RECEIVABLE FROM TD	(350,000)	350,000
EQT CORP	EQT CORP 6.125% 02-01-2025 REG	(200,000)	203,625
BNP PARIBAS SA	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	(3,280,000)	3,280,000
BNP PARIBAS SA	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	(900,000)	900,000
CREDIT SUISSE	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	(370,000)	370,000
OTC	FUT CALL APR 20 T-NOTE OPTION 1315	(3)	1,017
OTC	FUT CALL APR 20 T-NOTE OPTION 1325	(3)	930
OTC	FUT PUT APR 20 T-NOTE OPTION 1275	(1)	1,000
OTC	FUT PUT APR 20 T-NOTE OPTION 1280	(1)	930
GLS AUTO	GLS AUTO 2.17% DUE 02-15-2024	(99,994)	45,599

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HSBC	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	(60,000)	50,000
CHASE BANK	PUT BONDOPT CHASUS33 08/06/2020 FNCL 2.5% 08/13/20 102.132812 317535HI6	-	781
CHASE BANK	PUT BONDOPT CHASUS33 08/06/2020 FNCL 2% 08/13/2020 100.4375 3175ZZ663	-	3,375
CHASE BANK	PUT BONDOPT CHASUS33 08/06/2020 FNCL 2% 08/13/2020 100.640625 31750GDE8	-	1,500
CHASE BANK	PUT BONDOPT CHASUS33 09/08/2020 FNCL 2% 09/14/2020 101.3125 317536VD9	-	1,813
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.554687 317535UE0	-	906
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.601562 317517829	-	1,438
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.835937 317581R16	-	664
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.984375 317513JI1	-	656
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 102.292968 3175569Q3	-	1,250
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 1.5% 11/12/20 99.9375 317523KQ0	-	1,375
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 101.921875 317567PF6	-	594
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 102.375 31750GZD6	-	875
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 102.4375 317576PC4	-	1,836
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 99.5390625 31750H7R4	-	938
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 99.640625 317513MO4	-	500
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/13/2020 101.9375 317546BD0	-	1,125
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 102.09375 317553G25	-	375
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 102.460937 317557IQ1	-	984
CHASE BANK	PUT BONDOPT CHASUS33 12/14/2020 G2SF 2% 12/21/2020 102.1875 317510TB1	-	2,250
CHASE BANK	PUT BONDOPT CHASUS33 12/14/2020 G2SF 3% 12/21/2020 104 317563A46	-	750
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/06/2020 FNCL 2.5% 08/13/20 102.421875 3175826B5	-	1,313
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2.5% 12/14/20 103.921875 317534I23	-	273
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2.5% 12/14/20 103.953125 317526F63	-	516
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.328125 317533FR3	-	453
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.34375 317575AJ7	-	445
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.359375 31750H4Y2	-	445
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.359375 3175925J8	-	445
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 08/06/2020 FNCL 2.5% 08/13/20 102.2188 317543PJ9	-	410
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 08/06/2020 FNCL 2% 08/13/2020 100.421875 3175SG754	-	1,688
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 08/06/2020 FNCL 2% 08/13/2020 100.625 317585Y50	-	758
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 101.4375 317551KW8	-	1,266
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 101.953125 317555C57	-	984
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 102.078125 317555VA5	-	656
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 102.140625 317544831	-	1,250
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 102.1875 317521Q13	-	641
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 11/05/2020 FNCL 1.5% 11/12/20 99.484375 317544V50	-	734
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 11/05/2020 FNCL 2% 11/12/2020 101.90625 3175732A0	-	1,207
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 11/05/2020 FNCL 2% 11/12/2020 101.953125 31750GYX3	-	1,207
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 1.5% 12/14/20 99.21875 3175860X4	-	1,469
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 101.828125 317571MK0	-	371
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 101.9375 317525210	-	371
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 101.96875 317511X08	-	1,125
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 102.078125 317522CU2	-	1,113
CITIGROUP	PUT BONDOPT SBNYUS33 11/05/2020 FNCL 2% 11/12/2020 102.0625 317514UI6	-	1,688
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	-	1,950
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	-	1,720
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	-	300
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	-	341
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	-	1,560
BANK AMER CORP	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	-	1,175

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2020

EIN: 94-3094724
PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date Rate of Interest, Collateral Par or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
BANK AMER CORP	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	-	1,270
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	-	1,500
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	-	1,880
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020	-	2,080
CHASE BANK	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	-	829
CITIBANK N.A.	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	-	1,630
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	-	326
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	-	1,540
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	-	1,410
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	-	821
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	-	1,450
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	-	1,520
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	-	1,910
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	-	1,600
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	-	1,450
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	-	2,000
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	-	525
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	-	375
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	-	396
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	-	530
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	-	330
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	-	383
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	-	440
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	-	673
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	-	1,201
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	-	1,580
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020	-	1,760
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	-	3,450
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	-	520
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	-	452
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	-	413
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	-	400
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	-	1,740
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	-	1,770
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	-	1,595
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	-	1,225
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	-	1,850
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	-	2,010
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	-	1,260
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	-	548
NOMURA GLOBAL	PUT SWO USD PNBPUS33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	-	486
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	-	390
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	-	141
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	-	210
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	-	240
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	-	180
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758	-	240
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675	-	210
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342	-	360
CITIBANK N.A.	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690	-	336
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277	-	210

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2020

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
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003	-	248
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003	-	260
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804	-	351
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716	-	440
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455	-	330
DEUTSCHE BANK	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608	-	350
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	-	294
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	-	144
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	-	210
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	-	320
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	-	285
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	-	185
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	-	525
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897	-	280
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870	-	320
AT&T	PVTPL AT&T INC NT 3.5% 09-15-2053	15,037	592
AT&T	PVTPL AT&T INC NT 3.55% 09-15-205L	997,401	188
VERIZON	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	11,489	787
BANK OF AMERICA	TBA COLLATERAL PAYABLE TO BANKOFAMERICA	(250,000)	250,000
MORGAN STANLEY	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	(250,000)	289,000
		$ (10,696,073)	$ 11,554,861

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2020

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)
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	33	$ 9,774,431	$ -	$ 9,774,431	$ 9,774,431	$ -
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	52	-	11,228,520	11,228,520	11,228,520	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	16	22,721,756	-	22,691,018	22,721,756	(30,738)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	16	-	22,762,277	22,691,018	22,762,277	71,260
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES AUGUST SEDOL: BJXBKZ7	3	7,739,250	-	7,739,250	7,739,250	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES AUGUST SEDOL: BJXBKZ7	3	-	7,764,518	7,739,250	7,764,518	25,268
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	2	14,554,420	-	14,554,420	14,554,420	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	2	-	14,527,913	14,554,420	14,527,913	(26,508)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	1	7,227,525	-	7,227,525	7,227,525	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	4	-	9,997,898	9,890,611	9,997,898	107,287
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1	7,233,506	-	7,233,506	7,233,506	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1	-	7,236,225	7,233,506	7,236,225	2,719
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JULY SEDOL: BJXBKY6	3	7,769,011	-	7,769,011	7,769,011	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JULY SEDOL: BJXBKY6	3	-	7,747,266	7,769,011	7,747,266	(21,745)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JUNE SEDOL: BJXBKX5	7	10,215,322	-	10,215,322	10,215,322	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JUNE SEDOL: BJXBKX5	7	-	10,476,933	10,215,322	10,476,933	261,611
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	16	24,639,978	-	24,632,701	24,639,978	(7,277)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	15	-	18,480,344	18,483,363	18,480,344	(3,020)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYM4	2	14,546,944	-	14,546,944	14,546,944	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYM4	2	-	14,542,866	14,546,944	14,542,866	(4,078)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	3	14,560,148	-	14,560,148	14,560,148	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	3	-	14,603,358	14,560,148	14,603,358	43,209
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES SEPTEMBER SEDOL: BJXBKW4	3	7,749,307	-	7,749,307	7,749,307	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES SEPTEMBER SEDOL: BJXBKW4	3	-	7,833,403	7,749,307	7,833,403	84,096
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH SEDOL: BG034M0	2	4,129,531	-	4,129,531	4,129,531	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH SEDOL: BG034M0	2	-	4,135,156	4,129,531	4,135,156	5,625
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	6	4,195,828	-	4,195,828	4,195,828	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	6	-	4,231,969	4,195,828	4,231,969	36,141
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	8	6,605,805	-	6,594,227	6,605,805	(11,578)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	8	-	6,607,752	6,594,227	6,607,752	13,525
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	3	3,986,965	-	3,980,375	3,986,965	(6,590)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	3	-	3,976,957	3,980,375	3,976,957	(3,418)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY SEDOL: BJXBKR9	8	5,819,234	-	5,813,465	5,819,234	(5,770)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY SEDOL: BJXBKR9	8	-	5,873,418	5,813,465	5,873,418	59,953
FNMA	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MAY SEDOL: BMF76C3	7	13,692,836	-	13,679,906	13,692,836	(12,930)
FNMA	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MAY SEDOL: BMF76C3	7	-	13,734,482	13,679,906	13,734,482	54,576
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	9	3,007,627	-	3,007,627	3,007,627	-
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	3	-	13,166,663	11,849,436	13,166,663	1,317,227
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	39	16,302,005	-	16,302,005	16,302,005	-
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	19	-	16,500,000	16,495,633	16,500,000	4,367
US TREAS	UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	35	58,594,161	-	58,594,161	58,594,161	-

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2020

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 OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	40	-	60,601,107	60,471,101	60,601,107	130,005
US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	12	25,473,283	-	25,473,283	25,473,283	-
US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	11	-	21,910,281	21,932,998	21,910,281	(22,717)
US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	18	148,657,505	-	148,657,505	148,657,505	-
US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	21	-	139,223,657	139,520,590	139,223,657	(296,932)
US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	5	5,384,688	-	5,384,688	5,384,688	-
US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	5	-	5,401,266	4,985,275	5,401,266	415,990
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	6	13,432,158	-	13,432,158	13,432,158	-
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	6	-	13,481,213	13,083,775	13,481,213	397,438
US TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	39	35,776,997	-	35,776,997	35,776,997	-
US TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	37	-	34,936,909	34,660,753	34,936,909	276,156
US TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	69	42,500,735	-	42,500,735	42,500,735	-
US TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	65	-	41,953,895	41,953,311	41,953,895	583
US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	9	5,317,078	-	5,317,078	5,317,078	-
US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	2	-	3,540,938	3,544,719	3,540,938	(3,781)
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	59	391,713,282	-	391,713,282	391,713,282	-
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	70	-	400,230,485	398,431,826	400,230,485	1,798,659
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10	46,565,884	-	46,565,884	46,565,884	-
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10	-	46,626,834	45,862,468	46,626,834	764,367
US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	7	8,537,830	-	8,537,830	8,537,830	-
US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	7	-	8,562,594	8,185,476	8,562,594	377,117
US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL: 2913151	10	7,074,370	-	7,074,370	7,074,370	-
US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL: 2913151	11	-	10,418,756	10,436,413	10,418,756	(17,657)
US TREAS	US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	107	163,683,021	-	163,683,021	163,683,021	-
US TREAS	US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	110	-	163,304,509	163,201,558	163,304,509	102,951
US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	68	523,584,670	-	523,584,670	523,584,670	-
US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	69	-	536,278,970	535,866,944	536,278,970	412,027

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		3	1								4
45–49	2	7	2	3	1	1					16
50–54	1	13		3	2	1					20
55–59		10	1	4	3	4	1				23
60–64	4	5	2	4	1	2	2	1			21
65–69	2	1	1			2	1	1			8
70 & up	1										1
Total	10	40	9	14	7	10	4	2			96

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	3.64%	2.79%
• Next 15 years	5.21%	3.92%
• Over 20 years	5.94%	4.38%
Mortality sponsor elections		
• Healthy participants	Section 430(h)(3) prescribed separate static annuitant and nonannuitant mortality tables. These tables are based on the RP-2014 mortality tables with improvements beyond 2006 removed with static mortality improvement based on the IRS methodology and projection scale MP-2018.	
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.

Actuarial methods

Asset methods

The asset valuation method is the fair market value.

Participant methods

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

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

Minimum funding methods

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

A detailed description of the calculation follows:

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

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2020

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)
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	33	$ 9,774,431	$ -	$ 9,774,431	$ 9,774,431	$ -
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	52	-	11,228,520	11,228,520	11,228,520	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	16	22,721,756	-	22,691,018	22,721,756	(30,738)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	16	-	22,762,277	22,691,018	22,762,277	71,260
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES AUGUST SEDOL: BJXBKZ7	3	7,739,250	-	7,739,250	7,739,250	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES AUGUST SEDOL: BJXBKZ7	3	-	7,764,518	7,739,250	7,764,518	25,268
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	2	14,554,420	-	14,554,420	14,554,420	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	2	-	14,527,913	14,554,420	14,527,913	(26,508)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	1	7,227,525	-	7,227,525	7,227,525	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	4	-	9,997,898	9,890,611	9,997,898	107,287
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1	7,233,506	-	7,233,506	7,233,506	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1	-	7,236,225	7,233,506	7,236,225	2,719
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JULY SEDOL: BJXBKY6	3	7,769,011	-	7,769,011	7,769,011	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JULY SEDOL: BJXBKY6	3	-	7,747,266	7,769,011	7,747,266	(21,745)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JUNE SEDOL: BJXBKX5	7	10,215,322	-	10,215,322	10,215,322	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JUNE SEDOL: BJXBKX5	7	-	10,476,933	10,215,322	10,476,933	261,611
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	16	24,639,978	-	24,632,701	24,639,978	(7,277)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	15	-	18,480,344	18,483,363	18,480,344	(3,020)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYM4	2	14,546,944	-	14,546,944	14,546,944	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYM4	2	-	14,542,866	14,546,944	14,542,866	(4,078)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	3	14,560,148	-	14,560,148	14,560,148	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	3	-	14,603,358	14,560,148	14,603,358	43,209
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES SEPTEMBER SEDOL: BJXBKW4	3	7,749,307	-	7,749,307	7,749,307	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES SEPTEMBER SEDOL: BJXBKW4	3	-	7,833,403	7,749,307	7,833,403	84,096
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH SEDOL: BG034M0	2	4,129,531	-	4,129,531	4,129,531	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH SEDOL: BG034M0	2	-	4,135,156	4,129,531	4,135,156	5,625
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	6	4,195,828	-	4,195,828	4,195,828	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MAY SEDOL: BJXBL43	6	-	4,231,969	4,195,828	4,231,969	36,141
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	8	6,605,805	-	6,594,227	6,605,805	(11,578)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	8	-	6,607,752	6,594,227	6,607,752	13,525
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	3	3,986,965	-	3,980,375	3,986,965	(6,590)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	3	-	3,976,957	3,980,375	3,976,957	(3,418)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY SEDOL: BJXBKR9	8	5,819,234	-	5,813,465	5,819,234	(5,770)
FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY SEDOL: BJXBKR9	8	-	5,873,418	5,813,465	5,873,418	59,953
FNMA	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MAY SEDOL: BMF76C3	7	13,692,836	-	13,679,906	13,692,836	(12,930)
FNMA	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MAY SEDOL: BMF76C3	7	-	13,734,482	13,679,906	13,734,482	54,576
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	9	3,007,627	-	3,007,627	3,007,627	-
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	3	-	13,166,663	11,849,436	13,166,663	1,317,227
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	39	16,302,005	-	16,302,005	16,302,005	-
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	19	-	16,500,000	16,495,633	16,500,000	4,367
US TREAS	UNITED STATES OF AMERICA TBOND 1.75% 11- 15-2029 SEDOL: BKVKB83	35	58,594,161	-	58,594,161	58,594,161	-

BHP USA RETIREMENT INCOME PLAN
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EIN: 94-3094724
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US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	12	25,473,283	-	25,473,283	25,473,283	-
US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	11	-	21,910,281	21,932,998	21,910,281	(22,717)
US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	18	148,657,505	-	148,657,505	148,657,505	-
US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	21	-	139,223,657	139,520,590	139,223,657	(296,932)
US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	5	5,384,688	-	5,384,688	5,384,688	-
US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	5	-	5,401,266	4,985,275	5,401,266	415,990
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	6	13,432,158	-	13,432,158	13,432,158	-
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	6	-	13,481,213	13,083,775	13,481,213	397,438
US TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	39	35,776,997	-	35,776,997	35,776,997	-
US TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	37	-	34,936,909	34,660,753	34,936,909	276,156
US TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	69	42,500,735	-	42,500,735	42,500,735	-
US TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	65	-	41,953,895	41,953,311	41,953,895	583
US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	9	5,317,078	-	5,317,078	5,317,078	-
US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	2	-	3,540,938	3,544,719	3,540,938	(3,781)
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	59	391,713,282	-	391,713,282	391,713,282	-
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	70	-	400,230,485	398,431,826	400,230,485	1,798,659
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10	46,565,884	-	46,565,884	46,565,884	-
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10	-	46,626,834	45,862,468	46,626,834	764,367
US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	7	8,537,830	-	8,537,830	8,537,830	-
US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	7	-	8,562,594	8,185,476	8,562,594	377,117
US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL: 2913151	10	7,074,370	-	7,074,370	7,074,370	-
US TREAS	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG SEDOL: 2913151	11	-	10,418,756	10,436,413	10,418,756	(17,657)
US TREAS	US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	107	163,683,021	-	163,683,021	163,683,021	-
US TREAS	US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	110	-	163,304,509	163,201,558	163,304,509	102,951
US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	68	523,584,670	-	523,584,670	523,584,670	-
US TREAS	UTD STATES TREAS 1.875% DUE 08-31-2022 SEDOL: BZ56WR8	69	-	536,278,970	535,866,944	536,278,970	412,027

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

2020

This Form is Open to Public Inspection

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

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

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

A Name of plan
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 2020

2 Assets:

a Market value	2a	152,487,665
b Actuarial value	2b	152,487,665

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	673	58,692,916	58,692,916
b For terminated vested participants	326	30,455,786	30,455,786
c For active participants	96	16,326,157	16,519,524
d Total	1,095	105,474,859	105,668,226

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	5.24%
6 Target normal cost	6	361,080

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

10/14/2021 — 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 18.90%	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 5.39%		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	144.30%
15	Adjusted funding target attainment percentage	15	144.30%
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	126.75%
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 [X] 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:	
3.64 %	5.21 %	5.94 %	☐ 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**	361,080
b Excess assets, if applicable, but not greater than line 31a	**31b**	361,080

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**	
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.

Schedule SB, Part V — Summary of Plan Provisions

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

Schedule SB, Part V — Summary of Plan Provisions

Adjustment factors

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

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

Schedule SB, Part V — Summary of Plan Provisions

Normal retirement	
• Eligibility	Retirement on or after age 65.
• Benefit	Prior to December 31, 2013: The Plan age-65 accrued benefit is calculated by converting the plan-defined lump sum benefit to a single life annuity using 417(e) actuarial equivalence; the maximum interest rate for any of the 3 segment rates is 6%. Starting December 31, 2013: Frozen Age 65 Annuity
Early retirement	
• Eligibility	Retirement before age 65 after both attaining age 55 and completing ten years of service.
• Benefit	Beginning January 1, 2014: The largest of: 2. the early retirement benefit as calculated prior to December 31, 2013 and adjusted with changes in the adjustment factor, 3. the cash balance account converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality; and 4. 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	
• Eligibility	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.

Schedule SB, Part V — Summary of Plan Provisions

Deferred vested	
• Eligibility	Termination for reasons other than death or retirement after becoming fully vested in their Plan benefit. Eligible for commencement on the first of any month following termination and before normal retirement date. Participants employed by BHP on or after April 1, 2001 are immediately vested in their plan benefit.
• Benefit	Accrued benefit as of termination date.
Pre-retirement death	
• Eligibility	Death of any married or single participant. Eligible for commencement on the first of any month following the participant's death and before the participant's normal retirement date.
• Benefit – active and vested deferred deaths	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.
Other provisions	
• 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

Schedule SB, Part V — Summary of Plan Provisions

• 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) • 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 2020, the limit is $230,000.

Schedule SB, Part V — Summary of Plan Provisions

Benefits included or excluded

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

- **Most recent plan amendments included:** Amendment #5
- **Plan amendments excluded:** None.
- **Late retirement increases:**
  - *Active participants:* The plan provides actuarial increases to benefits of participants who work beyond normal retirement, and we have reflected these increases in the active liabilities. The Plan distributes benefits to active participants who work beyond age 70 ½.
  - *Deferred vested participants*: Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.
- **IRC Section 436 benefit restrictions:**
  - Unpredictable contingent event benefits: Not applicable.
  - Plan amendments: See above.
  - Prohibited payments: None.
  - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits

Plan provision changes since prior valuation

Maximum benefit amounts under IRS rules were updated from 2019 to 2020.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
*	PIMCO	MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL CUSIP: 722005873	$ 43,196,276	$ 40,392,979
	US TREAS	FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	26,755,328	26,787,156
*	PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	8,755,540	9,922,034
	US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	9,136,916	9,229,260
*	PIMCO	MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 72200Q109	8,006,459	8,018,593
	FNMA	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES MARCH SEDOL: BMF7690	6,149,338	6,158,270
	US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	4,769,421	4,605,593
	US TREAS	FUT MAR 21 EURO DOLLARS CUSIP: 999599GH0	3,982,100	3,993,200
	US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	3,661,734	3,571,716
	US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	3,540,285	3,558,938
	US TREAS	FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	3,522,750	3,532,594
*	NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	3,060,373	3,060,373
	US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	2,596,299	2,567,904
	US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	1,772,359	1,779,750
	WELLS FARGO	WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	1,496,535	1,661,954
	SHELL	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	1,193,476	1,581,157
	WESTERN GAS	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG SEDOL: B8HN8P8	1,487,910	1,541,970
	APPLE	APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	999,183	1,421,456
	FREDDIE	FREDDIE MAC SER 4935 CL KP 2.5% 12-25-2049 CUSIP: 3137FQ5B5	1,313,985	1,371,119
*	PIMCO	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP: 722005840	1,299,853	1,341,930
	US TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	1,330,212	1,318,867
	US TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	1,330,703	1,317,668
	FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	1,257,188	1,258,359
	VMWARE	VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	1,105,550	1,240,950
	AT&T	PVTPL AT&T INC NT 3.55% 09-15-205L SEDOL: BN0Y5V8	997,249	1,234,794
	MIDAMERICAN ENERGY	MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	898,758	1,170,847
	US TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	1,116,244	1,045,507
	PEPSICO HOME	PEPSICO INC 4.45% DUE 04-14-2046 SEDOL: BZ30BC0	716,313	976,616
	WOODSIDE	PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	899,379	959,059
	CHGO ILL WTR	CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 SEDOL: BFWDN57	750,000	941,498
	CHARTER	CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	800,000	929,158
	BUNGE	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL: BD8Q7B0	797,888	912,226
	INTERCONTINENTAL EX	INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG SEDOL: BMTQL43	896,031	906,835
	AMERN TOWER	AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	792,032	898,682
	B A T CORP	B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	800,000	888,361
	US TREAS	UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL: BYQQTF7	827,782	880,624
	JPMORGAN CHASE	JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049 CUSIP: 48126HAC4	800,000	877,409
	HSBC HLDGS	HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	800,000	871,000
	NISSAN MTR LTD	PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7	800,000	856,578
	GEN MTRS FINL	GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL: BYZ5MV2	770,955	853,045
	XYLEM	XYLEM INC 3.25% DUE 11-01-2026 SEDOL: BYQ3L30	748,455	843,143
	BOC AVIATION PTE	BOC AVIATION PTE 2.75% DUE 09-18-2022 CUSIP: 09681LAD2	795,672	816,288
	UBS GROUP	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	698,133	801,541
	US TREAS	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	491,784	791,250
	QVC	QVC INC 5.45% DUE 08-15-2034 SEDOL: BXRTNR8	722,842	780,000
	BACARDI	PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	597,828	767,456
	GOODMAN US	PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	697,417	763,200
	TEACHERS INS	TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054 SEDOL: BQVC9Q5	698,712	745,556
	BARRICK HOME	BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	505,135	719,867
	HSBC HLDGS	HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049 CUSIP: 404280CN7	700,000	712,334
	ORACLE	ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	571,119	705,997
	DIAMOND 1 FIN CORP	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023 SEDOL: BD96MG9	599,742	663,612

* Represents a party-in-interest

See accompanying independent auditor's report.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	BROADCOM	BROADCOM CORP / 3.5% 01-15-2028 SEDOL: BFX1781	599,730	661,325
	ORANGE NT	ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	544,420	657,965
	US TREAS	UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	623,744	650,711
	INTEL	INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	497,095	636,843
	ANHEUSER BUSCH	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL: BJMZ1V3	524,170	620,886
	ORACLE HOME	ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	499,925	603,782
	US TREAS	INTEREST BEARING CASH - USD	594,463	594,463
	COOPERATIEVE	COOPERATIEVE 3.75% DUE 07-21-2026 CUSIP: 21684AAF3	497,730	565,080
	SAUDI ARABIA	SAUDI ARABIA 4% SNR MTN 17/04/2025 USD SEDOL: BFXS0K5	495,365	559,288
	COMCAST	COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	399,672	558,854
	MOODYS	MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	406,652	553,063
	ENERGY TRANSFER	ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	499,050	550,481
	CENOVUS ENERGY	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027 SEDOL: BFNL6L7	499,915	546,011
	US TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	547,423	544,313
	NUTRITION & BIOSCIENCES	PVTPL NUTRITION & BIOSCIENCES INC 3.268%DUE 11-15-2040 SEDOL: BN7RYL3	499,970	537,299
	ASTRAZENECA PLC	ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNQH9	394,408	536,978
	VODAFONE	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	393,004	534,561
	DUKE ENERGY	DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	398,656	527,308
	EDF HOME	EDF S A 5.25% DUE 10-13-2055 SEDOL: BYXVW45	392,392	522,228
	KIMBERLY CLARK	KIMBERLY CLARK 3.9% DUE 05-04-2047 SEDOL: BF2YLV2	397,128	518,290
	T-MOBILE USA	T-MOBILE USA INC 3.3% DUE 02-15-2051 SEDOL: BM8V387	484,880	514,415
	DEUTSCHE BANK	DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 SEDOL: BFWFZJ1	499,346	512,713
	PFIZER	PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	399,236	511,684
	UNITED TECHNOLOGIES	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	397,648	504,379
	TEACHERS INS	TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	398,720	500,185
	CONS EDISON	CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	374,044	499,480
	PRUDENTIAL	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	397,272	485,336
	US TREAS	US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	481,464	480,300
	ALTRIA	ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7	398,868	479,239
	AETNA	AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	398,728	477,069
	UNITEDHEALTH	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	396,064	475,849
	LOWES	LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	397,776	474,298
	ROYAL BANK OF SCOTLAND	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	399,276	472,314
	ENEL FIN INTL	PVTPL ENEL FIN INTL N V 4.625 09-14-2025 CUSIP: 29278GAJ7	436,390	465,838
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO SEDOL: BD7F8X7	400,000	459,747
	TRUST	PVTPL TRUST 1401 4.869% 01-15-2030 CUSIP: 898339AA4	399,988	455,404
	GULFSTREAM NAT GAS SYS	PVTPL GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO SEDOL: BYTX319	399,848	455,318
	SPIRIT RLTY	SPIRIT RLTY L P 4.45% DUE 09-15-2026 SEDOL: BD2BVL9	397,512	451,293
	AUTODESK HOME	AUTODESK INC 3.5% DUE 06-15-2027 SEDOL: BF4SNS3	397,488	450,898
	CAMPBELL	CAMPBELL SOUP CO 3.95% DUE 03-15-2025 SEDOL: BFXCMW3	398,984	450,820
	US BANCORP	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	400,000	449,900
	SANDS CHINA	SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	399,652	448,904
	CHARTER COMMUNICATIONS	PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL: BD3JBT0	396,664	448,493
	WELLS FARGO	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	448,000	448,000
	LOCKHEED MARTIN	LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	295,045	447,403
	AP MOLLER MAERSK	PVTPL AP MOLLER MAERSK AS NT 144A 3.875% DUE 09-28-2025/09-28-2015 BEO CUSIP: 00203QAD9	395,976	446,290
	FIRSTENERGY	FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91	398,668	440,919
	TRANS-ALLEGHENY	PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL: BTF3103	399,696	436,891
	DISNEY WALT	DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	387,100	423,190
	BANK OF AMERICA	BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	400,000	422,961
	HOME DEPOT	HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	294,906	421,138

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	JPMORGAN CHASE	JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL: BK6YKL6	400,000	420,812
	BANK OF AMERICA	BANK AMER CORP 4.3% DUE 12-31-2049 SEDOL: BKTLCC9	400,000	412,424
	GOLDMAN SACHS	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	410,000	410,000
	FLORIDA HOME	FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025 SEDOL: BMWM3B9	400,000	409,164
	BRISTOL MYERS	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	297,474	405,692
	SAUDI ARABIAN OIL	PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO CUSIP: 80414L2M6	395,336	404,956
	CARLYLE	PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	299,742	390,124
	CVS HEALTH	CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	294,042	380,094
	SOUTHERN	SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	298,446	377,370
	NORTHROP GRUMMAN	NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	299,532	376,416
	FHLMC	FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029 CUSIP: 35564CEE3	360,714	373,618
	ANHEUSER BUSCH	ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	295,665	371,459
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SWU00R9F6 SEDOL: 9K53TJU	434,154	370,240
	UNION PAC CORP	UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	298,599	369,112
	HUMANA	HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	301,251	366,743
	BOEING	BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	300,000	363,075
	BANK OF AMERICA	BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	310,348	362,584
	CMO NEW RESIDENTIAL	PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP: 64830NAA9	343,139	358,603
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	316,947	352,379
	GOLDMAN SACHS	CME_IRS GOLDUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWU00RNJ2 SEDOL: 9J14HSU	404,164	347,693
	GOLDMAN SACHS	GOLDMAN SACHS 3.691% DUE 06-05-2028 SEDOL: BF6Q761	300,000	345,607
	MPLX LP	MPLX LP 4% 03-15-2028 SEDOL: BYZGJW5	298,653	345,169
	REALTY INCOME	REALTY INCOME CORP 3.65% 01-15-2028 SEDOL: BYVHXJ7	299,334	342,267
	TENCENT	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP: 88032WAN6	299,901	341,815
	SANTANDER	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	299,784	338,275
	ASTRAZENECA PLC	ASTRAZENECA PLC 3.125% DUE 06-12-2027 SEDOL: BF4SNF0	298,470	337,505
	AEP TEX	AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	298,596	335,979
	ALIBABA	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027 SEDOL: BF5BK79	298,188	335,850
	KRAFT HEINZ FOODS	PVTPL KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039 SEDOL: BK90KM2	296,448	334,966
	ABBVIE HOME	ABBVIE INC 3.2% DUE 05-14-2026 SEDOL: BYP8MS8	298,854	332,367
	NATIONAL RETAIL	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	298,779	330,891
	COMWLTH	COMWLTH BK 3.61% DUE 09-12-2034 CUSIP: 202712BK0	300,000	329,583
	ING GROEP	ING GROEP N V 5.75% 12-31-2049 CUSIP: 456837AR4	300,000	326,064
	COMMONSPIRIT HLTH	COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	300,000	317,621
	BOEING	BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	297,465	315,477
	STANDARD CHARTERED	PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	300,000	314,094
	SYNCHRONY FINL	SYNCHRONY FINL 2.85% DUE 07-25-2022 SEDOL: BJBL220	299,811	309,795
	SOCIETE GENERALE	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP: 83368RAZ5	300,000	302,650
	HOME DEPOT	HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	219,123	298,490
	CMO CHEVY CHASE	PVTPL CMO CHEVY CHASE FDG LLC SER 2004-4 CL A-1 FLTG 10-25-2035 SEDOL: B592R33	300,302	297,293
	EDF S A NT	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	237,522	288,453
	HALLIBURTON	HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	268,066	287,447
	QUALCOMM	QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	196,532	284,554
	VA ELEC & PWR	VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	198,870	281,476
	EMIRATE ABU	EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00013 2.7% 09-02-2070 CUSIP: 29135LAN0	300,000	279,798
	PETROLEOS MEX	PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	337,725	278,296
	APPLE	APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	209,094	272,950
	FISERV HOME	FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	198,776	267,896
	AMERN INTL	AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	198,826	266,839
	ELECTRICITE DE FRANCE	PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	207,704	263,905
	ANHEUSER BUSCH	ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	228,263	262,746

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DECEMBER 31, 2020

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
	ANTHEM	ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	185,100	257,784
	DEUTSCHE TELEKOM	DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP: 25156PBC6	198,698	252,162
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	218,014	251,929
	TAKEDA	TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	199,160	248,500
	WESTINGHOUSE AIR BRAKE	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	199,778	237,285
	SEAGATE HDD	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034 SEDOL: BD6RKV6	235,162	235,710
	BLACKSTONE	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO SEDOL: BKLMT74	197,944	231,142
	ONEOK	ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	199,374	226,820
	BANK OF AMERICA	BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	200,000	226,000
	PLAINS ALL AMERICAN	PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL: BDBGH39	199,432	224,023
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	200,000	222,684
	DEERE	DEERE & CO 2.875% DUE 09-07-2049 SEDOL: BKLMSK0	199,920	222,077
	GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	222,000	222,000
	KKR GROUP	PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 SEDOL: BL9ZCX9	198,200	221,961
	IMPERIAL BRANDS	PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	198,186	221,372
	ISRAEL ST	ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	195,052	221,104
	NVR	NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	216,704	218,889
	NOMURA HLDGS	NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	200,000	218,285
	BECTON DICKINSON	BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	200,000	217,415
*	PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	217,017	217,017
	HSBC HLDGS	HSBC HLDGS PLC FLTG RT 2.848% DUE 06-04-2031 SEDOL: BMXNKF4	200,000	214,568
	AVOLON HLDGS	PVTPL AVOLON HLDGS FDG LTD 5.125% 10-01-2023 SEDOL: BF5K601	213,326	213,956
	AMAZON COM	AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	197,632	213,868
	SUTTER HEALTH	SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	200,000	212,417
	BROOKFIELD HOME	BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 SEDOL: BLGFQH4	198,116	212,310
	NOMURA HLDGS	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000	211,733
	NRG ENERGY	PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO SEDOL: BNKJS58	199,718	210,565
	ROYALTY PHARMA	PVTPL ROYALTY PHARMA PLC SR NT 3.3% 09-02-2040 CUSIP: 78081BAE3	191,112	210,292
	LENOVO	PVTPL LENOVO GROUP LTD 3.421% DUE 11-02-2030/11-02-2020 BEO CUSIP: 526250AB1	200,000	210,223
	AIA GROUP	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	199,678	209,676
	INTL BUSINESS	INTL BUSINESS 4.7% DUE 02-19-2046 SEDOL: BYN2GX5	148,854	208,015
	HSBC HLDGS	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	200,000	206,564
	JPMORGAN CHASE	JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 SEDOL: BJVB6H3	200,000	206,500
	HYATT HOTELS	HYATT HOTELS CORP FLTG RT 3.1905% DUE 09-01-2022 SEDOL: BMC0MD8	200,000	202,269
	JOHNSON & JOHNSON	JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	198,226	200,894
	NASDAQ	NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	200,000	197,419
	TEVA	TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	199,468	192,252
	CMO TOWD	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	163,313	170,731
	TRANSCANADA	TRANSCANADA 7.25% DUE 08-15-2038 SEDOL: B3CHMW5	119,191	151,275
	AT&T	PVTPL AT&T INC 2.55% DUE 12-01-2033 BEO SEDOL: BMHLJD5	124,632	147,620
	VERIZON	VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	90,749	138,408
	HEWLETT PACKARD	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	99,932	131,808
	HEWLETT PACKARD	HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	113,650	130,648
	UNION PAC CORP	UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJVB0	101,322	125,728
	LOWES	LOWES COS INC 4.05% DUE 05-03-2047 SEDOL: BYWC120	101,302	125,182
	WRKCO	WRKCO INC CORP BOND 4.9% 03-15-2029 SEDOL: BJHN0K4	99,951	123,520
	GNMA	GNMA POOL #MA5264 4% 06-20-2048 BEO SEDOL: BG0RVH6	118,207	122,398
	ENERGY TRANSFER	ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	115,607	121,473
	DUKE ENERGY	DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	91,518	121,395
	US TREAS	UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-15-2029 SEDOL: BJB9TW3	103,523	121,173
	ABBVIE	ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	99,145	119,891

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	ONEOK	ONEOK INC NEW 5.85% DUE 01-15-2026 REG SEDOL: BM93315	99,943	119,842
	SEMPRA ENERGY	SEMPRA ENERGY 4% DUE 02-01-2048 SEDOL: BFWJFR1	99,393	119,153
	SABINE PASS	SABINE PASS 4.5% DUE 05-15-2030 SEDOL: BMH2035	99,744	118,528
	MCDONALDS	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	98,075	117,352
	LAZARD GROUP	LAZARD GROUP LLC 4.375% 03-11-202 SEDOL: BJ1G5H1	99,241	117,264
	OLD REP INTL	OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	98,232	114,865
	FNMA	FNMA POOL #FM4129 4% 09-01-2050 BEO CUSIP: 3140X7ST7	114,352	114,127
	WALGREENS	WALGREENS BOOTS FIXED 4.8% DUE 11-18-2044 CUSIP: 931427AC2	96,201	113,586
	CENOVUS ENERGY	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037 SEDOL: BFNWDQ4	99,063	113,209
	PERKINELMER	PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	99,670	112,751
	FAIRFAX	FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	100,000	111,890
	BSTN	BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL: BK6WVQ2	99,815	111,626
	KKR GROUP	PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	99,474	111,406
	NATIONWIDE	NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	99,508	111,369
	SMUCKER J M CO	SMUCKER J M CO 3.375% DUE 12-15-2027 SEDOL: BF1Q658	99,966	111,146
	LEVEL 3	LEVEL 3 FING INC 3.875% DUE 11-15-2029 SEDOL: BL4PZ57	108,125	111,052
	CENTENE	CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	100,000	111,021
	CITRIX	CITRIX SYS INC 3.3% DUE 03-01-2030 CUSIP: 177376AF7	99,350	110,480
	ZIMMER	ZIMMER BIOMET 3.55% DUE 04-01-2025 SEDOL: BWC4ZB9	99,765	110,459
	NEWCREST	PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	99,678	110,456
	DISCOVERY	DISCOVERY FIXED 3.45% DUE 03-15-2025 CUSIP: 25470DAK5	99,915	109,761
	CAMERON	PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	100,000	109,514
	EBAY	EBAY INC FIXED 2.7% DUE 03-11-2030 CUSIP: 278642AW3	103,176	107,574
	TENNESSEE GAS PIPELINE	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	99,801	106,934
	CROWN CASTLE	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	99,786	105,510
	ATHENE GLOBAL	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025 SEDOL: BKPT6P8	99,753	104,754
	ROCKIES EXPREASS	ROCKIES EXPRESS 3.6% DUE 05-15-2025 SEDOL: BH3T5N0	99,880	103,022
	BP CAP MKTS	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	98,344	102,673
	PAC GAS & ELEC	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	99,716	101,762
	MIDWEST CONNECTOR	PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-2022 SEDOL: BHRT3B0	100,625	101,752
	BOEING	BOEING CO 3.65% DUE 03-01-2047 SEDOL: BZBZQ11	104,044	101,224
	DELTA AIR LINES	DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO CUSIP: 24736CBM5	96,515	100,904
	PACIFIC GAS	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	103,500	100,628
	ENBRIDGE	ENBRIDGE INC FLTG 02-18-2022 CUSIP: 29250NBB0	100,000	100,051
	HARLEY DAVIDSON	HARLEY DAVIDSON FLTG RT 1.16763% DUE 03-02-2021 SEDOL: BHPC4S5	100,000	100,019
	BRISXMOR OPER	BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022 SEDOL: BKBY248	100,000	99,893
	PAC GAS & ELEC	PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	99,369	99,391
	HOSPITALITY PPTYS	HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026 CUSIP: 44106MBA9	99,844	98,750
	FEDERAL HOME	FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL: BK4PG02	94,461	97,743
	GOLDMAN SACHS	CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	97,000	97,000
	Interest Bearing Cash	Variation Margin	84,996	84,996
	OCCIDENTAL PET	OCCIDENTAL PETROLEUM CORP 4.4% DUE 08-15-2049 CUSIP: 674599CY9	100,464	84,280
	CMO MILL CITY MTG	PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059 CUSIP: 59981TAC9	79,436	81,967
	PETROLEOS MEX	PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	93,529	79,015
	TOWD PT MTG	PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	71,347	71,572
	FEDERAL HOME	FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	65,335	66,882
	QUEST DIAGNOSTICS	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL: BXVMCX2	49,959	63,895
	FEDEX	FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	51,861	63,176
	FEDEX	FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	49,716	58,994
	GLS AUTO	GLS AUTO 2.17% DUE 02-15-2024 CUSIP: 36258XAA8	54,398	54,987
	FNMA	FNMA POOL #FM1107 4% 06-01-2049 BEO CUSIP: 3140X4GR1	51,671	52,849
	GOLDMAN SACHS	ICE_CDX GOLDUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K6PKGU	45,447	49,614

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	FHLMC	FHLMC MULTICLASS SER 4950 CL A 2.5% DUE 06-25-2034 REG CUSIP: 3137FRCJ8	45,298	45,010
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 3% SWU00QZD4 SEDOL: 9HXAV1U	48,721	41,825
	FNMA	FNMA POOL #BM2003 4% 10-01-2047 BEO CUSIP: 3140J6GM3	38,618	39,903
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWU00RA64 SEDOL: 9HYJZ2U	41,410	35,333
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWU00R4Q7 SEDOL: 9HXW38U	39,629	33,814
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWU00R3G0 SEDOL: 9HXSYEU	39,582	33,786
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/02/2023 USD P 3MLIBOR / R 3% SWU00R1B3 SEDOL: 9K63KTU	38,956	33,284
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWU00QZC6 SEDOL: 9HXAV3U	38,417	32,982
	PETROBRAS HOME	PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	23,244	32,250
	CREDIT SUISSE	CME_IRS CSFBUS33 05/15/2024 USD P 3MLIBOR / R 2.29% SWU00U142 SEDOL: 9J8HR6U	31,878	28,260
	GOLDMAN SACHS	LCH_IRS GOLDUS33 06/09/2041 USD P 1.25% / R 3MLIBOR SWU0177O2 SEDOL: 9K8H42U	26,558	28,086
	GOLDMAN SACHS	ICE_CDX GOLDUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9JYRD8U	23,201	23,564
	CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE SEDOL: 9AYQMMU	21,000	21,000
	VERIZON	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO SEDOL: BKSB5Y3	11,055	20,132
	Cash Collateral	Non-Pimco Cash collateral	19,180	19,180
	AT&T	PVTPL AT&T INC NT 3.5% 09-15-2053 SEDOL: BM8MVH5	14,555	18,026
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON PEOPLE'SREP OF CHIN 12-20-2021 SWPC0F301 SEDOL: 9F2UT8U	-	16,193
	CREDIT SUISSE	CME_IRS CSFBUS33 02/12/2030 USD P 3MLIBOR / R 1.66% SWU00ZK81 SEDOL: 9K2AW5U	15,673	15,480
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0GA27 SEDOL: 9J3BH3U	15,822	12,978
	HSBC HLDGS	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC SEDOL: 9A32HGU	10,000	10,000
	JP MORGAN CHASE	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 COLMSUSD0 SEDOL: 9A32HKU	10,000	10,000
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SWU00R5W3 SEDOL: 9HY4CZU	10,038	8,566
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL: 9HZQVNU	-	7,795
	BARCLAYS	CDS BARCGB5G 12/20/2024 SELL CNOOC FINANCE 2003 LTD SWPC0IP68 SEDOL: 9JZLB2U	5,292	7,650
	BNPAFRPP	CDS BNPAFRPP SELL PROT ON INDONESIA REPUBLIC O 12-20-2022 SEDOL: 9G1BXHU	-	6,292
	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98 SEDOL: 9F8EQ4U	-	5,953
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPC0GCR0 SEDOL: 9J3BF1U	6,775	5,159
	GOLDMAN SACHS	ICE_CDX GOLDUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3749U	4,481	4,998
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2021 SELL BERKSHIRE HATHAWAY INC SWPC0DU30 SEDOL: 9J3BS2U	7,048	4,526
	VERIZON	VERIZON 5.012% DUE 04-15-2049 SEDOL: BDFLJP6	2,369	4,159
	GOLDMAN SACHS	ICE_CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL: 9J7GQZU	-	3,383
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 0.844% / R 1DSOFR SWU015TX2 SEDOL: 9K7GWPU	1,298	3,078
	NOMURA GLOBAL	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL: 9F5KEQU	1,963	2,976
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON RIO TINTO FIN USA LT 12-20-2021 SWPC0DYR3 SEDOL: 9EXALEU	-	2,819
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL PRUDENTIAL FINANCIAL I SWPC0INT0 SEDOL: 9JZELLU	2,623	2,419
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 0.907% / R 1DSOFR SWU015TY0 SEDOL: 9K7ET9U	1,338	2,251
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 0.985% / R 1DFFUND SWU015TS3 SEDOL: 9K7GX5U	-	2,160
	WELLS FARGO	ICE_CDS WFBIUS6S 06/20/2022 SELL GOLDMAN SACHS GROUP IN SWPC0FJ87 SEDOL: 9K63ZMU	2,316	1,945
	NOMURA GLOBAL	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL: 9F5PN9U	1,051	1,786
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE7U	-	1,751
	UNITED MEX STATES	CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYLYLU	-	1,751
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1 SEDOL: 9J45CNU	-	1,723
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL: 9GZ9Z1U	-	1,713
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 0.562% / R 1DFFUND SWU015TP9 SEDOL: 9K7FSCU	-	1,354
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 0.793% / R 1DFFUND SWU015TQ7 SEDOL: 9K7FSEU	-	1,299
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 0.745% / R 1DSOFR SWU015TW4 SEDOL: 9K7GUCU	520	1,257
	GOLDMAN SACHS	ICE_CDS GOLDUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPC0FAP8 SEDOL: 9J3BH5U	1,683	1,252
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYQAPU	-	958
	UNITED MEX STATES	CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49 SEDOL: 9K6CCKU	-	956

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	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CR93 SEDOL: 9E4MU5U	-	904
	BNPAFRPP	CDS BNPAFRPP SELL PROTECTION ON ITALY REP 06-20-2021 SWPC0CRX0 SEDOL: 9E4QVKU	-	904
	B OF AUS	CDS BOFAUS6NGFX SELL PROTECTION ON ITALYREP 06-20-2021 SWPC0CRI3 SEDOL: 9E4PXBU	-	904
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL EXELON GENERATION CO L SWPC0IV12 SEDOL: 9K1F37U	1,167	902
	MRMDUS	CDS MRMDUS33 SELL PROT ON 12-20-2021SWPC0DZF8 SEDOL: 9EZA63U	-	832
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 0.533% / R 1DSOFR SWU015TV6 SEDOL: 9K7HRKU	176	743
	GOLDMAN SACHS	ICE_CDS GOLDUS33 03/20/2021 SELL VIACOM INC 6.875% 04/3 SWPC0EB88 SEDOL: 9J3BG7U	2,022	680
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 0.533% / R 1DSOFR SWU015TV6 SEDOL: 9K7TBZU	683	510
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 0.184% / R 1DFFUND SWU015TO2 SEDOL: 9K7FSDU	-	339
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 0.051% / R 1DFFUND SWU015TN4 SEDOL: 9K7GC1U	86	304
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 0.173% / R 1DSOFR SWU015TU8 SEDOL: 9K7HRLU	37	265
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 0.049% / R 1DSOFR SWU015TT1 SEDOL: 9K7BQLU	-	188
	BNPAFRPP	CDS BNPAFRPP 12-20-2021 SWPC0DYR3 SEDOL: 9EXALEL	(3,127)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2021 SWPC0F301 SEDOL: 9F2UT8L	(573)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPC0HRN1 SEDOL: 9J45CNL	(1,417)	-
	BARCLAYS	CDS BARCGB33 06-20-2021 SWPC0CR93 SEDOL: 9E4MU5L	(1,674)	-
	BNPAFRPP	CDS BNPAFRPP 06-20-2021 SWPC0CRX0 SEDOL: 9E4QVKL	(1,274)	-
	B OF AUS	CDS BOFAUS6NGFX 06-20-2021 SWPC0CRI3 SEDOL: 9E4PXBL	(1,858)	-
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL: 9GZ9Z1L	(172)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE7L	(816)	-
	UNITED MEX STATES	CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYLYLL	(287)	-
	UNITED MEX STATES	CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49 SEDOL: 9K6CCKL	(1,177)	-
	BARCLAYS	CDS BARCGB33 06-20-2022 SWPC0FY98 SEDOL: 9F8EQ4L	(2,667)	-
	BNPAFRPP	CDS BNPAFRPP 12-20-2022 SWPC0GAS0 SEDOL: 9G1BXHL	(229)	-
	MRMDUS	CDS MRMDUS33 12-20-2021 SWPC0DZF8 SEDOL: 9EZA63L	(4,754)	-
	GOLDMAN SACHS	ICE_CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0I305 SEDOL: 9J7GQZL	(4,563)	-
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26 SEDOL: 9HZQVNL	(5,405)	-
	GOLDMAN SACHS	ICE_CDS GOLDUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYQAPL	(2,246)	-
	GOLDMAN SACHS	LCH_IRS GOLDUS33 03/30/2023 USD P 0.25% / R 3MLIBOR SWU015GO6 SEDOL: 9K75ZSU	1,773	-
	PNBPUS	PUT BONDOPT PNBPUS33CHA 01/07/2021 FNCL 2% 01/14/2021 101.5625 317563QO5 SEDOL: 9K7NDPU	(340)	-
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.33 3175JF418 SEDOL: 9K1RWZU	(140)	(2)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.21% 317U108X1 01/04/2021 SEDOL: 9K87G6U	(1,238)	(6)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.3671875 3175577W0	(285)	(12)
	CHASE BANK	PUT BONDOPT CHASUS33 02/11/2021 G2SF 2.5% 02/20/20 103.773437 317544YH1	(492)	(12)
	CHASE BANK	PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.367187 317516RE4	(1,313)	(18)
	CHASE BANK	PUT BONDOPT CHASUS33 01/14/2021 G2SF 2.5% 01/21/20 103.59375 317535N65	(967)	(19)
	B OF AUS	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL857 SEDOL: 9K7JA8U	(306)	(19)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.703125 317563Y57	(250)	(21)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/20/2021 CDX.NA.IG.35 3175EL733 SEDOL: 9K7EDEU	(261)	(22)
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 01/20/2021 CDX.NA.IG.35 3175DA613 SEDOL: 9K7PS1U	(230)	(31)
	B OF AUS	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175EL527 SEDOL: 9K73NEU	(546)	(33)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MFNU	(550)	(35)
	DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 01/20/2021 CDX.NA.IG.35 3175JJ055 SEDOL: 9K7BFZU	(458)	(36)
	BARCLAYS	CALL SWO_CDX BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6SX7U	(920)	(39)
	GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 03/17/2021 CDX.NA.IG.33 3175JF970 SEDOL: 9K29PVU	(280)	(46)
	BARCLAYS	CALL SWO_CDX BARCGB33 01/20/2021 CDX.NA.IG.35 3175DA290 SEDOL: 9K6W93U	(950)	(48)
	CHASE BANK	PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 104 31750HJQ3	(184)	(49)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 1.5% 02/11/20 98.40625 317555CP3	(1,250)	(53)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.11% 317U097X4 01/15/2021 SEDOL: 9K86M5U	(1,860)	(55)
	CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.1875 317584IR3	(750)	(60)
	CITI BANK	PUT BONDOPT CITIUS33 02/04/2021 FNCL 2% 02/11/2021 102.75 317512S36	(309)	(61)
	CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL964 SEDOL: 9K7VZUU	(264)	(69)

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

EIN: 94-3094724
PN: 334

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par or Maturity Value	(d) Cost	(e) Current Value
	DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 02/17/2021 CDX.NA.IG.35 3175EL998 SEDOL: 9K7VFAU	(244)	(69)
	CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 2% 02/11/2021 102.265625 317513ZY8	(727)	(70)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 01/20/2021 CDX.NA.IG.34 3175GS876 SEDOL: 9K6MM7U	(1,130)	(70)
	CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 02/17/2021 CDX.NA.IG.35 3175EL881 SEDOL: 9K7KC1U	(729)	(74)
	B OF AUS	CALL SWO_CDX BOFAUS6S 01/20/2021 CDX.NA.IG.35 3175DA415 SEDOL: 9K79WMU	(1,020)	(78)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM640 SEDOL: 9K8KTYU	(115)	(85)
	DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM632 SEDOL: 9K8KNBU	(116)	(85)
	CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.125 317537YF9	(313)	(90)
	CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.140625 317542UX4	(266)	(92)
	CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 102.140625 317581RV0	(313)	(92)
	CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.1% European 317U048X4 01/19/2021 SEDOL: 9K81K2U	(2,300)	(96)
	NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR 317U128X7 01/07/2021 SEDOL: 9K8BG4U	(1,660)	(100)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.58% / R 3MLIBOR 317U214X2 01/11/2021 SEDOL: 9K8MRYU	(500)	(113)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.51% / R 3MLIBOR 317U107X2 01/04/2021 SEDOL: 9K87G5U	(1,238)	(131)
	BNPAFRPP	PUT SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM376 SEDOL: 9K8CATU	(190)	(151)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.131% European 317U033X1 01/19/2021 SEDOL: 9K7XVDU	(2,250)	(155)
	DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.598% / R 3MLIBOR 317U143X8 01/11/2021 SEDOL: 9K8EGWU	(1,700)	(165)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM624	(260)	(171)
	PNBPUS	PUT BONDOPT PNBPUS33CHA 03/04/2021 FNCL 2% 03/11/2021 102.140625 317548YP4	(625)	(185)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 1DSOFR / R 0.049% SWU015TT1 SEDOL: 9K7ET8L	(116)	(188)
	CHASE BANK	CALL BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 104.140625 3175874E0	(109)	(189)
	CHASE BANK	CALL BONDOPT CHASUS33 03/04/2021 FNCL 2% 03/11/2021 104.140625 317512G88	(141)	(190)
	CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.6875 317582RQ9	(1,195)	(190)
	MORGAN STANLEY	PUT SWO_CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM442 SEDOL: 9K8BP7U	(215)	(192)
	NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.27% 317U129X6 01/07/2021 SEDOL: 9K8BG5U	(1,660)	(198)
	MORGAN STANLEY	CALL SWO_CDX MSCSUS33 02/17/2021 CDX.NA.IG.35 3175EM459 SEDOL: 9K8BP6U	(400)	(202)
	US TREAS	FUT CALL FEB 21 U.S. T-BONDS 1790 CUSIP: 999999OA8	(1,313)	(250)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.28% 317U215X1 01/11/2021 SEDOL: 9K8MRZU	(500)	(254)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 1DSOFR / R 0.173% SWU015TU8 SEDOL: 9K7BQML	-	(265)
	GOLDMAN SACHS	ICE_CDX GOLDUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3ASEL	(10,602)	(276)
	M	CALL SWO_CDX MSCSUS33 03/17/2021 CDX.NA.IG.35 3175EM566 SEDOL: 9K8HFMU	(500)	(279)
	US TREAS	FUT CALL FEB 21 U.S. T-BONDS 1770 CUSIP: 999999OA8	(616)	(297)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2022 USD P 1DFFUND / R 0.051% SWU015TN4 SEDOL: 9K7FSBL	-	(304)
	BNPAFRPP	CALL SWO_CDX BNPAFRPP 03/17/2021 CDX.NA.IG.35 3175EM384 SEDOL: 9K8CAUU	(410)	(318)
	CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 03/17/2021 CDX.NA.IG.35 3175EM517 SEDOL: 9K8GLHU	(616)	(318)
	CITI BANK	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.224% 317U196X4 01/14/2021 SEDOL: 9K8HCQU	(1,590)	(319)
	CITI BANK	CALL BONDOPT CITIUS33 02/04/2021 FNCL 2% 02/11/2021 103.75 317521IU8	(238)	(329)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2025 USD P 1DFFUND / R 0.184% SWU015TO2 SEDOL: 9K7HZ6L	(34)	(339)
	US TREAS	FUT CALL FEB 21 U.S. T-BONDS 1780 CUSIP: 999999OA8	(1,638)	(375)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.07% / R 3MLIBOR 317U123X2 01/22/2021 SEDOL: 9K89B0U	(1,216)	(440)
	US TREAS	FUT PUT FEB 21 U.S. T-BONDS 1700 CUSIP: 999999OA8	(667)	(484)
	CHASE BANK	PUT BONDOPT CHASUS33 04/14/2021 G2SF 2.5% 04/21/20 104.125 3175652P3	(516)	(516)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 1DFFUND / R 0.562% SWU015TP9 SEDOL: 9K7TBYL	(693)	(551)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.83% 317U124X1 01/22/2021 SEDOL: 9K89B1U	(1,216)	(563)
	US TREAS	FUT PUT FEB 21 U.S. T-BONDS 1690 CUSIP: 999999OA8	(1,524)	(625)
	GOLDMAN SACHS	CME_IRS GOLDUS33 01/04/2051 USD P 3MLIBOR / R 1.4% SWU017FK1 SEDOL: 9K8QSRL	-	(639)
	DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.298% 317U144X7 01/11/2021 SEDOL: 9K8EGXU	(1,700)	(665)
	CITI BANK	PUT SWO USD CITIUS33 P 1.524% / R 3MLIBOR 317U195X5 01/14/2021 SEDOL: 9K8HCPU	(1,590)	(771)
	CHASE BANK	PUT BONDOPT CHASUS33 03/11/2021 G2SF 2% 03/18/2021 102.90625 317543619	(344)	(779)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 1DFFUND / R 0.562% SWU015TP9 SEDOL: 9K7HZ5L	(144)	(803)
	CHASE BANK	PUT BONDOPT CHASUS33 03/11/2021 G2SF 2.5% 03/18/20 103.578125 317512OG1	(469)	(903)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2030 USD P 1DSOFR / R 0.533% SWU015TV6 SEDOL: 9K7BQNL	-	(1,254)

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2020

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
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 1DSOFR / R 0.745% SWU015TW4 SEDOL: 9K7BQPL	-	(1,257)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2035 USD P 1DFFUND / R 0.793% SWU015TQ7 SEDOL: 9K7GWQL	(414)	(1,299)
	US TREAS	FUT PUT FEB 21 U.S. T-BONDS 1710 CUSIP: 999999OA8	(2,088)	(1,438)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.491% / R 3MLIBOR European 317U031X3 01/19/2021 SEDOL: 9K7XTZU	(2,250)	(1,534)
	CHASE BANK	CDS CHASUS33 06-20-2022 SWPC0FFW8 SEDOL: 9F5PH1L	(5,055)	(1,603)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.45% / R 3MLIBOR 317U096X5 01/15/2021 SEDOL: 9K86M4U	(1,860)	(1,876)
	CHASE BANK	PUT SWO USD CHASUS33 P 1.46% / R 3MLIBOR European 317U047X5 01/19/2021 SEDOL: 9K81H7U	(2,300)	(2,039)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 1DFFUND / R 0.985% SWU015TS3 SEDOL: 9K7GC0L	(1,091)	(2,160)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2050 USD P 1DSOFR / R 0.907% SWU015TY0 SEDOL: 9K7BQRL	-	(2,251)
	GOLDMAN SACHS	ICE_CDX GOLDUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9K6PNKL	(6,297)	(2,370)
	GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 1DSOFR / R 0.844% SWU015TX2 SEDOL: 9K7BQQL	-	(3,078)
	MRMDUS	CDS MRMDUS33 06-20-2022 SWPC0FGR8 SEDOL: 9F5PG0L	(14,765)	(4,809)
	GOLDMAN SACHS	CME_IRS GOLDUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWU010SG1 SEDOL: 9K3745L	(8,386)	(5,809)
	GOLDMAN SACHS	CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0HXN4 SEDOL: 9J6DXKL	(15,766)	(7,290)
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/27/2050 USD P 3MLIBOR / R 1.25% SWU015Z07 SEDOL: 9K7FR5L	-	(7,927)
	GOLDMAN SACHS	CME_IRS GOLDUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MEUL	-	(7,982)
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/13/2050 USD P 3MLIBOR / R 1.214% SWU015OK5 SEDOL: 9K75ZZL	-	(9,704)
	GOLDMAN SACHS	CME_IRS GOLDUS33 10/23/2050 USD P 3MLIBOR / R 1.185% SWU015X41 SEDOL: 9K7EAEL	-	(11,261)
	GOLDMAN SACHS	LCH_IRS GOLDUS33 03/30/2023 USD P 0.25% / R 3MLIBOR SWU015GO6 SEDOL: 9K75ZSL	-	(11,786)
	GOLDMAN SACHS	CME_IRS GOLDUS33 02/12/2030 USD P 1.66% / R 3MLIBOR SWU00ZK81 SEDOL: 9K2AZ3L	(19,238)	(15,480)
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/14/2050 USD P 3MLIBOR / R 0.984% SWU0153O0 SEDOL: 9K6F57L	-	(21,309)
	GOLDMAN SACHS	CME_IRS GOLDUS33 09/10/2050 USD P 3MLIBOR / R 0.97% SWU014Y50 SEDOL: 9K6DW0L	-	(22,020)
	GOLDMAN SACHS	CME_IRS GOLDUS33 05/15/2024 USD P 2.29% / R 3MLIBOR SWU00U142 SEDOL: 9J8HQ0L	(32,866)	(28,260)
	MORGAN STANLEY	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	(39,000)	(39,000)
	GOLDMAN SACHS	CME_IRS GOLDUS33 02/12/2045 USD P 2% / R 3MLIBOR SWU00XPH1 SEDOL: 9K63NNL	(68,487)	(42,877)
	GOLDMAN SACHS	CME_IRS GOLDUS33 01/13/2050 USD P 2.25% / R 3MLIBOR SWU00V8J0 SEDOL: 9JXHQ8L	(231,767)	(155,123)
	GNMA HOME	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL: B73S4S5	(319,078)	(319,852)
	GOLDMAN SACHS	LCH_IRS GOLDUS33 12/21/2026 USD P 1.75% / R 3MLIBOR SWU00INB9 SEDOL: 9G4JHNL	-	(397,374)
	FEDERAL HOME	FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-15-2051 CUSIP: 01F020620	(1,497,748)	(1,503,702)
	US TREAS	FUT MAR 21 5 YR T NOTE CUSIP: 999599GH0	(3,522,750)	(3,532,594)
	US TREAS	FUT MAR 21 EURO DOLLARS CUSIP: 999599GH0	(3,982,100)	(3,993,200)
	US TREAS	FUT MAR 21 10 YR T-NOTES CUSIP: 999599GH0	(26,755,328)	(26,787,156)
			$ 178,294,279	**$ 187,434,923**

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2020

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
CHASE BANK	BND C OP CHASUS33 101.13 08 APR 2020 317526UI0 US01F0226427	$ -	$ 664
CHASE BANK	CALL BONDOPT CHASUS33 09/08/2020 FNCL 2% 09/14/2020 103.3125 317531PI6	-	1,250
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 103.101562 317544RU0	-	539
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 103.601562 317516EM0	-	938
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 103.96875 317557551	-	195
CHASE BANK	CALL BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 102.4375 317542X52	-	1,836
CHASE BANK	CALL BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 103.375 317552LJ4	-	563
CHASE BANK	CALL BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 103.921875 317528EP8	-	406
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 101.335937 3175157U2	-	1,477
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 101.640625 3175610L3	-	422
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/13/2020 103.9375 317562ZF6	-	609
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 103.460937 317552J08	-	625
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 103.492187 31750H4K2	-	641
CHASE BANK	CALL BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 104.09375 317532F20	-	188
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 103.34375 317583MU3	-	352
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 103.359375 317527ID3	-	352
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 103.359375 317561WB0	-	352
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 11/05/2020 FNCL 1.5% 11/12/20 102.140625 317582RB2	-	3,063
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 11/05/2020 FNCL 1.5% 11/12/20 102.21875 317556XC7	-	2,625
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 12/07/2020 FNCL 1.5% 12/14/20 101.171875 317532HL6	-	3,141
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBPUS33CHA 12/07/2020 FNCL 1.5% 12/14/20 101.28125 317545RD5	-	1,000
CITIGROUP	CALL BONDOPT SBNYUS33 11/05/2020 FNCL 2% 11/12/2020 103.0625 317545GJ4	-	1,406
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.66% European 317U188W6 08/24/2020	-	1,560
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.76% European 317U102W9 08/07/2020	-	1,950
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.942% European 317U426W8 09/30/2020	-	1,720
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.44% European 317U071V8 02/24/2020	-	408
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.53% European 317U023V7 02/18/2020	-	341
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.605% European 317U399W1 09/25/2020	-	1,325
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.65% European 317U211W7 08/27/2020	-	1,270
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.88% European 317U439W3 10/01/2020	-	1,400
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.992% European 317U419W7 09/28/2020	-	1,880
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.04% European 317U670W1 11/09/2020	-	2,080
CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.465% European 317U122V7 02/28/2020	-	829
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 0.835% European 317U384W8 09/21/2020	-	1,630
CREDIT SUISSE	CALL SWO USD CSFPGB2L P 3MLIBOR / R 1.3% European 317U293V0 03/12/2020	-	326
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.704% European 317U300W9 09/10/2020	-	1,600
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 0.97% European 317U628W4 11/02/2020	-	1,410
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.44% European 317U129W8 08/10/2020	-	821
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.65% European 317U266W1 09/08/2020	-	1,450
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.874% European 317U459W8 10/08/2020	-	1,910
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.91% European 317U483W8 10/13/2020	-	1,600
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% European 317U536W5 10/21/2020	-	1,520
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.95% European 317U524W9 10/16/2020	-	1,450
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.018% European 317U723W8 11/13/2020	-	2,000
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.21% European 317U199V5 03/03/2020	-	390
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.24% European 317U155V7 02/28/2020	-	437
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.3% European 317U265V4 03/09/2020	-	396
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.46% European 317U906U1 02/07/2020	-	525
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.47% European 317U254V7 03/20/2020	-	340
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% European 317U882U9 02/03/2020	-	420
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.66% European 317U971U1 02/10/2020	-	490

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GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.478% European 317U162W6 08/17/2020	-	673
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.52% European 317U085W0 08/03/2020	-	1,201
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.705% European 317U141W2 08/17/2020	-	1,580
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.86% European 317U609W7 12/30/2020	-	3,450
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 0.92% European 317U497W2 10/14/2020	-	1,760
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.54% European 317U924U9 02/10/2020	-	644
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.62% European 317U050V3 02/21/2020	-	413
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.64% European 317U994U4 02/18/2020	-	464
GOLDMAN SACHS	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.66% European 317U984U6 02/14/2020	-	452
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.825% European 317U363W3 09/21/2020	-	1,740
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.84% European 317U318W9 09/14/2020	-	1,770
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.86% European 317U347W4 09/17/2020	-	1,595
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.95% European 317U558W8 10/23/2020	-	1,225
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 0.997% European 317U761W1 11/16/2020	-	1,850
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.045% European 317U789W9 11/20/2020	-	2,010
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.21% European 317U990W4 12/14/2020	-	1,260
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.25% European 317U217V3 03/18/2020	-	548
WELLS FARGO BANK, N.A.	CALL SWO USD PNBPUS33CHA P 3MLIBOR / R 1.32% European 317U238V8 03/17/2020	-	486
BARCLAYS CAPITAL	CALL SWO_CDX BARCGB33 12/16/2020 CDX.NA.IG.34 3175ZY997	-	375
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL668	-	492
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG473	-	318
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 05/20/2020 CDX.NA.IG.33 3175DL544	-	625
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 06/17/2020 CDX.NA.IG.33 3175ZB013	-	317
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	-	390
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691	-	375
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808	-	435
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	-	610
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK094	-	270
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	-	728
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	-	728
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 10/21/2020 CDX.NA.IG.34 3175JK243	-	644
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 11/18/2020 CDX.NA.IG.34 3175SQ620	-	480
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM450	-	263
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 12/16/2020 CDX.NA.IG.34 3175DM708	-	615
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 03/18/2020 CDX.NA.IG.33 3175SG028	-	500
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 06/17/2020 CDX.NA.IG.33 3175ZA916	-	312
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ717	-	772
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ782	-	560
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175SH026	-	608
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	-	500
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	-	510
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175DM500	-	400
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	-	688
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK227	-	720
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 11/18/2020 CDX.NA.IG.34 3175DM658	-	680
CHASE BANK	CALL SWO_CDX CHASUS33 12/16/2020 CDX.NA.IG.34 3175DA084	-	290
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175SG010	-	579
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175ZA866	-	400
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175DL288	-	660
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 04/15/2020 CDX.NA.IG.33 3175JF632	-	510
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JJ378	-	422

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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
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011	-	520
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK011	-	544
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175DM443	-	400
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY864	-	324
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175DA274	-	750
CREDIT SUISSE	CALL SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH448	-	330
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF616	-	630
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 06/17/2020 CDX.NA.IG.33 3175JG457	-	345
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 11/18/2020 CDX.NA.IG.34 3175DM765	-	230
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	-	125
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 12/16/2020 CDX.NA.IG.34 3175JK532	-	700
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175FF560	-	570
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG499	-	255
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 06/17/2020 CDX.NA.IG.33 3175JG358	-	366
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175SH067	-	390
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175JK607	-	223
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265	-	420
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH265	-	260
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.34 3175JK524	-	95
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	-	400
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	-	810
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.34 3175DM757	-	555
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	-	480
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SG473	-	280
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175SH430	-	450
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF921	-	616
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 04/15/2020 CDX.NA.IG.33 3175JF715	-	573
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 06/17/2020 CDX.NA.IG.33 3175DL932	-	387
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.34 3175DM724	-	425
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/16/2020 CDX.NA.IG.35 3175DA308	-	724
CREDIT SUISSE	CCP RECEIVABLE FROM UCREDIT SUISSE SECURITIES	(1,022,000)	1,298,000
GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS	(464,000)	242,000
WELLS FARGO BANK, N.A.	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	(1,615,000)	1,167,000
CREDIT SUISSE	CCP DUE TO/FROM CREDIT SUISSE	(208,000)	353,000
GOLDMAN SACHS	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	(474,000)	64,000
CREDIT SUISSE	CCP RECEIVABLE FROM CSFB NEW YORK	(8,000)	300,000
GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 0.909% / R 1DFFUND SWU015TR5	-	-
GOLDMAN SACHS	CME_OIS GOLDUS33 10/21/2040 USD P 0.909% / R 1DFFUND SWU015TR5	-	961
BARCLAYS CAPITAL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	(839,000)	839,000
UBS GROUP FDG	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	(520,000)	520,000
UBS GROUP FDG	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	(810,000)	810,000
TD	DOMESTIC MASTER RECEIVABLE FROM TD	(350,000)	350,000
EQT CORP	EQT CORP 6.125% 02-01-2025 REG	(200,000)	203,625
BNP PARIBAS SA	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	(3,280,000)	3,280,000
BNP PARIBAS SA	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	(900,000)	900,000
CREDIT SUISSE	FORWARDS PAYABLE TO CREDIT SUISSE AG NEW YORK BRANCH	(370,000)	370,000
OTC	FUT CALL APR 20 T-NOTE OPTION 1315	(3)	1,017
OTC	FUT CALL APR 20 T-NOTE OPTION 1325	(3)	930
OTC	FUT PUT APR 20 T-NOTE OPTION 1275	(1)	1,000
OTC	FUT PUT APR 20 T-NOTE OPTION 1280	(1)	930
GLS AUTO	GLS AUTO 2.17% DUE 02-15-2024	(99,994)	45,599

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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
HSBC	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	(60,000)	50,000
CHASE BANK	PUT BONDOPT CHASUS33 08/06/2020 FNCL 2.5% 08/13/20 102.132812 317535HI6	-	781
CHASE BANK	PUT BONDOPT CHASUS33 08/06/2020 FNCL 2% 08/13/2020 100.4375 3175ZZ663	-	3,375
CHASE BANK	PUT BONDOPT CHASUS33 08/06/2020 FNCL 2% 08/13/2020 100.640625 31750GDE8	-	1,500
CHASE BANK	PUT BONDOPT CHASUS33 09/08/2020 FNCL 2% 09/14/2020 101.3125 317536VD9	-	1,813
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.554687 317535UE0	-	906
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.601562 317517829	-	1,438
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.835937 317581R16	-	664
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 101.984375 317513JI1	-	656
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2020 FNCL 2% 10/14/2020 102.292968 3175569Q3	-	1,250
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 1.5% 11/12/20 99.9375 317523KQ0	-	1,375
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 101.921875 317567PF6	-	594
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 102.375 31750GZD6	-	875
CHASE BANK	PUT BONDOPT CHASUS33 11/05/2020 FNCL 2% 11/12/2020 102.4375 317576PC4	-	1,836
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 99.5390625 31750H7R4	-	938
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 1.5% 12/14/20 99.640625 317513MO4	-	500
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/13/2020 101.9375 317546BD0	-	1,125
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 102.09375 317553G25	-	375
CHASE BANK	PUT BONDOPT CHASUS33 12/07/2020 FNCL 2% 12/14/2020 102.460937 317557IQ1	-	984
CHASE BANK	PUT BONDOPT CHASUS33 12/14/2020 G2SF 2% 12/21/2020 102.1875 317510TB1	-	2,250
CHASE BANK	PUT BONDOPT CHASUS33 12/14/2020 G2SF 3% 12/21/2020 104 317563A46	-	750
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/06/2020 FNCL 2.5% 08/13/20 102.421875 3175826B5	-	1,313
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2.5% 12/14/20 103.921875 317534I23	-	273
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2.5% 12/14/20 103.953125 317526F63	-	516
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.328125 317533FR3	-	453
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.34375 317575AJ7	-	445
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.359375 31750H4Y2	-	445
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/07/2020 FNCL 2% 12/14/2020 102.359375 3175925J8	-	445
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 08/06/2020 FNCL 2.5% 08/13/20 102.2188 317543PJ9	-	410
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 08/06/2020 FNCL 2% 08/13/2020 100.421875 3175SG754	-	1,688
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 08/06/2020 FNCL 2% 08/13/2020 100.625 317585Y50	-	758
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 101.4375 317551KW8	-	1,266
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 101.953125 317555C57	-	984
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 102.078125 317555VA5	-	656
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 102.140625 317544831	-	1,250
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 10/07/2020 FNCL 2% 10/14/2020 102.1875 317521Q13	-	641
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 11/05/2020 FNCL 1.5% 11/12/20 99.484375 317544V50	-	734
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 11/05/2020 FNCL 2% 11/12/2020 101.90625 3175732A0	-	1,207
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 11/05/2020 FNCL 2% 11/12/2020 101.953125 31750GYX3	-	1,207
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 1.5% 12/14/20 99.21875 3175860X4	-	1,469
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 101.828125 317571MK0	-	371
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 101.9375 317525210	-	371
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 101.96875 317511X08	-	1,125
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPUS33CHA 12/07/2020 FNCL 2% 12/14/2020 102.078125 317522CU2	-	1,113
CITIGROUP	PUT BONDOPT SBNYUS33 11/05/2020 FNCL 2% 11/12/2020 102.0625 317514UI6	-	1,688
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.06% / R 3MLIBOR European 317U101W0 08/07/2020	-	1,950
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.262% / R 3MLIBOR European 317U425W9 09/30/2020	-	1,720
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.68% / R 3MLIBOR European 317U070V9 02/24/2020	-	300
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.75% / R 3MLIBOR European 317U022V8 02/18/2020	-	341
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1% / R 3MLIBOR European 317U187W7 08/24/2020	-	1,560
BANK AMER CORP	PUT SWO USD BOFAUS6S P 0.845% / R 3MLIBOR European 317U398W2 09/25/2020	-	1,175

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BANK AMER CORP	PUT SWO USD BOFAUS6S P 0.99% / R 3MLIBOR European 317U210W8 08/27/2020	-	1,270
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.2% / R 3MLIBOR European 317U438W4 10/01/2020	-	1,500
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.332% / R 3MLIBOR European 317U418W8 09/28/2020	-	1,880
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR European 317U669W4 11/09/2020	-	2,080
CHASE BANK	PUT SWO USD CHASUS33 P 1.765% / R 3MLIBOR European 317U121V8 02/28/2020	-	829
CITIBANK N.A.	PUT SWO USD CITIUS33 P 1.135% / R 3MLIBOR European 317U383W9 09/21/2020	-	1,630
CREDIT SUISSE	PUT SWO USD CSFPGB2L P 1.6% / R 3MLIBOR European 317U292V1 03/12/2020	-	326
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 0.984% / R 3MLIBOR European 317U301W8 09/10/2020	-	1,540
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.25% / R 3MLIBOR European 317U626W6 11/02/2020	-	1,410
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 0.74% / R 3MLIBOR European 317U128W9 08/10/2020	-	821
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 0.97% / R 3MLIBOR European 317U265W2 09/08/2020	-	1,450
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.185% / R 3MLIBOR European 317U535W6 10/21/2020	-	1,520
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.214% / R 3MLIBOR European 317U458W9 10/08/2020	-	1,910
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR European 317U482W9 10/13/2020	-	1,600
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.25% / R 3MLIBOR European 317U523W0 10/16/2020	-	1,450
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.398% / R 3MLIBOR European 317U714W9 11/13/2020	-	2,000
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.5% / R 3MLIBOR European 317U198V6 03/03/2020	-	525
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.54% / R 3MLIBOR European 317U154V8 02/28/2020	-	375
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.55% / R 3MLIBOR European 317U264V5 03/09/2020	-	396
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.735% / R 3MLIBOR European 317U905U2 02/07/2020	-	530
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.76% / R 3MLIBOR European 317U253V8 03/20/2020	-	330
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR European 317U881U0 02/03/2020	-	383
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.91% / R 3MLIBOR European 317U970U2 02/10/2020	-	440
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 0.758% / R 3MLIBOR European 317U161W7 08/17/2020	-	673
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 0.82% / R 3MLIBOR European 317U084W1 08/03/2020	-	1,201
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.065% / R 3MLIBOR European 317U140W3 08/17/2020	-	1,580
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.19% / R 3MLIBOR European 317U498W1 10/14/2020	-	1,760
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR European 317U608W8 12/30/2020	-	3,450
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR European 317U923U0 02/10/2020	-	520
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR European 317U993U5 02/18/2020	-	452
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR European 317U049V7 02/21/2020	-	413
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.91% / R 3MLIBOR European 317U983U7 02/14/2020	-	400
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.125% / R 3MLIBOR European 317U362W4 09/21/2020	-	1,740
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.14% / R 3MLIBOR European 317U317W0 09/14/2020	-	1,770
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.16% / R 3MLIBOR European 317U346W5 09/17/2020	-	1,595
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.25% / R 3MLIBOR European 317U559W7 10/23/2020	-	1,225
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.377% / R 3MLIBOR European 317U760W2 11/16/2020	-	1,850
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.435% / R 3MLIBOR European 317U788W0 11/20/2020	-	2,010
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.51% / R 3MLIBOR European 317U989W7 12/14/2020	-	1,260
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.57% / R 3MLIBOR European 317U216V4 03/18/2020	-	548
NOMURA GLOBAL	PUT SWO USD PNBPUS33CHA P 1.62% / R 3MLIBOR European 317U237V9 03/17/2020	-	486
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175DL650	-	390
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 04/15/2020 CDX.NA.IG.33 3175JG523	-	141
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419	-	210
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733	-	240
BNP PARIBAS SA	PUT SWO_CDX BNPAFRPP 09/16/2020 CDX.NA.IG.34 3175JK169	-	180
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 08/19/2020 CDX.NA.IG.34 3175JJ758	-	240
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 09/16/2020 CDX.NA.IG.34 3175JJ675	-	210
BANK AMER CORP	PUT SWO_CDX BOFAUS6S 10/21/2020 CDX.NA.IG.34 3175JK342	-	360
CITIBANK N.A.	PUT SWO_CDX CITIUS33 10/21/2020 CDX.NA.IG.34 3175ZY690	-	336
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 03/18/2020 CDX.NA.IG.33 3175JF277	-	210

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2020

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
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003	-	248
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175JK003	-	260
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 09/16/2020 CDX.NA.IG.34 3175ZZ804	-	351
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 10/21/2020 CDX.NA.IG.34 3175ZY716	-	440
CREDIT SUISSE	PUT SWO_CDX CSFPGB2L 12/16/2020 CDX.NA.IG.35 3175SH455	-	330
DEUTSCHE BANK	PUT SWO_CDX DEUTGB2L 04/15/2020 CDX.NA.IG.33 3175JF608	-	350
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175DL635	-	294
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 04/15/2020 CDX.NA.IG.33 3175JG424	-	144
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 09/16/2020 CDX.NA.IG.34 3175JJ931	-	210
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 10/21/2020 CDX.NA.IG.34 3175SH257	-	320
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 11/18/2020 CDX.NA.IG.35 3175EL576	-	285
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175CX085	-	185
GOLDMAN SACHS	PUT SWO_CDX GSILGB2X 12/16/2020 CDX.NA.IG.35 3175EL659	-	525
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 03/18/2020 CDX.NA.IG.33 3175JF897	-	280
MORGAN STANLEY	PUT SWO_CDX MSCSUS33 11/18/2020 CDX.NA.IG.35 3175JK870	-	320
AT&T	PVTPL AT&T INC NT 3.5% 09-15-2053	15,037	592
AT&T	PVTPL AT&T INC NT 3.55% 09-15-205L	997,401	188
VERIZON	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	11,489	787
BANK OF AMERICA	TBA COLLATERAL PAYABLE TO BANKOFAMERICA	(250,000)	250,000
MORGAN STANLEY	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	(250,000)	289,000
		$ (10,696,073)	$ 11,554,861

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.