

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2021</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>	
A	This return/report is for: <div style="display: flex; justify-content: space-between;"> <div> ☐ a multiemployer plan </div> <div> ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) </div> </div>
	☒ a single-employer plan <div style="margin-left: 150px;">☐ a DFE (specify) _____</div>
B	This return/report is: <div style="display: flex; justify-content: space-between;"> <div> ☐ the first return/report ☐ an amended return/report </div> <div> ☐ the final return/report ☐ a short plan year return/report (less than 12 months) </div> </div>
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: <div style="display: flex; justify-content: space-between;"> <div> ☒ Form 5558 ☐ special extension (enter description) </div> <div> ☐ automatic extension </div> <div> ☐ the DFVC program </div> </div>
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan <u>BHP USA RETIREMENT INCOME PLAN</u>
1b	Three-digit plan number (PN) ▶ <u>334</u>
	1c Effective date of plan <u>01/01/1960</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>WOODSIDE ENERGY USA SERVICES INC.</u> <u>1500 POST OAK BLVD</u> <u>HOUSTON, TX 77056</u>
2b	Employer Identification Number (EIN) <u>94-3144067</u>
2c	Plan Sponsor's telephone number <u>713-961-8500</u>
2d	Business code (see instructions) <u>561110</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/17/2022	HEATHER THIEL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2021)
v. 210624

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name BHP HOLDINGS INTERNATIONAL INC. c Plan Name BHP USA RETIREMENT INCOME PLAN		4b EIN 94-3094724 4d PN 334	
5 Total number of participants at the beginning of the plan year		5	1036
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)	53
a(2) Total number of active participants at the end of the plan year		6a(2)	44
b Retired or separated participants receiving benefits.....		6b	469
c Other retired or separated participants entitled to future benefits		6c	289
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	802
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	168
f Total. Add lines 6d and 6e		6f	970
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 3H 1I			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ 0 A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 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 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

▶ **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 <u>BHP USA RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ▶ <u>334</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>WOODSIDE ENERGY USA SERVICES INC.</u>	D Employer Identification Number (EIN) <u>94-3144067</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a <u>163782899</u>
b Actuarial value	2b <u>163782899</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>655</u> (2) Vested Funding Target <u>55883992</u> (3) Total Funding Target <u>55883992</u>
b For terminated vested participants.....	<u>336</u> <u>32600512</u> <u>32600512</u>
c For active participants	<u>53</u> <u>10737945</u> <u>10820298</u>
d Total.....	<u>1044</u> <u>99222449</u> <u>99304802</u>
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 <u>5.50</u> %
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a <u>0</u>
b Expected plan-related expenses	6b <u>310829</u>
c Total (line 6a + line 6b)	6c <u>310829</u>

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		<u>10/04/2022</u> Date
Signature of actuary		<u>20-07029</u> Most recent enrollment number
<u>KEVIN BILLS</u> Type or print name of actuary		<u>713-276-2100</u> Telephone number (including area code)
<u>MERCER</u> Firm name		
<u>500 DALLAS STREET, SUITE 1400</u> <u>HOUSTON, TX 77002</u> Address of the firm		

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

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

Schedule SB (Form 5500) 2021
v. 201209

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>14.71</u> %	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.24</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14 Funding target attainment percentage	14	164.92 %
15 Adjusted funding target attainment percentage	15	164.92 %
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	144.30 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 60
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	310829	
b Excess assets, if applicable, but not greater than line 31a	31b	310829	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider 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
		2021
		This Form is Open to Public Inspection.
For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021		
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 WOODSIDE ENERGY USA SERVICES INC.	D Employer Identification Number (EIN) 94-3144067	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

PACIFIC INVESTMENT MGMT COMPANY

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	333785	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 62	NONE	247875	Yes ☒ No ☐	Yes ☒ No ☐	0	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	183396	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

HAM, LANGSTON & BREZINA, LLP

76-0448495

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	16995	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORGAN GARRIS, LLC

36-4565693

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	12980	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

<div>SCHEDULE D</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div>		<div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>		<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection.</div>	
For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021					
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 WOODSIDE ENERGY USA SERVICES INC.				D Employer Identification Number (EIN) 94-3144067	
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)					
a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVESTMENT FUND					
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, NA					
c EIN-PN 45-6138589-084		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3940625	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
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b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
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 103-1	

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning <u>01/01/2021</u> and ending <u>12/31/2021</u>		
A Name of plan <u>BHP USA RETIREMENT INCOME PLAN</u>	B Three-digit plan number (PN) ►	<u>334</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>WOODSIDE ENERGY USA SERVICES INC.</u>	D Employer Identification Number (EIN) <u>94-3144067</u>	

Part I	Asset and Liability Statement
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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	-488348	-299998
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	0
(2) Participant contributions.....	1b(2)	0	0
(3) Other	1b(3)	20368323	5518839
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	594463	159061
(2) U.S. Government securities	1c(2)	40340299	30313485
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	4120188	1902994
(B) All other	1c(3)(B)	74549382	71366162
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	0	0
(5) Partnership/joint venture interests	1c(5)	0	0
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	0	0
(9) Value of interest in common/collective trusts.....	1c(9)	3060373	3940625
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts.....	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	59892552	49540043
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	0	0
(15) Other.....	1c(15)	4368421	3016808

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 0	0
(2)	Employer real property.....	1d(2) 0	0
e	Buildings and other property used in plan operation	1e 0	0
f	Total assets (add all amounts in lines 1a through 1e)	1f 206805653	165458019
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j 43022754	23430344
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 43022754	23430344
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 163782899	142027675

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A) 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) 107303	
	(B) U.S. Government securities	2b(1)(B) 204589	
	(C) Corporate debt instruments	2b(1)(C) 2829106	
	(D) Loans (other than to participants)	2b(1)(D) 0	
	(E) Participant loans.....	2b(1)(E) 0	
	(F) Other	2b(1)(F) 112155	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	3253153
(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) 1421083	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	1421083
(3)	Rents	2b(3)	0
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 761115193	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 763982572	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-2867379
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A) 0	
	(B) Other	2b(5)(B) -3023951	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		7559
(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)		-1504636
c Other income.....	2c		769310
d Total income. Add all income amounts in column (b) and enter total.....	2d		-1944861
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	18712390	
(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)		18712390
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)	461246	
(2) Contract administrator fees.....	2i(2)	0	
(3) Investment advisory and management fees.....	2i(3)	333785	
(4) Other.....	2i(4)	302942	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		1097973
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		19810363
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-21755224
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

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

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

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

b 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) ☒ DOL Regulation 2520.103-8 (2) ☐ 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:

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.).....

	Yes	No	Amount
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?	X		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
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.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.			
5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)			
5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)	
5c 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 <u>427793</u> .			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

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 WOODSIDE ENERGY USA SERVICES INC.	D Employer Identification Number (EIN) 94-3144067

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	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	36

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

Part III	Amendments
-----------------	-------------------

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

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

Schedule R (Form 5500) 2021
v. 201209

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: 79.1 % High-Yield Debt: 6.6 % Real Estate: _____% Other: 14.3 %

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, 2021 and 2020

BHP USA RETIREMENT INCOME PLAN

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

INDEPENDENT AUDITOR'S REPORT

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

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements

We have performed an audit of the financial statements of the BHP USA Retirement Income Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) ("ERISA Section 103(a)(3)(C) audit"). The financial statements comprise the Statement of Net Assets Available for Benefits as of December 31, 2021, and the related Statement of Changes in Net Assets Available for Benefits for the year then ended, and the Statement of Accumulated Plan Benefits as of December 31, 2020, and the related Statement of Changes in Accumulated Plan Benefits for the year then ended, and the related notes to the financial statements (the "2021 financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audit of the 2021 financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan ("investment information") by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA ("qualified institution").

Management has obtained a certification from a qualified institution as of and for the year ended December 31, 2021, stating that the certified investment information, as described in Note 4 to the financial statements, is complete and accurate.

Opinion on the 2021 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section:

- The amounts and disclosures in the accompanying 2021 financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").
- The information in the accompanying 2021 financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion on the 2021 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

INDEPENDENT AUDITOR'S REPORT, CONTINUED

Responsibilities of Management for the 2021 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. GAAP, and for 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. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern within one year after the date that the financial statements are issued or available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the 2021 Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit of the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with U.S. GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if, there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with U.S. GAAS, we:

Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the 2021 financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of U.S. GAAP.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with U.S. GAAP.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

INDEPENDENT AUDITOR'S REPORT, CONTINUED

Other Matter

2021 Supplemental Schedules Required by ERISA

The supplemental schedules, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2021 and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2021, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including its form and content, are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Auditor's Report on the 2020 Financial Statements

We were engaged to audit the 2020 financial statements of the Plan. As permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA, the plan administrator instructed us not to perform and we did not perform any auditing procedures with respect to the information certified by The Northern Trust Company. In our report dated October 14, 2021, we indicated that (a) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on the 2020 financial statements, and (b) the form and content of the information included in the 2020 financial statements other than that derived from the certified information were presented in compliance with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

Hans, Langston & Brezina L.L.P.

Houston, Texas
October 17, 2022

BHP USA RETIREMENT INCOME PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
ASSETS		
Investments, at fair value (See Notes 2 and 3):		
Cash, interest-bearing	\$ 191,110	\$ 679,459
Collective investment fund	3,940,625	3,060,373
Corporate bonds	72,531,197	77,533,513
Government securities	32,471,752	43,513,416
Private investment portfolios	49,540,043	59,892,552
Cash collateral held elsewhere	781,000	1,208,180
Asset-backed securities	737,959	1,136,057
Derivative assets	<u>294,660</u>	<u>411,373</u>
Total investments, at fair value	<u>160,488,346</u>	<u>187,434,923</u>
Receivables:		
Pending trade settlements - sales	4,705,617	19,460,778
Accrued income receivable	<u>813,222</u>	<u>907,545</u>
Total receivables	<u>5,518,839</u>	<u>20,368,323</u>
Total assets	<u>166,007,185</u>	<u>207,803,246</u>
LIABILITIES		
Pending trade settlements - purchases	23,586,464	43,447,003
Obligation to return cash collateral held	<u>393,046</u>	<u>573,344</u>
Total liabilities	<u>23,979,510</u>	<u>44,020,347</u>
Net assets available for benefits	<u>\$142,027,675</u>	<u>\$163,782,899</u>

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2021 AND 2020

	<u>2021</u>	<u>2020</u>
Investment (loss) income:		
Interest and dividends	\$ 5,451,105	\$ 5,326,090
Net (depreciation) appreciation in fair value of investments, less certain investment expenses	<u>(8,115,510)</u>	<u>16,415,707</u>
Total investment (loss) income	(2,664,405)	21,741,797
Deductions from net assets attributed to:		
Benefit payments	18,712,390	10,052,132
Administrative expenses	<u>378,429</u>	<u>394,431</u>
Total deductions	<u>19,090,819</u>	<u>10,446,563</u>
Net (decrease) increase in net assets available for benefits	(21,755,224)	11,295,234
Net assets available for benefits, beginning of year	<u>163,782,899</u>	<u>152,487,665</u>
Net assets available for benefits, end of year	<u>\$142,027,675</u>	<u>\$163,782,899</u>

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN
STATEMENT OF ACCUMULATED PLAN BENEFITS
DECEMBER 31, 2020*

Actuarial present value of accumulated plan benefits:

Vested benefits:

Participants and beneficiaries currently receiving payments

\$ 74,423,221

Other participants

68,628,212

Total vested benefits

143,051,433

Non-vested benefits

35,680

Total actuarial present value of accumulated plan benefits

\$143,087,113

* 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, 2020*

Actuarial present value of accumulated plan benefits at beginning of year	<u>\$155,837,964</u>
Increase (decrease) during the period attributed to:	
Benefit payments	(10,052,132)
Increase in interest due to decrease in discount period	3,383,844
Benefits accumulated and (gains) losses	416,342
Changes in actuarial assumptions	<u>(6,498,905)</u>
Net increase	<u>(12,750,851)</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$143,087,113</u>

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

See accompanying notes to financial statements.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

1. Description of the Plan

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

General

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

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

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

The Plan has been amended from time to time to comply with the most recent statutory and regulatory changes applicable to plans maintained under Code Section 401(a) of the Internal Revenue Code (IRC).

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

Administration

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

Funding Policy

The Participating Companies contribute such amounts as are necessary, based on actuarial calculations, to provide the Plan with assets sufficient to meet the benefits to be paid to Plan participants and their beneficiaries. The contributions to the Plan are subject to the limitations of maximum tax-deductible contributions and minimum required contributions determined by the actuary and the accelerated funding policy adopted by BHP. The Company was not required to make any minimum funding contributions to the Plan to comply with the minimum funding requirements of the IRC and ERISA for the years ended December 31, 2021 and 2020 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, 2021 and 2020, the Plan's investments were held in a separate account within the BHP USA Master Retirement Trust (Master Trust), and accordingly, this separate account holds only investments specific to the Plan. Segregation of the Plan's assets within the Master Trust was implemented to more effectively manage the cash needs of the Plan and to match the maturities of the investments to the needs of the Plan.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

1. Description of the Plan, continued

Pension Benefits and Vesting Provisions

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

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

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

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

Payment of Benefits

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

Administrative Expenses

The Plan's expenses are paid either by the Plan or the Company, as provided by the Plan document. Expenses that are paid directly by the Company are excluded from these financial statements. Certain expenses incurred in connection with the general administration of the Plan that are paid by the Plan are recorded as deductions in the accompanying Statements of Changes in Net Assets Available for Benefits. In addition, certain investment related expenses are included in net (depreciation) appreciation in fair value of investments in the accompanying Statements of Changes in Net Assets Available for Benefits.

During 2021 and 2020, Pension Benefit Guaranty Corporation (PBGC) premiums, investment management fees, and other similar direct charges were paid by the Plan.

2. Summary of Significant Accounting Policies

Basis of Accounting

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

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

2. Summary of Significant Accounting Policies, continued

Use of Estimates

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

Risks and Uncertainties

The Plan's investments consist of collective investment funds, fixed income securities, private investment portfolios, derivative instruments and asset-backed securities. Investment securities, in general, are exposed to various risks, such as interest rate risk, market risk, and credit risk. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term, and, that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the Statements of Changes in Net Assets Available for Benefits.

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

Benefit Payments

Benefits are recorded when paid.

Investment Valuation and Income Recognition

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

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

3. Fair Value Measurements

Financial Accounting Standards Board Accounting Standards Codification Topic 820 ("ASC 820"), *Fair Value Measurements and Disclosures*, establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) 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: <ul style="list-style-type: none">• 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; |

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

- 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, 2021 and 2020.

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)

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

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

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

The following tables set forth by level, within the fair value hierarchy, the Plan's investment assets and liabilities measured at fair value, on a recurring basis, as of December 31, 2021 and 2020:

Investment Assets at Fair Value as of December 31, 2021				
	Level 1	Level 2	Level 3	Total
Interest-bearing cash	\$ 191,110	\$ -	\$ -	\$ 191,110
Fixed income securities	104,240,331	1,500,577	-	105,740,908
Derivative assets	-	294,660	-	294,660
Cash collateral held elsewhere	781,000	-	-	781,000
	<u>\$ 105,212,441</u>	<u>\$ 1,795,237</u>	<u>\$ -</u>	<u>107,007,678</u>
Investments measured at NAV ^(a)				<u>53,480,668</u>
Total investment assets at fair value				<u>\$ 160,488,346</u>

Investment Liabilities at Fair Value as of December 31, 2021				
	Level 1	Level 2	Level 3	Total
Obligation to return cash Collateral held	\$ 393,046	\$ -	\$ -	\$ 393,046
Total investment liabilities at fair value	<u>\$ 393,046</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 393,046</u>

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
	<u>\$ 114,295,576</u>	<u>\$ 10,186,422</u>	<u>\$ -</u>	<u>124,481,998</u>
Investments measured at NAV ^(a)				<u>62,952,925</u>
Total investment assets at fair value				<u>\$ 187,434,923</u>

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	<u>\$ 573,344</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 573,344</u>

(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.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

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, 2021 and 2020:

<u>Investment</u>	<u>Fair Value December 31,</u>		<u>Unfunded</u>	<u>Redemption</u>	<u>Redemption</u>
	<u>2021</u>	<u>2020</u>	<u>Commitment</u>	<u>Frequency (if currently eligible)</u>	<u>Notice Period</u>
Northern Trust Collective Short Term Investment Fund	\$ 3,940,625	\$ 3,060,373	N/A	Daily	30 days
PIMCO Short Term Floating NAV Portfolio ^(a)	417,058	217,017	N/A	Daily	30 days
PIMCO Long Duration Corporate Bond Portfolio ^(b)	-	9,922,034	N/A	Daily	30 days
PIMCO Asset-Backed Securities Portfolio ^(c)	8,245,633	8,018,593	N/A	Daily	30 days
PIMCO Investment Grade Corporate Portfolio ^(d)	39,593,359	40,392,978	N/A	Daily	30 days
PIMCO Emerging Markets Portfolio ^(e)	<u>1,283,993</u>	<u>1,341,930</u>	N/A	Daily	30 days
	<u>\$ 53,480,668</u>	<u>\$ 62,952,925</u>			

Investment Strategies

- (a) This fund seeks maximum current income by investing 65% of its total assets in a diversified portfolio of fixed income instruments of varying maturities, including bonds, debt securities and other similar instruments, issued by various U.S and non-U.S. public- or private-sector entities.
- (b) This fund seeks to provide income by investing at least 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.
- (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.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

Derivatives - Interest Rate Swaps, Credit Default Swaps and Swaptions

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

During the period that the swap contract is open, the contract is marked-to-market 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 (depreciation) appreciation in fair value of investments.

The Plan also invests in credit default swaps. Credit default swap contracts entered into by the Plan typically represent the exchange by the Plan with a counterparty of a commitment to provide a level of credit protection 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 (depreciation) appreciation in fair value of investments.

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

Derivative securities of the Plan as of December 31, 2021 and 2020 are summarized, on a net basis, as follows:

	December 31, 2021		
	Notional/Par Amount	Number of Contracts	Fair Value
Credit default index swaps – liabilities	400,000	1	(16,017)
Credit default index swaptions – liabilities	9,300,000	17	(3,288)
Credit default swaps – assets	11,200,000	23	177,560
Credit default swaps – liabilities	500,000	2	(1,722)
Interest rate swaps – assets	23,599,623	30	627,998
Interest rate swaps – liabilities	8,619,623	28	(313,986)
Interest rate swaptions – assets	7,300,000	4	174,399
Interest rate swaptions – liabilities	74,300,000	36	(339,405)
Other - liabilities	5,300,000	43	(10,880)
	<u>\$ 140,519,246</u>		<u>\$ 294,660</u>

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

3. Fair Value Measurements, continued

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

	December 31, 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)
	<u>\$ 50,135,000</u>		<u>\$ 411,373</u>

Included in net appreciation in the Statements of Changes in Net Assets Available for Benefits are realized and unrealized (loss)/gain on derivatives totaling \$(1,342,618) and \$3,389,748 for the years ended December 31, 2021 and 2020, respectively.

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

The Plan administrator has elected the method of annual reporting and compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, certain information related to investments disclosed in the financial statements and supplemental schedules, including investments held at December 31, 2021 and 2020, and net (depreciation) appreciation in fair value of investments and interest and dividends for the years ended December 31, 2021 and 2020, 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, 2021, 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, 2020, there would be no material differences.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

5. Actuarial Present Value of Accumulated Plan Benefits, continued

The significant actuarial assumptions underlying the actuarial valuation as of January 1, 2021 are as follows:

Assumed rate of return on investments	2.45% compounded annually
Cash balance	5.00%
Lump sum conversion interest rates	Estimated June 2021 spot rates, equal to the May 2021 rates minus 20 basis points.
Mortality basis: Healthy participants	Pri-2012 mortality separately for employees and retirees and for males and females with white collar adjustment and MSS-2020 generational mortality improvement scale.
Lump sum conversion:	2021 417(e) table projected with MP-2020 mortality improvement.
Retirement rates:	Participants are assumed to retire according to the following retirement rates:

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

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

Percentage married:	Male – 70%; Female – 60%
Age difference:	Husbands are assumed to be three years older than their wives.
Withdrawal rates:	Participants are assumed to withdraw according to the 130% of the Society of Actuary's 2003 study age only table.

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

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

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

5. Actuarial Present Value of Accumulated Plan Benefits, continued

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 2.25% to 2.45%; (2) the lump sum conversion interest rate assumptions were updated to estimated June 2021 spot rates, equal to the May 2021 rates minus 20 basis points; (3) the healthy mortality assumptions were updated to the Pri-2012 mortality separately for employees and retirees and for males and females with white collar adjustments and MSS-2020 generational mortality improvement scale; and (4) the lump sum conversion mortality assumption was updated to the 2021 417(e) table projected with MP-2020 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, 2021 and 2020, 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.

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.

BHP USA RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

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 2021 and 2020 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 17, 2022, which is the date the financial statements were available to be issued, and has concluded that there are no significant events to report.

Schedule SB, line 26 — Schedule of Active Participant Data

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29											
30–34											
35–39											
40–44		1	2								3
45–49		6	2	1	1						10
50–54		4		2	1	1					8
55–59		9	1	1	1	1	1				14
60–64		5	2	4	1	1	1				14
65–69		1	1			1					3
70 & up						1					1
Total		26	8	8	4	5	2				53

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

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

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	4.75%	2.22%
• Next 15 years	5.36%	3.38%
• Over 20 years	6.11%	3.92%
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-2019.	
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, 2021

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	(i) Net Gain or (Loss)
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	32	\$ 20,521,448	\$ -	\$ 20,521,448	\$ 20,521,448	-
NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC4	39	-	19,641,195	19,641,195	19,641,195	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	1	6,121,869	-	6,121,869	6,121,869	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	1	-	6,155,518	6,121,869	6,155,518	33,649
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	6	7,334,100	-	7,334,100	7,334,100	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	3	-	7,639,496	7,639,496	7,639,496	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	2	7,639,130	-	7,639,071	7,639,130	(59)
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	2	-	7,639,071	7,639,071	7,639,071	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: BMF7690	1	6,077,003	-	6,077,003	6,077,003	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: BMF7690	2	-	12,209,173	12,226,341	12,209,173	(17,168)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES AUGUST SEDOL: BMF70G5	8	4,984,577	-	4,974,019	4,984,577	(10,559)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES AUGUST SEDOL: BMF70G5	8	-	4,974,019	4,974,019	4,974,019	-
FNMA	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOBER CUSIP: 01F0206A2	7	6,534,992	-	6,546,477	6,534,992	11,484
FNMA	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOBER CUSIP: 01F0206A2	7	-	6,539,430	6,546,477	6,539,430	(7,047)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES SEPTEMBER CUSIP: 01 F020695	3	4,970,103	-	4,963,406	4,970,103	(6,696)
FNMA	FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES SEPTEMBER CUSIP: 01 F020695	3	-	4,963,406	4,963,406	4,963,406	-
FNMA	FNMA TBA 30 YR TBA NOVEMBER 2.00% CUSIP: 01F0206B0	5	4,243,066	-	4,263,164	4,243,066	20,098
FNMA	FNMA TBA 30 YR TBA NOVEMBER 2.00% CUSIP: 01F0206B0	5	-	4,261,039	4,263,164	4,261,039	(2,125)
FNMA	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MAY SEDOL: BMF76C3	8	12,231,814	-	12,231,814	12,231,814	-
FNMA	FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MAY SEDOL: BMF76C3	8	-	12,105,814	12,231,814	12,105,814	(126,000)
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	2	58,291	-	58,291	58,291	-
PIMCO	MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	5	-	9,466,038	8,813,831	9,466,038	652,206
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	56	12,900,545	-	12,900,545	12,900,545	-
PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	21	-	12,700,000	12,700,505	12,700,000	(505)
US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	16	24,717,689	-	24,717,689	24,717,689	-
US TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	18	-	26,899,442	27,037,683	26,899,442	(138,241)
US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JVVV5	69	267,924,555	-	267,924,555	267,924,555	-
US TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JVVV5	76	-	273,918,526	274,710,584	273,918,526	(792,058)
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	12	25,262,752	-	25,262,752	25,262,752	-
US TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	12	-	25,320,593	25,491,073	25,320,593	(170,480)
US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	8	12,026,814	-	12,026,814	12,026,814	-
US TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNG0BM3	8	-	12,045,188	12,192,475	12,045,188	(147,287)
US TREAS	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	91	171,775,213	-	171,775,213	171,775,213	-
US TREAS	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	48	-	165,122,938	164,603,821	165,122,938	519,116
US TREAS	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	73	47,347,552	-	47,347,552	47,347,552	-
US TREAS	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	72	-	46,714,391	46,644,701	46,714,391	69,690
US TREAS	UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	27	36,323,947	-	36,323,947	36,323,947	-
US TREAS	UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	22	-	33,121,969	33,038,643	33,121,969	83,326
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	14	22,500,196	-	22,500,196	22,500,196	-
US TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	15	-	23,064,838	23,394,552	23,064,838	(329,714)
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	10	31,165,845	-	31,165,845	31,165,845	-
US TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	11	-	33,310,017	33,754,803	33,310,017	(444,786)

See accompanying independent auditor's report.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2021

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	(i) Net Gain or (Loss)
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

See accompanying independent auditor's report.

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

► **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 WOODSIDE ENERGY USA SERVICES INC.	D Employer Identification Number (EIN) 94-3144067	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B ☐ Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information

1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2021</u>			
2 Assets:			
a Market value	2a	163,782,899	
b Actuarial value	2b	163,782,899	
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.....	655	55,883,992	55,883,992
b For terminated vested participants.....	336	32,600,512	32,600,512
c For active participants	53	10,737,945	10,820,298
d Total.....	1,044	99,222,449	99,304,802
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	5.50%	
6 Target normal cost			
a Present value of current plan year accruals	6a	0	
b Expected plan-related expenses	6b	310,829	
c Total (line 6a + line 6b)	6c	310,829	

Statement by Enrolled Actuary

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

SIGN HERE	<div style="font-size: 2em; font-family: cursive;">KB</div> Signature of actuary KEVIN BILLS Type or print name of actuary MERCER Firm name 500 DALLAS STREET, SUITE 1400 HOUSTON TX 77002 Address of the firm	<div style="font-size: 1.2em;">10/4/2022</div> Date 2007029 Most recent enrollment number 713-276-2100 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

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

Schedule SB (Form 5500) 2021
v. 201209

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of <u>14.71%</u>	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.24%</u>		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III	Funding Percentages
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14	Funding target attainment percentage.....	14	164.92%
15	Adjusted funding target attainment percentage	15	164.92%
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	144.30%
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
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18 Contributions made to the plan for the plan year by employer(s) and employees:

[illegible]

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

Inquiry should be as of end of quarter of this prior year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %
			☐ N/A, full yield curve used
b Applicable month (enter code)	21b		4
22 Weighted average retirement age	22		60
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	310,829	
b Excess assets, if applicable, but not greater than line 31a	31b	310,829	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	0
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:	
a Schedule elected	☐ 2 plus 7 years ☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

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

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

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

Schedule SB, Part V — Summary of Plan Provisions**Summary of major plan provisions**

Effective date and plan year	Original plan: January 1, 1998 Restated plan: December 31, 2013 Plan year: Calendar year
Status of the plan	New employees are not eligible to participate in the plan effective June 30, 2004. The plan was frozen to eliminate future pay and service accruals effective December 31, 2013.
Significant events that occurred during the year	None

Definitions

<ul style="list-style-type: none"> Covered employees 	<p>All salaried persons employed by the Company, both full and part time, except:</p> <ol style="list-style-type: none"> contract and lease employees, employees of BHP Nevada Mining Company who are paid on a bi-weekly basis, employees hired after June 30, 2004, employees who receive income from a non-U.S. payroll, except for employees who have been designated as eligible international employees under the Plan and who do not participate in the non-U.S. retirement plan. <p>Any participant in the BHP USA Pension Plan or the Retirement Plan for Salaried Employees of BHP Copper Inc. as of December 31, 1997 is eligible to participate in the Plan.</p>
<ul style="list-style-type: none"> 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.
<ul style="list-style-type: none"> Employee contributions 	None.
<ul style="list-style-type: none"> Vesting service 	<p>Service for purposes of participation, vesting and eligibility includes periods of employment with the Company including:</p> <ol style="list-style-type: none"> any service recognized for benefit accrual and/or vesting under the terms of any prior plan, any period during military or other types of leave of absence granted by the Company, certain periods of interruption in employment, as governed by the Plan.

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Credited service 	<p>Service for purposes of benefit accrual includes:</p> <ol style="list-style-type: none"> any service periods prior to January 1, 1998 recognized for benefit accrual under the terms of the BHP USA Pension Plan or the Retirement Plan for Salaried Employees of BHP Copper Inc., any period of service beginning on or after January 1, 1998 and prior to December 31, 2013 except that: benefit service is not credited: <ol style="list-style-type: none"> after May 1998 for former BHP Petroleum Americas Refining employees while employed at Tesoro, after December 31, 2004 for participants who elected to receive contributions from the Employer Funded Account ("EFA") under the BHP USA Retirement Savings Plan, for any Period of Service specifically excluded by the Plan.
<ul style="list-style-type: none"> Pensionable earnings 	<p>Base salary, plus bonuses, commissions, and overtime; excludes deferred compensation, severance pay, compensation paid after termination, and other special compensation deemed to be excluded by the Company. Pay received after May 1998 by former BHP Petroleum Americas Refining employees while employed at Tesoro and pay received after December 31, 2004 by participants receiving contributions from the EFA is not considered for benefit accrual purposes.</p> <p>Pay after December 31, 2013 is not included for any participants.</p>
<ul style="list-style-type: none"> High-36 average pay 	<p>The average of the highest 36 consecutive months of pay during the participant's last ten years of benefit service. This amount is frozen as of December 31, 2013.</p>
<ul style="list-style-type: none"> Adjusted high – 36 average pay 	<p>100% of high-36 average pay plus 33-1/3% of high-36 average pay in excess of the participant's Social Security Covered Compensation in the earlier of 2013 and year of termination. This amount is frozen as of December 31, 2013.</p>
<ul style="list-style-type: none"> Cash Balance Account 	<p>Account established as of December 31, 2013 for each Participant who was an Employee on that day. Account balance increases annually with an interest credit of 5%. No pay or service accruals apply.</p>
<ul style="list-style-type: none"> Frozen Age 65 Annuity 	<p>Age 65 benefit as of December 31, 2013 determined by projecting the December 31, 2013 Cash Balance Account to age 65 using 5% annual interest and converting to an annuity using a 5% interest rate and the 2013 Code Section 417(e) mortality tables.</p>
<ul style="list-style-type: none"> Cash Balance Whipsaw Benefit 	<p>Present value of the Frozen Age 65 Annuity based on a deferred to 65 annuity factor and PPA lump sum interest rates in effect at the date of benefit commencement.</p>
<ul style="list-style-type: none"> Benefit formula – post 2013 	<p>Lump sum is the greatest of:</p> <ul style="list-style-type: none"> Cash Balance Account Cash Balance Whipsaw Benefit Benefit formula in effect prior to 2015 including continued changes in adjustment factors.

Schedule SB, Part V — Summary of Plan Provisions

<ul style="list-style-type: none"> Benefit formula – post-1997 	<p>14% x Adjusted high-36 average pay x Years of benefit service after December 31, 1997 x Adjustment factor.</p> <p>The plan was frozen to eliminate future pay and service accrual effective December 31, 2013. Participant's adjustment factors continue to change as they remain employed.</p>
<ul style="list-style-type: none"> Benefit formula – pre-1998 (former BHP Copper participants) 	<p>Greater of:</p> <ul style="list-style-type: none"> 11% x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1998 x Adjustment Factor, and The actuarial equivalent of the accrued benefit under the Copper Plan as of December 31, 1999.
<ul style="list-style-type: none"> Benefit formula – pre-1998 (former BHP USA Pension participants) 	<p>Greater of:</p> <ul style="list-style-type: none"> 14% x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1998 x Adjustment Factor, and The actuarial equivalent of the accrued benefit under the BHP USA Pension Plan as of December 31, 1999.
<ul style="list-style-type: none"> Benefit formula – pre-1989 (former BHP Utah participants) 	<p>Individual benefit percentage x Adjusted High-36 Average Pay x Years of Benefit Service prior to January 1, 1989 x Adjustment Factor.</p>
<ul style="list-style-type: none"> Benefit formula – pre-July 1, 2002 (former Strategic Minerals Corporation participants) 	<p>Actuarial value of the Strategic Minerals accrued benefit as of June 30, 2002.</p>
<ul style="list-style-type: none"> Adjustment factors 	<p>Determined from a plan-defined table (see below) based on age and years of service at termination. If a participant meets only the requirements of a vested benefit, only the vested termination column of the table is used. If the participant meets the requirements of an early retirement benefit, the age adjustment factor is the sum of the factor in the vested termination column and the early retirement column. If the participant meets the requirements for an 85 point retirement, the factor is the sum of the factor in the vested termination column and the 85 points retirement column.</p> <p>Factors are “phased in” if the participant is within 60 months of early retirement or 85 points retirement at termination; for each month during the 60 months prior to early retirement or 85 points retirement eligibility, the participant's adjustment factor is increased by 1/60th of the factor from the early retirement or 85 points retirement column that would apply when the participant would first meet the requirements for the applicable benefit.</p>

Schedule SB, Part V — Summary of Plan Provisions

Adjustment factors							
Age	Vested term	Early retire	85 Points	Age	Vested term	Early retire	85 Points
25	0.200	N/A	N/A	46	0.370	N/A	N/A
26	0.205	N/A	N/A	47	0.390	N/A	N/A
27	0.210	N/A	N/A	48	0.410	N/A	N/A
28	0.215	N/A	N/A	49	0.430	N/A	N/A
29	0.220	N/A	N/A	50	0.450	N/A	N/A
30	0.225	N/A	N/A	51	0.470	N/A	N/A
31	0.230	N/A	N/A	52	0.490	N/A	N/A
32	0.235	N/A	N/A	53	0.510	N/A	N/A
33	0.240	N/A	N/A	54	0.530	N/A	N/A
34	0.245	N/A	N/A	55	0.550	0.270	0.700
35	0.250	N/A	N/A	56	0.595	0.265	0.630
36	0.260	N/A	N/A	57	0.640	0.260	0.560
37	0.270	N/A	N/A	58	0.685	0.255	0.490
38	0.280	N/A	N/A	59	0.730	0.250	0.420
39	0.290	N/A	N/A	60	0.775	0.245	0.350
40	0.300	N/A	N/A	61	0.820	0.228	0.280
41	0.310	N/A	N/A	62	0.865	0.210	0.210
42	0.320	N/A	N/A	63	0.910	0.140	0.140
43	0.330	N/A	N/A	64	0.955	0.070	0.070
44	0.340	N/A	N/A	65	1.000	0.000	0.000
45	0.350	N/A	N/A				
<ul style="list-style-type: none"> 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.				
<ul style="list-style-type: none"> Accrued benefit 			Amount payable to a participant as a single life annuity beginning at age 65.				

Schedule SB, Part V — Summary of Plan Provisions

Normal retirement	
• Eligibility	Retirement on or after age 65.
• Benefit	<p>Prior to December 31, 2013:</p> <p>The Plan age-65 accrued benefit is calculated by converting the plan-defined lump sum benefit to a single life annuity using 417(e) actuarial equivalence; the maximum interest rate for any of the 3 segment rates is 6%.</p> <p>Starting December 31, 2013:</p> <p>Frozen Age 65 Annuity</p>
Early retirement	
• Eligibility	Retirement before age 65 after both attaining age 55 and completing ten years of service.
• Benefit	<p>Beginning January 1, 2014:</p> <p>The largest of:</p> <ol style="list-style-type: none"> 1. the early retirement benefit as calculated prior to December 31, 2013 and adjusted with changes in the adjustment factor, 2. the cash balance account converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality; and 3. the cash balance whipsaw benefit, converted to an immediate annuity based on PPA lump sum interest rates and 417(e) mortality at the benefit commencement date.
85 points retirement	
• 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	<p>For participants who work beyond normal retirement, the benefit is the greatest of:</p> <ol style="list-style-type: none"> 1. the greater of the benefit calculated as of age 65, actuarially increased to the date of termination using 417(e) mortality and PPA lump sum interest rates, and the benefit calculated as of the date of termination, 2. the Cash Balance account at late retirement converted to an immediate annuity based on PPA lump sum interest rates and 417(e) mortality at the benefit commencement date; and 3. the Cash Balance account at late retirement converted to an immediate annuity based on 5.0% interest and 2013 417(e) mortality.

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 | <p>The benefit is defined as a lump sum payment equal to 47.5% of the amount that would have been payable to the participant if he had terminated on the earlier of his actual date of termination and the day preceding death, validly elected a lump sum benefit, and then died.</p> <p>The benefit for married participants can be taken as a single life annuity or a lump sum, while non-spouse beneficiaries must take the benefit as a lump sum.</p> |

Other provisions

- | | |
|----------------------------------|--|
| • Benefit offsets | The plan benefits for certain participants are offset by benefits earned under prior plans. |
| • Post-retirement COLA increases | <p>Former BHP Copper participants who retired on or before July 1, 1981 and who were receiving payments on December 31, 1986 were entitled to an annual cost-of-living adjustment equal to the lesser of 5% and the CPI. The aggregate adjustment cannot exceed the lesser of the original benefit and \$2,000.</p> <p>Effective January 1, 2009, the benefits for all participants eligible to receive COLA increases were increased to the maximum level allowed under the Plan.</p> |

Form of benefits

- | | |
|---|--|
| • 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	<p>Equal to the largest annuity determined by converting each of the following to immediate annuities:</p> <ul style="list-style-type: none"> • Cash Balance Account • Cash Balance Whipsaw Benefit • benefit formula in effect prior to 2015 including continued changes in adjustment factors. <p>The cash balance account is converted using 5% interest and 2013 Code Section 417(e) mortality. The other two lump sums are converted using the PPA lump sum interest and mortality rates applicable for the year of commencement.</p>
• Optional forms	<p>Optional forms of payment include:</p> <ul style="list-style-type: none"> • Single life annuity • Joint & survivor annuity (100%, 75%, 50%) • Lump sum payment • 5 year certain & life annuity (former Copper & Utah participants only) • 10 year certain & life annuity (former Copper participants only) • 15 year certain & life annuity (former Copper participants only) • Level income option (for the benefit earned prior to July 1, 2002 for former Strategic Mining Corporation participants only) <p>The lump sum can be deferred until January of the year following the year of termination. If payment is deferred, interest is credited at an annual rate of 5.5%.</p> <p>Mandatory lump sums are paid if the present value of the plan benefit is less than \$5,000.</p>
• Optional form conversion factors	<p>The Plan age-65 accrued benefit is calculated by converting the plan-defined lump sum benefit to a single life annuity using 417(e) actuarial equivalence; the maximum interest rate for any of the 3 segment rates is 6%. The 50% joint and survivor annuity is equal to 95% of the single life annuity.</p>
Miscellaneous	
• Maximum compensation	<p>Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually.</p>
• Maximum benefits	<p>Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2021, the limit is \$230,000.</p>

Schedule SB, Part V — Summary of Plan Provisions**Benefits included or excluded**

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

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

Plan provision changes since prior valuation

Maximum benefit amounts under IRS rules were updated from 2020 to 2021.

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2021

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	\$ 43,406,368	\$ 39,593,359
	US TREAS	FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0	26,866,336	27,007,031
*	PIMCO	MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 722000109	8,248,103	8,245,633
	UNITED STATES TREAS	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	7,171,391	7,149,094
*	NORTHERN TRUST	COLTV SHORT TERM INVT FD CUSIP: 195998AC3	3,940,625	3,940,625
	US TREAS	FUT MAR 22 CBT 5Y T-NOTE CUSIP: 999599GH0	3,387,563	3,387,344
	UNITED STATES TREAS	UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	3,285,304	3,266,141
	UNITED STATES TREAS	UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	2,767,378	2,817,268
	UNITED STATES TREAS	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JVVV5	2,350,886	2,414,366
	UNITED STATES TREAS	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	2,367,978	2,400,217
	UNITED STATES TREAS	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	2,180,463	2,212,557
	UNITED STATES TREAS	UNITED STATES TREAS BDS 1.375% 11-15-2040 SEDOL: BNGOBM3	1,606,698	1,645,664
	WELLS FARGO	WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	1,496,535	1,576,817
	WESTERN GAS	WESTERN GAS PARTNERS LP 4 DUE 07-01-2022 REG SEDOL: B8HN8P8	1,487,910	1,503,750
	ORACLE CORP	ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	1,397,550	1,458,748
	APPLE INC	APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	999,183	1,315,892
*	PIMCO	MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP: 722005840	1,342,871	1,283,993
	AT&T INC	AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLT2	997,249	1,248,468
	UNITED STATES TREAS	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	1,220,291	1,232,219
	UNITED STATES TREAS	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	1,171,295	1,218,594
	VMWARE INC	VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	1,105,550	1,198,348
	MIDAMERICAN ENERGY	MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	898,758	1,098,487
	SHELL INTERNATIONAL	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 SEDOL: BXQ9DY6	895,107	1,096,940
	MORGAN STANLEY	MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	1,100,000	1,083,689
	UNITED STATES TREAS	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	1,116,244	981,886
	FREDDIE MAC	FREDDIE MAC SER 4935 CL KP 2.5% 12-25-2049 CUSIP: 3137FQ5B5	951,450	966,438
	WOODSIDE	PVTP L WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	899,379	960,376
	CHICAGO ILL	CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 SEDOL: BFWDN57	750,000	906,837
	CHARTER COMM	CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	800,000	880,405
	BUNGE LTD	BUNGE LTD FIN CORP 3.75% DUE 09-25-2027 SEDOL: BD8Q7B0	797,888	868,441
	INTERCONTINENTAL EX	INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG SEDOL: BMTQL43	896,031	862,957
	HSBC HLDGS	HSBC HLDGS PLC 6% 12-31-2049 CUSIP: 404280BL2	800,000	861,000
	AMERN TOWER CORP	AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	792,032	850,464
	JPMORGAN CHASE	JPMORGAN CHASE & FLTG RT 6.1% DUE 10-29-2049 CUSIP: 48126HAC4	800,000	844,000
	BAT CAP	BAT CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	800,000	839,262
	NISSAN	PVTP L NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7	800,000	838,919
	UNITED STATES TREAS	UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL: BYQQT7F	827,782	823,741
	GEN MTRS FINL	GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL: BYZ5MV2	770,955	823,579
	BOC AVIATION PTE	BOC AVIATION PTE 2.75% DUE 09-18-2022 CUSIP: 09681LAD2	795,672	806,137
	US TREAS	FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0	801,199	802,188
	XYLEM INC	XYLEM INC 3.25% DUE 11-01-2026 SEDOL: BYQ3L30	748,455	801,272
	UBS GROUP	PVTP L UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	698,133	756,101
	GOODMAN US FIN THREE	PVTP L GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	697,417	755,726
	UNITED STATES TREAS	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL: BYQ76J3	491,784	744,122
	BACARDI LTD	PVTP L BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	597,828	742,668
	TEACHERS INS	TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054 SEDOL: BQVC9Q5	698,712	727,602
	HSBC HLDGS	HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049 CUSIP: 404280CN7	700,000	699,426
	UNITED STATES TREAS	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	702,851	695,734
	BARRICK PD	BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	505,135	681,908
	ORACLE CORP	ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	571,119	616,880
	GNMA	GNMA II JUMBOS 0% 30 YEARS SETTLES FEBRUARY SEDOL: BKV1KP6	614,320	613,453
	UNITED STATES TREAS	UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WFY3	623,744	609,623

* 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, 2021

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
	INTEL CORP	INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	497,095	601,652
	ANHEUSER BUSCH	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG SEDOL: BJMZ1V3	524,170	601,073
	BROADCOM INC	BROADCOM INC SR NT 144A 3.187% 11-15-2036 SEDOL: BMCP6S6	547,637	599,939
	ENERGY TRANSFER	ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	499,050	565,497
	CENOVUS ENERGY	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027 SEDOL: BFNL6L7	499,915	545,322
	MOODYS CORP	MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	406,652	545,032
	COOPERATIEVE	COOPERATIEVE 3.75% DUE 07-21-2026 CUSIP: 21684AAF3	497,730	538,761
	EDF S A	EDF S A 5.25% DUE 10-13-2055 SEDOL: BYXVW45	392,392	535,724
	ORACLE CORP	ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	499,925	528,962
	UNITED STATES TREAS	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	570,301	525,990
	ASTRAZENECA PLC	ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNH9	394,408	513,914
	UNITED STATES TREAS	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	507,302	511,969
	INTERNATIONAL FLAVORS	PVTP INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268% DUE 11-15-2040 SEDOL: BLPK766	499,970	509,099
	DUKE ENERGY	DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	398,656	492,581
	T-MOBILE	T-MOBILE USA INC TMUS 3.3% 02-15-2051 SEDOL: BN303Z3	484,880	490,178
	TEACHERS INS	TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	398,720	484,742
	UNITED TECHNOLOGIES	UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 SEDOL: BYVN9N1	397,648	483,235
	PFIZER INC	PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	399,236	477,432
	CONS EDISON	CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	374,044	469,868
	AETNA INC NEW	AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDFOM43	398,728	446,462
	ROYAL BK SCOTLAND	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	399,276	445,133
	UNITEDHEALTH GROUP	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	396,064	444,667
	SPIRIT RLTY	SPIRIT RLTY L P 4.45% DUE 09-15-2026 SEDOL: BD2BVL9	397,512	440,267
	LOWES COS	LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	397,776	439,908
	GULFSTREAM NAT GAS	GULFSTREAM NAT GAS SYS LLC SR NT 144A 4.6% DUE 09-15-2025/09-24-2015 BEO SEDOL: BYTX319	399,848	435,454
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.782% DUE 02-01-2028 BEO SEDOL: BD7F8X7	400,000	433,278
	US BANCORP	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049 CUSIP: 902973AZ9	400,000	432,148
	FIRSTENERGY CORP	FIRSTENERGY CORP 3.9% 07-15-2027 SEDOL: BDC3P91	398,668	431,021
	AUTODESK INC	AUTODESK INC 3.5% DUE 06-15-2027 SEDOL: BF4SNS3	397,488	430,089
	CHARTER COMM	PVTP CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL: BD3JBT0	396,664	428,825
	PVTP AP MOLLER	PVTP AP MOLLER MAERSK AS NT 144A 3.875% DUE 09-28-2025/09-28-2015 BEO CUSIP: 00203QAD9	395,976	428,377
	CAMPBELL SOUP CO	CAMPBELL SOUP CO 3.95% DUE 03-15-2025 SEDOL: BFXCMW3	398,984	427,838
	TRANS-ALLEGHENY INTST	PVTP TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL: BTF3103	399,696	423,766
	TRUST	PVTP TRUST 1401 4.869% 01-15-2030 CUSIP: 898339AA4	399,988	422,500
	SANDS CHINA LTD	SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	399,652	419,624
	BANK AMER CORP	BANK AMER CORP FIXED 5.125% 12-31-2049 SEDOL: BJK2785	400,000	418,500
*	PIMCO	MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	417,058	417,058
	JPMORGAN CHASE	JPMORGAN CHASE & FIXED 5% 12-31-2049 SEDOL: BK6YKL6	400,000	411,000
	WELLS FARGO	WELLS FARGO CO 3.9% 12-31-2049 SEDOL: BMDJ3N1	400,000	411,000
	CREDIT SUISSE GROUP	PVTP CREDIT SUISSE GROUP AG 3.091% 05-14-2032 CUSIP: 225401AU2	400,000	407,475
	CARLYLE FIN LLC	PVTP CARLYLE FIN L L C SR NT 144A 5.65% DUE 09-15-2048 SEDOL: BG31GK3	299,742	407,266
	UNITED STATES TREAS	UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	409,266	405,875
	BANK AMER CORP	BANK AMER CORP 4.3% DUE 12-31-2049 SEDOL: BKTLC9	400,000	404,500
	SAUDI ARABIAN OIL CO	PVTP SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO CUSIP: 80414L2M6	395,336	389,000
	DISNEY WALT CO	DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJT4	387,100	388,539
	BRIGHTHOUSE	PBPCE SR NON PFD MED TERM NTS TRANCHE # TR 9 VAR RT 01-20-2032 CUSIP: 05583JA1	400,000	385,847
	BRISTOL MYERS	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	297,474	372,050
	NORTHROP GRUMMAN	NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	299,532	354,781
	SOUTHERN CO	SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	298,446	352,560
	KRAFT HEINZ FOODS	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	296,448	352,228
	ANHEUSER-BUSCH	ANHEUSER-BUSCH 4.375% DUE 04-15-2038 SEDOL: BDZ7GD1	295,665	352,135
	BOEING CO	BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	300,000	349,855

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2021

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
	UNION PAC	UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCPPF6	269,969	349,051
	BANK AMER	BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	310,348	342,964
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	316,947	331,880
	SANTANDER UK GROUP	PVTPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO CUSIP: 80281LAA3	299,784	327,348
	REALTY INCOME	REALTY INCOME CORP 3.65% 01-15-2028 SEDOL: BYVHXJ7	299,334	327,032
	TENCENT HLDS	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS 3.975% 04-11-2029 CUSIP: 88032WAN6	299,901	326,481
	MPLX LP	MPLX LP 4% 03-15-2028 SEDOL: BYZGJW5	298,653	325,345
	GOLDMAN SACHS	GOLDMAN SACHS 3.691% DUE 06-05-2028 SEDOL: BF6Q761	300,000	323,263
	ING GROEP N	ING GROEP N V 5.75% 12-31-2049 CUSIP: 456837AR4	300,000	322,875
	ASTRAZENECA PLC	ASTRAZENECA PLC 3.125% DUE 06-12-2027 SEDOL: BF4SNFO	298,470	321,728
	NATIONAL RETAIL PPTYS	NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	298,779	321,012
	ABBVIE INC	ABBVIE INC 3.2% DUE 05-14-2026 SEDOL: BYP8MS8	298,854	318,158
	ALIBABA GROUP	ALIBABA GROUP HLDG 3.4% DUE 12-06-2027 SEDOL: BF5BK79	298,188	317,786
	COMWLTH BK	COMWLTH BK 3.61% DUE 09-12-2034 CUSIP: 202712BK0	300,000	313,942
	BOEING CO	BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	297,465	312,912
	COMMONSPIRIT HLTH	COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	300,000	307,367
	ORANGE NT	ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	272,210	306,749
	AEP TEX INC	AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWNO	298,596	306,266
	SYNCHRONY FINL	SYNCHRONY FINL 2.85% DUE 07-25-2022 SEDOL: BJBL220	299,811	303,056
	FLORIDA ST	FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025 SEDOL: BMWV3B9	300,000	298,537
	STANDARD CHARTERED PLC	PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	300,000	296,330
	HALLIBURTON CO	HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	268,066	294,534
	SOCIETE GNERALE	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP: 83368RAZ5	300,000	292,330
	FHLMC MULTICLASS	FHLMC MULTICLASS SER 19-3 CLS AI C 2.75 11-25-2029 CUSIP: 35564CEE3	278,780	281,649
	HOME DEPOT INC	HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	219,123	280,914
	EDF S A	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	237,522	278,992
	EMIRATE ABU	EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00013 2.7% 09-02-2070 CUSIP: 29135LANO	300,000	272,912
	NEW RESIDENTIAL MTG	PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL AI FRN 07-25-2059 BEO CUSIP: 64830NAA9	265,056	268,342
	QUALCOMM INC	QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	196,532	265,807
	UNITED STATES TREAS	UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLRO	261,332	262,617
	ELECTRICITE DE FRANCE	PVTPL ELECTRICITE DE FRANCE NT 144A 5.0% DUE 09-21-2048 CUSIP: 268317AT1	207,704	260,720
	VA ELEC & PWR	VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	198,870	256,010
	AMERN INTL GROUP	AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	198,826	255,583
	ANHEUSER-BUSCH	ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	228,263	251,536
	APPLE INC	APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	209,094	250,605
	SOUTHN CAL EDISON	SOUTHN CAL EDISON 6.65% DUE 04-01-2029 SEDOL: 2632917	218,014	245,714
	DEUTSCHE TELEKOM	DEUTSCHE TELEKOM 4.75% DUE 06-21-2038 CUSIP: 25156PBC6	198,698	242,720
	GOLDMAN SACHS	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	242,000	242,000
	CHEVY CHASE	PVTPL CMO CHEVY CHASE FDG LLC SER 2004-4 CL A-1 FLTG 10-25-2035 SEDOL: B592R33	232,984	236,495
	TAKEDA FIXED	TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	199,160	235,139
	SEAGATE HDD CAYMAN	SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034 SEDOL: BD6RKV6	235,162	230,500
	DELTA AIR LINES	PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9	235,750	228,773
	WESTINGHOUSE AIR	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	199,778	227,517
	BANK AMER CORP	BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	200,000	222,500
	PLAINS ALL AMERN	PLAINS ALL AMERN 4.5% DUE 12-15-2026 SEDOL: BDBGH39	199,432	219,673
	ONEOK INC	ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	199,374	218,159
	HOME DEPOT	HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	218,084	217,420
	BLACKSTONE HLDGS	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO SEDOL: BKLW	197,944	216,988
	ISRAEL ST	ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	195,052	216,011
	IMPERIAL BRANDS	PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026 CUSIP: 45262BAB9	198,186	210,312
	KKR GROUP	PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 SEDOL: BL9ZCX9	198,200	210,065
	AVOLON HLDGS	PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAF12	212,486	209,974

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2021

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
	VERIZON COMM	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	199,884	209,966
	BROOKFIELD FIN LLC	BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 SEDOL: BLGFQH4	198,116	209,144
	NVR	NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	216,704	208,017
	JPMORGAN CHASE	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	200,000	207,438
	DEERE & CO	DEERE & CO 2.875% DUE 09-07-2049 SEDOL: BKLMSCO	199,920	207,354
	NOMURA HLDGS	NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKCX9PD1	200,000	206,361
	SUTTER HEALTH	SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL: BNG3S65	200,000	206,282
	JPMORGAN CHASE	JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 SEDOL: BJVB6H3	200,000	205,250
	AMFAM HLDGS	AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	200,000	204,435
	AIA GROUP	PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	199,678	204,429
	AMERICAN ASSETS	PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	197,870	204,374
	CHARLES SCHWAB	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO SEDOL: BNGHGM9	200,000	204,000
	SANTOS FINANCE LTD	PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BED CUSIP: 803014AA7	200,000	203,772
	MARVELL TECH	MARVELL TECH INC FIXED 2.45% DUE 04-15-2028 SEDOL: BLB5691	199,962	203,007
	HSBC HLDGS	HSBC HLDGS PLC FLTGT RT 2.848% DUE 06-04-2031 SEDOL: BMXNKF4	200,000	202,518
	ROYALTY PHARMA PLC	ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	191,112	202,130
	LENOVO GROUP	PVTPL LENOVO GROUP LTD 3.421% DUE 11-02-2030/11-02-2020 BEO CUSIP: 526250AB1	200,000	201,785
	SAMMONS FINL GROUP	SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	199,544	201,739
	LUNDIN ENERGY	PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO CUSIP: 55037AAB4	199,620	201,648
	NATIONAL FL	NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL: BM8MRT9	200,067	201,199
	GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	200,000	200,000
	CBRE SVCS	CBRE SVCS INC SR NT 2.5% 04-01-2031 SEDOL: BLF7SZ3	196,902	199,885
	NOMURA HLDGS	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000	199,292
	NRG ENERGY	PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO SEDOL: BNKJS58	199,718	198,314
	US TREAS	FUT MAR 22 CBT UL T-BONDS CUSIP: 999599GH0	194,367	197,125
	HSBC HLDGS	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	200,000	195,607
	AMAZON COM INC	AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	197,632	193,653
	INTL BUSINESS	INTL BUSINESS 4.7% DUE 02-19-2046 SEDOL: BYN2GX5	148,854	192,721
	SOUTHERN CALIF EDISON	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SEDOL: BN7QLH5	198,614	191,185
	JOHNSON & JOHNSON	JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	198,226	185,396
	NASDAQ INC	NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	200,000	185,285
	7-ELEVEN	PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	197,822	185,076
	GOLDMAN SACHS	CME IRS GOLDUS33 10/19/2023 USD P 3MLIBOR / R 2.25% SW1500R9F6 SEDOL: 9K53TJU	434,154	178,075
	DELL INTL	DELL INTL L L C/EMC CORP 5.45% DUE 06-15-2023 SEDOL: BL982D8	159,931	168,796
	WELLS FARGO	CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US N/A	167,000	167,000
	US TREAS	INTEREST BEARING CASH - USD	159,061	159,061
	GOLDMAN SACHS	CME IRS GOLDUS33 11/21/2023 USD P 3MLIBOR / R 2.2% SWUOORNJ2 SEDOL: 9J14HSU	404,164	158,277
	AERCAP IRELAND	AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	149,748	151,329
	TRANSCANADA 7.25% DUE	TRANSCANADA 7.25% DUE 08-15-2038 SEDOL: B3CHMW5	119,191	150,084
	AT&T INC	AT&T INC 2.55% DUE 12-01-2033 SEDOL: BNLXVV6	124,632	141,036
	HEWLETT PACKARD	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	99,932	134,313
	HEWLETT PACKARD	HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	113,650	133,178
	HOME DEPOT INC	HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	98,302	129,737
	ENERGY TRANSFER	ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	115,607	126,896
	VODAFONE GROUP	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	98,251	126,535
	CVS HEALTH	CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	98,014	122,219
	UNION PAC CORP	UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJVBO	101,322	122,009
	TOWD PT MTG	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS AI VAR RT DUE 07-25-2059 BEO SEDOL: BKDRF13	117,555	118,666
	CENOVUS ENERGY	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037 SEDOL: BFNWDQ4	99,063	118,406
	WRKCO INC	WRKCO INC CORP BOND 4.9% 03-15-2029 SEDOL: BJHN0K4	99,951	116,426
	ONEOK INC	ONEOK INC NEW 5.85% DUE 01-15-2026 REG SEDOL: BM93315	99,943	114,727
	PRUDENTIAL FINL	PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	99,318	113,999
	ABBVIE INC	ABBVIE INC 4.25% DUE 11-14-2028 SEDOL: BF2M1Y9	99,145	113,170

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DECEMBER 31, 2021

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
	SABINE PASS LIQUEFACTION	SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	99,744	112,906
	LAZARD GROUP	LAZARD GROUP LLC 4.375% 03-11-202 SEDOL: BJ1G5H1	99,241	112,869
	FAIRFAX FINANCIAL	FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	100,000	112,104
	SEMPRA	SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	99,393	111,620
	GOLDMAN SACHS	ICE CDX GOLDUS33 12/20/2026 SELL CDX.NA.IG.37 SWPCOKBZ4 SEDOL: 9L2218U	109,885	111,453
	DUKE ENERGY	DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	91,518	110,773
	SOUTHERN CALIF EDISON	SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	99,766	108,747
	OLD REP INTL CORP	OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	98,232	108,332
	CENTENE CORP DEL	CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	100,000	107,846
	KKR GROUP	PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	99,474	107,724
	BSTN PPTYS	BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL: BK6WVQ2	99,815	106,233
	PERKINELMER INC	PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	99,670	105,936
	DISCOVERY FIXED	DISCOVERY FIXED 3.45% DUE 03-15-2025 CUSIP: 25470DAK5	99,915	104,892
	NEWCREST FIN PTY LTD	PVTPL NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 CUSIP: 65120FAD6	99,678	104,834
	CAMERON LNG	PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	100,000	104,230
	FNMA	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	103,203	103,423
	ROCKIES EXPRESS	ROCKIES EXPRESS 3.6% DUE 05-15-2025 SEDOL: BH3T5N0	99,880	103,000
	INDIANA MICH	INDIANA MICH PWR CO 3.25% DUE 05-01-2051 BEO SEDOL: BKPC2F9	99,222	102,822
	ATHENE GLOBAL	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025 SEDOL: BKPT6P8	99,753	102,626
	EBAY INC FIXED	EBAY INC FIXED 2.7% DUE 03-11-2030 CUSIP: 278642AW3	103,176	102,313
	LEVEL 3 FING	LEVEL 3 FING INC 3.875% DUE 11-15-2029 SEDOL: BL4PZ57	108,125	101,750
	TENNESSEE GAS PIPELINE	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	99,801	101,673
	CITRIX SYS INC	CITRIX SYS INC 3.3% DUE 03-01-2030 CUSIP: 177376AF7	99,350	101,543
	OCCIDENTAL PETROLEUM	OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049 SEDOL: BJ9NFS5	100,464	101,250
	BOEING CO	BOEING CO 3.65% DUE 03-01-2047 SEDOL: BZBZQ11	104,044	100,635
	MIDWEST CONNECTOR	PVTPL MIDWEST CONNECTOR CAP CO LLC 3.625% 04-01-2022 SEDOL: BHRT3B0	100,625	100,180
	BRIXMOR OPER	BRIXMOR OPER PARTNERSHIP LP FLTG 02-01-2022 SEDOL: BKBY248	100,000	100,056
	ENBRIDGE INC	ENBRIDGE INC FLTG 02-18-2022 CUSIP: 29250NB80	100,000	100,032
	BOSTON PROPERTIES	BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO SEDOL: BNTJ8N7	99,570	99,375
	CROWN CASTLE	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	99,786	98,638
	OMEGA HEALTHCARE	OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 SEDOL: BMD1XR1	99,304	97,593
	HOSPITALITY PPTYS	HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026 CUSIP: 44106MBA9	99,844	97,250
	HYUNDAI	PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	99,890	97,237
	UNITED STATES TREAS	UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG SEDOL: BM9WFM7	96,180	97,160
	SYNNEX CORP	SYNNEX CORP 2.375% 08-09-2028 SEDOL: BNBWPR7	100,000	97,154
	PAC GAS & ELEC	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	99,716	96,611
	NATL HLTH	NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	99,196	96,519
	BECTON DICKINSON &	BECTON DICKINSON & 3.363% DUE 06-06-2024 SEDOL: BF2MPF8	91,000	95,289
	PAC GAS & ELEC	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	103,500	93,334
	PAC GAS & ELEC	PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	99,369	92,953
	GOLDMAN SACHS	CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	91,000	91,000
	BANK OF AMERICA	PUT SWO USD BOFAUS6S P 2.06% / R 3MLIBOR 317U341Z3 10/25/2023 SEDOL: 9L2494U	85,579	90,830
	GOLDMAN SACHS	LCH IRS GOLDUS33 06/09/2041 USD P 1.25% / R 3MLIBOR SW11017702 SEDOL: 9K8H42U	16,536	83,822
	ALTRIA GROUP	ALTRIA GROUP INC 4.8% DUE 02-14-2029 SEDOL: BFZ57Y7	73,791	83,536
	PETROLEOS MEXICANOS	PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	93,529	74,970
	QUEST DIAGNOSTICS	QUEST DIAGNOSTICS 4.7% DUE 03-30-2045 SEDOL: BXVMCX2	49,959	62,109
	FEDEX CORP	FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSGO	51,861	59,076
	MILL CITY MTG	PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS AI VAR RT 08-25-2059 CUSIP: 59981TAC9	57,877	58,411
	FEDEX CORP	FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	49,716	56,150
	GNMA	GNMA POOL #MA5264 4% 06-20-2048 BED SEDOL: BOORVH6	54,813	55,850
	TOWD TP MTG	PVTPL TOWD TP MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	48,321	48,491
	FEDERAL HOME	FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL: BK4PG02	43,557	44,977

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DECEMBER 31, 2021

EIN: 94-3094724
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	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.102% / R 3MLIBOR 317U270Z8 09/15/2023 SEDOL: 9L1XQCU	43,478	44,013
	WELLS FARGO	PUT SWO USD PNBUS33CHA P 2.134% / R 3MLIBOR 317U260Z0 09/15/2023 SEDOL: 9L1XWSU	36,750	36,784
	Interest Bearing Gash	Variation Margin	32,048	32,048
	FEDERAL HOME	FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048 CUSIP: 3137FQZF3	31,818	32,001
	FNMA	FNMA POOL #FM1107 4% 06-01-2049 BEO CUSIP: 3140X4GR1	27,941	28,603
	PETROBRAS GLOBAL	PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL: BKX5BP3	23,244	27,688
	GOLDMAN SACHS	CME IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 3% SWUOOQZD4 SEDOL: 9HXAV1U	48,721	22,575
	GOLDMAN SACHS	LCH IRS GOLDUS33 03/30/2023 USD P 0.25% / R 3MLIBOR SWLT015G06 SEDOL: 9K75ZSU	904	20,942
	FNMA	FNMA POOL #BM2003 4% 10-01-2047 BEO CUSIP: 3140J6GM3	20,110	20,711
	VERIZON COMM	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	11,055	19,014
	GOLDMAN SACHS	CME IRS GOLDUS33 10/22/2023 USD P 3MLIBOR / R 3.17% SWUOORA64 SEDOL: 9HYJZ2U	41,410	18,963
	AT&T INC	AT&T INC 3.5% DUE 09-15-2053 REG SEDOL: BNTFQF3	14,555	18,231
	GOLDMAN SACHS	CME IRS GOLDUS33 10/11/2023 USD P 3MLIBOR / R 3.05% SWUOOR4Q7 SEDOL: 9HXW38U	39,629	18,129
	GOLDMAN SACHS	CME IRS GOLDUS33 10/09/2023 USD P 3MLIBOR / R 3.04% SWLIOOR3G0 SEDOL: 9HXSIEU	39,582	18,028
	GOLDMAN SACHS	CME IRS GOLDUS33 10/02/2023 USD P 3MLIBOR / R 3% SWUOOR1B3 SEDOL: 9K63KTU	38,956	17,816
	GOLDMAN SACHS	CME IRS GOLDUS33 09/26/2023 USD P 3MLIBOR / R 2.96% SWUOOQZC6 SEDOL: 9HXAV3U	38,417	17,742
	GOLDMAN SACHS	CME IRS GOLDUS33 10/27/2051 USD P 3MLIBOR / R 1.89% SWIJO1D808 SEDOL: 9L2RSMU	-	12,211
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2026 SELL SAUDI INTERNATIONAL BO SWPCOKCL4 SEDOL: 9L23GLU	11,948	12,007
	JPMORGAN CHASE	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32	10,000	10,000
	MORGAN STANLEY	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	10,000	10,000
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26 SEDOL: 9HZQVNU	-	8,513
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2040 USD P 0.844% / R 1DSOFR SWU015TX2 SEDOL: 9K7GWPU	1,298	7,909
	GLS AUTO	GLS AUTO 2.17% DUE 02-15-2024 CUSIP: 36258XAA8	7,543	7,555
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2022 SELL METLIFE INC 4.75% 2021 SWPCOGA27 SEDOL: 9J3BH3U	15,822	7,019
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2022 SELL CITIGROUP INC 2.876% 0 SWPCOKKC5 SEDOL: 9L3SKAU	8,509	6,542
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2030 USD P 0.562% / R 1DFFUND SWU015TP9 SEDOL: 9K7FSCU	-	5,279
	GOLDMAN SACHS	ICE CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC01305 SEDOL: 9J7GQZU	-	4,843
	GOLDMAN SACHS	CME IRS GOLDUS33 10/19/2051 USD P 3MLIBOR / R 1.818% SWU01D1T4 SEDOL: 9L2LN5U	-	4,677
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2050 USD P 0.907% / R 1DSOFR SWU015TY0 SEDOL: 9K7ET9U	1,338	4,662
	GOLDMAN SACHS	CME IRS GOLDUS33 10/12/2023 USD P 3MLIBOR / R 3.085% SW1500R5W3 SEDOL: 9HY4CZU	10,038	4,607
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2050 USD P 0.985% / R 1DFFUND SW11015TS3 SEDOL: 9K7GX5U	-	3,950
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2035 USD P 0.745% / R 1DSOFR SWU015TVV4 SEDOL: 9K7GUCU	520	3,794
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2025 USD P 0.184% / R 1DFFUND SWL1015TO2 SEDOL: 9K7FSDU	-	3,626
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2025 USD P 0.173% / R 1DSOFR SWL1015TU8 SEDOL: 9K7HRLU	37	3,614
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2035 USD P 0.793% / R 1DFFUND SWU015TQ7 SEDOL: 9K7FSEU	-	3,510
	BNP PARIBAS SA	CDS BNPAFRPP SELL PROT ON INDONESIA(REPUBLIC O 12-20-2022 SEDOL: 9G1BXHU	-	3,316
	GOLDMAN SACHS	CME IRS GOLDUS33 10/22/2051 USD P 3MLIBOR / R 1.79% SW11010503 SEDOL: 9L2PNDU	-	3,312
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2030 USD P 0.533% / R 1DSOFR SWU015TV6 SEDOL: 9K7HRKU	176	3,226
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2022 SELL BERKSHIRE HATHAWAY INC SWPCOGCRO SEDOL: 9J3BF1U	6,775	2,802
	BANK OF AMERICA	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.85% 317U869X0 04/14/2022 SEDOL: 9KXBSEU	18,920	2,772
	BARCLAYS	CDS BARCGB5G 12/20/2025 SELL NEXTERA ENERGY CAPITAL SWPCOJT21 SEDOL: 9K9366U	2,251	2,769
	GOLDMAN SACHS	CME IRS GOLDUS33 12/08/2051 USD P 1.638% / R 3MLIBOR SWU01EB12 SEDOL: 9L3QKZU	-	2,241
	BARCLAYS	CDS BARCGB33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FY98 SEDOL: 9F8E	-	2,236
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2022 SELL BANK OF AMERICA CORP F SWPCOKKB7 SEDOL: 9L3SJYU	2,859	2,225
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2030 USD P 0.533% / R 1DSOFR SWU015TV6 SEDOL: 9K7TBZU	683	2,215
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2024 SELL PRUDENTIAL FINANCIAL I SWPCOINTO SEDOL: 9JZELLU	2,623	2,078
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2024 SELL EXELON GENERATION CO L SWI3COIV12 SEDOL: 9K1F37U	1,167	1,627
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOKBE1 SEDOL: 9L22BLU	1,170	1,602
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE7U	-	1,562
	GOLDMAN SACHS	CME IRS GOLDUS33 08/04/2051 USD P 1.645% / R 3MLIBOR SWLI01BQL8 SEDOL: 9L16EDU	-	1,540
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2022 SELL JPMORGAN CHASE & CO 3. SWPCOKKA9 SEDOL: 9L3SJSU	1,933	1,523
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2022 USD P 0.051% / R 1DFFUND SWU015TN4 SEDOL: 9K7GC1U	86	1,290

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	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2022 USD P 0.049% / R 1DSOFR SWU015TT1 SEDOL: 9K7BQLU	-	1,150
	NOMURA GLOBAL	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL: 9F5K	1,963	1,118
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPCOGVE8 SEDOL: 9GZ9Z1U	-	1,082
	WELLS FARGO	ICE CDS WFBUS6S 06/20/2022 SELL GOLDMAN SACHS GROUP IN SWPCOFJ87 SEDOL: 9K63ZMU	2,316	763
	NOMURA GLOBAL	CDS NGFPUS33 SELL PROTECTION ON SAUDI ARABIA (KINGDO 06-20-2022 SWPC0FJM6 SEDOL: 9F5P	1,051	671
	GOLDMAN SACHS	CME IRS GOLDUS33 07/15/2031 USD P 1.47% / R 3MLIBOR SWU01B F48 SEDOL: 9KZSEEU	-	508
	MORGAN STANLEY	CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4 SEDOL: 9L1XM8U	526	452
	MORGAN STANLEY	CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4 SEDOL: 9L1 N49U	356	452
	GOLDMAN SACHS	ICE CDS GOLDUS33 06/20/2022 SELL METLIFE INC 4.75% 2021 SWPCOFAP8 SEDOL: 9J3BH5U	1,683	451
	HSBC BANK	CDS MRMDUS33 SELL PROTECTION ON PEMEX PROJ FDG MASTE 06-20-2022 SWPC0FGR8 SEDOL: 9F	-	340
	GOLDMAN SACHS	CME IRS GOLDUS33 07/21/2031 USD P 1.476% / R 3MLIBOR SWL101B ITO SEDOL: 9KZVUCU	-	226
	CHASE BANK	CDS CHASUS33 SELL PROTECTION ON PEMEX PROJ FDG MASTE 06-20-2022 SWPC0FFW8 SEDOL: 9F	-	113
	GOLDMAN SACHS	CME IRS GOLDUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWL1010SG1 SEDOL: 9K3745U	-	84
	BARCLAYS	CDS BARCGB33 06/20/2023 SELL UNITED MEXICAN STATES SWPC0GVE8 SEDOL: 9GZ9Z1L	(172)	-
	CHASE BANK	CDS CHASUS33 06-20-2022 SWPC0FFW8 SEDOL: 9F5PH1L	(5,055)	-
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE7L	(816)	-
	HSBC BANK	CDS MRMDUS33 06-20-2022 SWPC0FGR8 SEDOL: 9F5PG0L	(14,765)	-
	BARCLAYS	CDS BARCGB33 06-20-2022 SWPC0FY98 SEDOL: 9F8EQ4L	(2,667)	-
	BNP PARIBAS SA	CDS BNPAFRPP 12-20-2022 SWPCOGASO SEDOL: 9G1BXHL	(229)	-
	GOLDMAN SACHS	CME IRS GOLDUS33 03/24/2030 USD P 1.47% / R 3MLIBOR SWL1010SG1 SEDOL: 9K3745L	(8,386)	-
	GOLDMAN SACHS	ICE CDS GOLDUS33 06/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC01305 SEDOL: 9J7GQZL	(4,563)	-
	GOLDMAN SACHS	ICE CDS GOLDUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPCOHJ26 SEDOL: 9HZQVNL	(5,405)	-
	CITI BANK	PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 97.84375 3175661P2	(500)	(1)
	CHASE BANK	CALL BONDOPT CHASUS33 01/06/2022 FNCL 2.5% 01/13/20 103.328125 317562FZ4	(199)	(1)
	CITI BANK	PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 100.78125 317573KU6	(250)	(2)
	CITI BANK	PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 100.9375 317582ZR8	(305)	(4)
	CITI BANK	PUT BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 101 317565112	(313)	(5)
	CITI BANK	PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 98.375 317561YS1	(469)	(6)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.8125 317542Y10	(191)	(9)
	GOLDMAN SACHS	CALL SWO CDX GSILGB2X 01/19/2022 CDX.NA.IG.36 3175ES373 SEDOL: 9LTXNPU	(300)	(9)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 103 317524NB8	(180)	(9)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.789062 317572XJ9	(250)	(9)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.765625 317514123	(160)	(10)
	BANK OF AMERICA	PUT BONDOPT BOFAUS3N 01/06/2022 FNCL 2% 01/13/22 98.578125 317533A56	(500)	(12)
	CHASE BANK	CALL BONDOPT CHASUS33 01/06/2022 FNCL 2% 01/13/22 100.734375 317501WK9	(266)	(12)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2.5% 01/13/20 102.9375 317577GV0	(156)	(12)
	GOLDMAN SACHS	CALL SWO CDX GSILGB2X 01/19/2022 CDX.NA.IG.36 3175XZ012 SEDOL: 9LT1JHYU	(630)	(13)
	BARCLAYS	CALL SWO CDX BARCGB33 01/19/2022 CDX.NA.IG.37 317564ML3 SEDOL: 9LT3QKU	(692)	(15)
	DEUTSCHE BANK	CALL SWO CDX DEUTGB2L 01/19/2022 CDX.NA.IG.37 3175371P5 SEDOL: 9L25CLU	(582)	(20)
	BANK OF AMERICA	CALL BONDOPT BOFAUS3N 01/06/2022 FNCL 2% 01/13/22 100.578125 317512W80	(281)	(22)
	CITI BANK	PUT BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 98.7890625 317556L55	(406)	(23)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.525% 317U01813 01/07/2022 SEDOL: 9L3SKVU	(1,058)	(25)
	MORGAN STANLEY	CALL SWO CDX MSCSUS33 01/19/2022 CDX.NA.IG.37 317555D18 SEDOL: 9L2-4FLU	(893)	(28)
	CITI BANK	PUT BONDOPT CITIUS33 01/13/2022 G2SF 2.5% 01/21/20 101.5 317532M06	(219)	(35)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.375 317522688	(281)	(47)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.218% 317U21316 01/18/2022 SEDOL: 9L4495U	(455)	(52)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.936% / R 3MLIBOR 317U867Z7 01/18/2022 SEDOL: 9L3CKFU	(1,590)	(55)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.296875 317563YF5	(297)	(59)
	BANK OF AMERICA	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.355% 317U23114 01/20/2022 SEDOL: 9L45F4U	(333)	(72)
	MORGAN STANLEY	CALL SWO CDX MSCSUS33 03/16/2022 CDX.NA.IG.37 317562379 SEDOL: 9L3NKHU	(500)	(93)
	CHASE BANK	CALL SWO CDX CHASUS33 03/16/2022 CDX.NA.IG.37 317555U81 SEDOL: 9L3NPHU	(500)	(108)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.305% 317U12117 01/14/2022 SEDOL: 9L3XGTU	(495)	(109)
	GOLDMAN SACHS	CME IRS GOLDUS33 10/14/2031 USD P 3MLIBOR / R 1.542% SWU01CVI7 SEDOL: 9L2JFDL	-	(111)

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	CHASE BANK	CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022 100.96875 317544FB5	(266)	(114)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.763% / R 3MLIBOR 317U03512 01/10/2022 SEDOL: 9L3TGPU	(1,145)	(129)
	BARCLAYS	CALL SWO CDX BARCGB33 03/16/2022 CDX.NA.IG.37 3175629V0 SEDOL: 9LTIVINXU	(555)	(135)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.533% 317U12315 01/14/2022 SEDOL: 9L3XJVU	(850)	(152)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.537% 317U06812 01/10/2022 SEDOL: 9L3T61U	(1,823)	(165)
	CITI BANK	PUT BONDOPT CITIUS33 02/07/2022 FNCL 2.5% 02/14/20 100.875 317547PD3	(336)	(174)
	BANK OF AMERICA	CALL SWO CDX BOFAUS6S 02/16/2022 CDX.NA.IG.37 317554NE9 SEDOL: 9LTIVIA5U	(1,040)	(190)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 99.84375 317501Y76	(375)	(198)
	GOLDMAN SACHS	CDS GSILGB2X 12/20/2023 SELL REPUBLIC OF COLOMBIA 1 SWPCOHRN1 SEDOL: 9J45CNL	(1,417)	(202)
	CHASE BANK	CALL SWO CDX CHASUS33 04/20/2022 CDX.NA.IG.37 3175646R8 SEDOL: 9L3T69U	(510)	(215)
	MORGAN STANLEY	CALL SWO CDX MSCSUS33 04/20/2022 CDX.NA.IG.37 317593Y88 SEDOL: 9L31-79U	(510)	(215)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.825% / R 3MLIBOR 317U01714 01/07/2022 SEDOL: 9L3SSAU	(1,058)	(217)
	CHASE BANK	CALL BONDOPT CHASUS33 01/06/2022 FNCL 2% 01/13/22 100.078125 317594WE5	(891)	(222)
	CHASE BANK	CALL BONDOPT CHASUS33 03/07/2022 FNCL 3% 03/14/22 103.753906 317574TU5	(109)	(230)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.605% / R 3MLIBOR 317U12018 01/14/2022 SEDOL: 9L3XGSU	(495)	(233)
	CITI BANK	CALL BONDOPT CITIUS33 01/06/2022 FNCL 2% 01/13/22 100.054687 317501WS2	(906)	(238)
	BANK OF AMERICA	CALL SWO CDX BOFAUS6S 04/20/2022 CDX.NA.IG.37 317566CK1 SEDOL: 9L3TFNU	(520)	(245)
	GOLDMAN SACHS	CALL SWO CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 3175772F0 SEDOL: 9L3-QGZU	(668)	(245)
	CITI BANK	CALL BONDOPT CITIUS33 03/07/2022 FNCL 3% 03/14/22 103.710937 317543GC4	(109)	(246)
	ROYAL BANK OF CAN	PUT SWO USD ROYCCAT3IMM P 1.768% / R 3MLIBOR 317U32214 01/31/2022 SEDOL: 9L49ZXU	(363)	(270)
	CITI BANK	CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.296875 317596401	(328)	(279)
	GOLDMAN SACHS	CALL SWO CDX GSILGB2X 04/20/2022 CDX.NA.IG.37 317582CF9 SEDOL: 9L42ULU	(440)	(282)
	CHASE BANK	CALL SWO CDX CHASUS33 04/20/2022 CDX.NA.IG.37 31750J3P8 SEDOL: 9L3SLDU	(755)	(307)
	MORGAN STANLEY	CALL SWO CDX MSCSUS33 04/20/2022 CDX.NA.IG.37 317522GZ7 SEDOL: 9L3OEMU	(950)	(307)
	MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.495% 317U21514 01/18/2022 SEDOL: 9L45BQU	(1,730)	(307)
	CITI BANK	PUT BONDOPT CITIUS33 03/07/2022 FNCL 2.5% 03/14/22 100.60938 317511FI9	(297)	(312)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.463% 317U03611 01/10/2022 SEDOL: 9L3TGQU	(1,145)	(313)
	CHASE BANK	PUT BONDOPT CHASUS33 01/06/2022 FNCL 2.5% 01/13/20 102.328125 317576XY7	(344)	(317)
	CHASE BANK	CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022 100.140625 317521GV8	(383)	(333)
	CHASE BANK	CALL BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022 100.109375 317517PK0	(367)	(345)
	ROYAL BANK OF CAN	CALL SWO USD ROYCCAT3IMM P 3MLIBOR / R 1.468% 317U32313 01/31/2022 SEDOL: 9L49ZYU	(363)	(367)
	CHASE BANK	PUT BONDOPT CHASUS33 02/07/2022 FNCL 2% 02/14/2022 98.96875 3175171A0	(438)	(381)
	BANK OF AMERICA	PUT SWO USD BOFAUS6S P 1.655% / R 3MLIBOR 317U23015 01/20/2022 SEDOL: 9L45F3U	(333)	(395)
	CHASE BANK	PUT BONDOPT CHASUS33 01/06/2022 FNCL 3% 01/13/2022 104.0625 317562SS6	(172)	(404)
	BNP PARIBAS SA	PUT SWO USD BNPAPFRPP P 1.96% / R 3MLIBOR 317U33014 01/31/2022 SEDOL: 9L49RYU	(933)	(409)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% 317U17314 01/18/2022 SEDOL: 9L43F4U	(1,550)	(415)
	CHASE BANK	CALL BONDOPT CHASUS33 03/07/2022 FNCL 2% 03/14/2022 100.484375 317514EE3	(227)	(427)
	BARCLAYS	CALL SWO CDX BARCGB33 04/20/2022 CDX.NA.IG.37 3175439N8 SEDOL: 9L3XJNU	(896)	(430)
	BANK OF AMERICA	CALL SWO CDX BOFAUS6S 04/20/2022 CDX.NA.IG.37 317566CK1 SEDOL: 9L4BHJU	(784)	(430)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.33% 317U27511 01/24/2022 SEDOL: 9L47Q8U	(773)	(453)
	CITI BANK	CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022 100.386718 317596RP1	(273)	(465)
	BANK OF AMERICA	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.515% 317U23213 01/20/2022 SEDOL: 9L45F5U	(1,700)	(470)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.833% / R 3MLIBOR 317U12216 01/14/2022 SEDOL: 9L3XJUU	(850)	(476)
	CITI BANK	CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022 CALL BONDOPT CITIUS33 03/07/2022 FNCL 2	(273)	(478)
	CHASE BANK	CALL BONDOPT CHASUS33 03/07/2022 FNCL 2% 03/14/2022 100.351562 3175411V4	(270)	(479)
	CITI BANK	CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.40625 317541DL1	(633)	(489)
	CITI BANK	CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.328125 317521OD9	(531)	(534)
	CITI BANK	CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.3125 3175859P4	(805)	(546)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.63% / R 3MLIBOR 317U27412 01/24/2022 SEDOL: 9L47Q7U	(773)	(554)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.837% / R 3MLIBOR 317U06713 01/10/2022 SEDOL: 9L3T60U	(1,823)	(581)
	CITI BANK	CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.15625 3175457D7	(813)	(653)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.518% / R 3MLIBOR 317U21217 01/18/2022 SEDOL: 9L4494U	(455)	(671)
	CITI BANK	PUT BONDOPT CITIUS33 03/07/2022 FNCL 2.5% 03/14/22 100.75 317524HS8	(609)	(699)
	GOLDMAN SACHS	CME IRS GOLDUS33 10/06/2031 USD P 3MLIBOR / R 1.495% SWUO1CQM4 SEDOL: 9L2CP8L	-	(897)
	CITI BANK	CALL BONDOPT CITIUS33 02/07/2022 FNCL 2% 02/14/2022 100.125 317552JB4	(1,008)	(1,013)

* 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, 2021

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
	CITI BANK	CALL BONDOPT CITIUS33 03/07/2022 FNCL 2% 03/14/2022 100.273437 317568057	(531)	(1,023)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2022 USD P 1DSOFR / R 0.049% SWU015TT1 SEDOL: 9K7ET8L	(116)	(1,150)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.536% 317U868Z6 01/18/2022 SEDOL: 9L3CGSU	(1,590)	(1,263)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2022 USD P 1DFFUND / R 0.051% SWU015TN4 SEDOL: 9K7FSBL	-	(1,290)
	BNPAFRPP	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.66% 317U33113 01/31/2022 SEDOL: 9L49RZU	(933)	(1,352)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR 317U17215 01/18/2022 SEDOL: 9L43F3U	(1,550)	(1,418)
	GOLDMAN SACHS	CDS GSILGB2X 06/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPCOHXN4 SEDOL: 9J6DXKL	(15,766)	(1,520)
	BANK OF AMERICA	PUT SWO USD BOFAUS6S P 1.815% / R 3MLIBOR 317U22918 01/20/2022 SEDOL: 9L45F2U	(1,700)	(1,648)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.795% / R 3MLIBOR 317U21415 01/18/2022 SEDOL: 9L45BPU	(1,730)	(1,791)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.567% 317U27719 01/24/2022 SEDOL: 9L47ROU	(3,720)	(2,068)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2030 USD P 1DFFUND / R 0.562% SWU015TP9 SEDOL: 9K7TBYL	(693)	(2,149)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.867% / R 3MLIBOR 317U27610 01/24/2022 SEDOL: 9L47Q9U	(3,720)	(2,520)
	GOLDMAN SACHS	LCH IRS GOLDUS33 11/02/2026 USD P 3MLIBOR / R 1.235% SWLT01DCV7 SEDOL: 9L2UVVWL	-	(2,899)
	GOLDMAN SACHS	CME IRS GOLDUS33 01/13/2051 USD P 3MLIBOR / R 1.58% SWU017O05 SEDOL: 9K8W63L	-	(3,068)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2030 USD P 1DFFUND / R 0.562% SWU015TP9 SEDOL: 9K7HZ5L	(144)	(3,129)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2035 USD P 1DFFUND / R 0.793% SWU015TQ7 SEDOL: 9K7GWQL	(414)	(3,510)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2025 USD P 1DSOFR / R 0.173% SWL1015TU8 SEDOL: 9K7BQML	-	(3,614)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2025 USD P 1DFFUND / R 0.184% SWL1015TO2 SEDOL: 9K7HZ6L	(34)	(3,626)
	GOLDMAN SACHS	CME IRS GOLDUS33 08/12/2051 USD P 1.785% / R 3MLIBOR SWU01BWM9 SEDOL: 9L1BFCL	-	(3,692)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2035 USD P 1DSOFR / R 0.745% SWU015TVV4 SEDOL: 9K7BQPL	-	(3,794)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2050 USD P 1DFFUND / R 0.985% SW11015TS3 SEDOL: 9K7GCOL	(1,091)	(3,950)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6 11/02/2022 SEDOL: 9L38PJU	(8,600)	(4,553)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2050 USD P 1DSOFR / R 0.907% SWU015TY0 SEDOL: 9K7BQRL	-	(4,662)
	GOLDMAN SACHS	CME IRS GOLDUS33 06/22/2051 USD P 1.935% / R 3MLIBOR SWU01AVX8 SEDOL: 9KZAMZL	-	(4,782)
	GOLDMAN SACHS	CME IRS GOLDUS33 06/23/2051 USD P 1.945% / R 3MLIBOR SWU01AWL3 SEDOL: 9KZAY2L	-	(5,017)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2030 USD P 1DSOFR / R 0.533% SWU015TV6 SEDOL: 9K7BQNL	-	(5,441)
	GOLDMAN SACHS	CME IRS GOLDUS33 06/23/2051 USD P 1.968% / R 3MLIBOR SWU01AWK5 SEDOL: 9KZAY6L	-	(5,568)
	GOLDMAN SACHS	CME IRS GOLDUS33 11/10/2051 USD P 1.81% / R 3MLIBOR SWU01DJ9 SEDOL: 9L36SSL	-	(6,204)
	GOLDMAN SACHS	CME OIS GOLDUS33 10/21/2040 USD P 1DSOFR / R 0.844% SWU015TX2 SEDOL: 9K7BQQL	-	(7,909)
	GOLDMAN SACHS	CME IRS GOLDUS33 06/15/2051 USD P 1.943% / R 3MLIBOR SWU01ARM7 SEDOL: 9KZ6BUL	-	(9,984)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7 11/02/2022 SEDOL: 9L38RNU	(8,600)	(10,729)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6 11/02/2022 SEDOL: 9L39ZSU	(22,345)	(11,542)
	GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.87% 317U744Z6 11/02/2022 SEDOL: 9L2VVWTU	(22,000)	(11,648)
	GOLDMAN SACHS	ICE CDX GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPCOKC00 SEDOL: 9L2206L	(14,937)	(16,017)
	GOLDMAN SACHS	CME IRS GOLDUS33 02/12/2045 USD P 2% / R 3MLIBOR SWU00XPH1 SEDOL: 9K63NNL	(68,487)	(16,212)
	BANK OF AMERICA	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.525% 317U870X7 04/14/2022 SEDOL: 9KXBSDU	(19,500)	(17,771)
	GOLDMAN SACHS	CME IRS GOLDUS33 11/04/2050 USD P 3MLIBOR / R 1.25% SWU016A36 SEDOL: 9K7MEUL	-	(22,747)
	GOLDMAN SACHS	CME IRS GOLDUS33 02/18/2026 USD P 3MLIBOR / R 0.64% SWU018GV4 SEDOL: 9K9NPEL	-	(26,913)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7 11/02/2022 SEDOL: 9L39ZRU	(22,345)	(27,197)
	GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.27% / R 3MLIBOR 317U743Z7 11/02/2022 SEDOL: 9L2WBOU	(22,000)	(27,446)
	GOLDMAN SACHS	CME IRS GOLDUS33 09/14/2050 USD P 3MLIBOR / R 0.984% SWU0153O0 SEDOL: 9K6F57L	-	(34,950)
	GOLDMAN SACHS	CME IRS GOLDUS33 09/10/2050 USD P 3MLIBOR / R 0.97% SWU014Y50 SEDOL: 9K6DWOL	-	(35,597)
	GOLDMAN SACHS	LCH IRS GOLDUS33 12/21/2026 USD P 1.75% / R 3MLIBOR SWU00INB9 SEDOL: 9G4JHNL	-	(40,564)
	WELLS FARGO	PUT SWO USD PNBUS33CHA P 1.985% / R 3MLIBOR 317U259Z3 09/15/2023 SEDOL: 9L1XHPU	(35,700)	(46,432)
	GOLDMAN SACHS	CME IRS GOLDUS33 01/13/2050 USD P 2.25% / R 3MLIBOR SWLMOV8J0 SEDOL: 9JXHQ8L	(132,438)	(50,558)
	MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.96% / R 3MLIBOR 317U269Z1 09/15/2023 SEDOL: 9L1XWAW	(44,565)	(57,590)
	BANK OF AMERICA	PUT SWO USD BOFAUS6S P 2% / R 3MLIBOR 317U34222 10/25/2023 SEDOL: 9L25BYU	(85,832)	(105,547)
	US TREAS	FUT MAR 22 CBT UL T-BONDS CUSIP: 999599GH0	(194,367)	(197,125)
	FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	(305,396)	(305,533)
	US TREAS	FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0	(801,199)	(802,188)
	FNMA	FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620	(1,484,126)	(1,481,923)
	US TREAS	FUT MAR 22 CBT 5Y T-NOTE CUSIP: 999599GH0	(3,387,563)	(3,387,344)
	US TREAS	FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0	(26,866,336)	(27,007,031)
			\$ 158,257,698	\$ 160,488,346

* 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, 2021

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	CALL BONDOPT CHASUS33 03/04/2021 FNCL 1.5% 03/11/20 100.734375 317545TB7	\$ -	\$ 422
CHASE BANK	CALL BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 100.453125 31750HTY5	-	516
CHASE BANK	CALL BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 101.390625 317524PR1	-	438
CHASE BANK	CALL BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 101.429687 317573P15	-	313
CHASE BANK	CALL BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 101.4375 3175963G7	-	352
CHASE BANK	CALL BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 101.890625 3175875R0	-	313
CHASE BANK	CALL BONDOPT CHASUS33 08/05/2021 FNCL 2.5% 08/12/20 103.984375 3175ZN025	-	203
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2.5% 10/14/20 103.734375 3175371A8	-	281
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2.5% 10/14/20 103.765625 3175724N2	-	285
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2.5% 10/14/20 103.90625 317554988	-	246
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2.5% 10/14/20 104.320312 317501GW1	-	359
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2% 10/14/2021 101.1875 317515AO2	-	672
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2% 10/14/2021 101.6875 317517977	-	203
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2% 10/14/2021 101.734375 317593713	-	141
CHASE BANK	CALL BONDOPT CHASUS33 10/07/2021 FNCL 2% 10/14/2021 102.671875 317511T03	-	227
CHASE BANK	CALL BONDOPT CHASUS33 11/03/2021 FNCL 2.5% 11/10/21 103.375 317591030	-	469
CHASE BANK	CALL BONDOPT CHASUS33 11/03/2021 FNCL 2% 11/10/2021 100.21875 317512LY5	-	367
CHASE BANK	CALL BONDOPT CHASUS33 11/03/2021 FNCL 2% 11/10/2021 101.335937 317525QR7	-	375
CHASE BANK	CALL BONDOPT CHASUS33 12/06/2021 FNCL 2.5% 12/13/20 103.125 317541094	-	195
CHASE BANK	CALL BONDOPT CHASUS33 12/06/2021 FNCL 2% 12/13/21 100.207031 317582033	-	1,102
CITIBANK N.A.	CALL BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 100.953125 317544203	-	531
CITIBANK N.A.	CALL BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 101.609375 317571SY4	-	219
CITIBANK N.A.	CALL BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 101.828125 317592A86	-	219
CITIBANK N.A.	CALL BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 101.859375 317532ES4	-	219
CITIBANK N.A.	CALL BONDOPT CITIUS33 05/06/2021 FNCL 2% 05/13/2021 100.390625 31750HTX7	-	516
CITIBANK N.A.	CALL BONDOPT CITIUS33 05/06/2021 FNCL 2% 05/13/2021 101.453125 31750HWN5	-	352
CITIBANK N.A.	CALL BONDOPT CITIUS33 06/07/2021 FNCL 2% 06/14/2021 100.46875 317553SU0	-	469
CITIBANK N.A.	CALL BONDOPT CITIUS33 06DEC2021 FNCL 2% 12/13/21 100.1875 317522QF0	-	355
CITIBANK N.A.	CALL BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 101.203125 3175352M3	-	1,102
CITIBANK N.A.	CALL BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 101.21875 317544HK3	-	508
CITIBANK N.A.	CALL BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 101.421875 317532912	-	430
CITIBANK N.A.	CALL BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 101.640625 317541XL9	-	648
CITIBANK N.A.	CALL BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 101.644531 317572WL5	-	656
CITIBANK N.A.	CALL BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 101.765625 317566TH0	-	313
CITIBANK N.A.	CALL BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 103.609375 3175DC056	-	313
CITIBANK N.A.	CALL BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 101.1875 3175ZN488	-	156
CITIBANK N.A.	CALL BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 101.40625 3175ZN231	-	906
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 1.5% 09/14/20 99.125 3175846J4	-	336
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 1.5% 09/14/20 99.578125 317591AX3	-	695
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 2.5% 09/14/20 103.84375 3175473P0	-	141
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 101.28125 317522JH4	-	281
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 101.28125 317522JH4	-	563
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 101.296875 317594562	-	344
CITIBANK N.A.	CALL BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 101.328125 3175471Z2	-	641
CITIBANK N.A.	CALL BONDOPT CITIUS33 10/07/2021 FNCL 2.5% 10/14/20 103.976562 317546AJ8	-	277
CITIBANK N.A.	CALL BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 101.726562 3175310U6	-	141
CITIBANK N.A.	CALL BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 102.75 317585015	-	203
CITIBANK N.A.	CALL BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 102.8125 3175427B8	-	406
CITIBANK N.A.	CALL BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 102.8125 317554H14	-	195
CITIBANK N.A.	CALL BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 102.8125 3175551M2	-	813
CITIBANK N.A.	CALL BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021 100.414062 317591RK3	-	515
CITIBANK N.A.	CALL BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021 101 317546K99	-	469

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2021

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
CITIBANK N.A.	CALL BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021 101.15625 317532HM4	-	359
CITIBANK N.A.	CALL BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021 101.367187 317546Q44	-	258
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/06/2021 FNCL 2% 12/13/21 100.15625 317515JE5	-	1,125
CITIBANK N.A.	CALL BONDOPT CITIUS33 12/06/2021 FNCL 2% 12/13/21 100.21875 317501UN5	-	1,125
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBUS33CHA 07/07/2021 FNCL 2% 07/14/2021 101.421875 317565TE9	-	875
WELLS FARGO BANK, N.A.	CALL BONDOPT PNBUS33CHA 08/05/2021 FNCL 2.5% 08/12/20 103.796875 3175DC114	-	301
BARCLAYS CAPITAL	CALL SWO USD BARCGB33 P 3MLIBOR / R 1.935% 317U453Y0 06/18/2021	-	710
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 0.975% 317U424Z3 10/29/2021	-	950
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.195% 317U181Z6 10/04/2021	-	563
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.2% 317U160Z1 10/01/2021	-	579
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.214% 317U493Z9 11/08/2021	-	420
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.48% 317U090Z6 09/20/2021	-	780
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.504% 317U960Y6 08/27/2021	-	1,140
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.535% 317U951Y7 08/26/2021	-	2,215
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.542% 317U240Z5 10/13/2021	-	1,682
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.542% 317U933Y0 08/23/2021	-	1,056
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.62% 317U732Z0 12/01/2021	-	1,535
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.762% 317U616Y4 07/14/2021	-	1,263
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.89% 317U335Y4 06/04/2021	-	1,445
BNP PARIBAS SA	CALL SWO USD BNPAFRPP P 3MLIBOR / R 1.968% 317U467Y4 06/21/2021	-	756
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 0.495% 317U367X7 02/16/2021	-	798
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.16% 317U606X8 03/12/2021	-	963
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.505% 317U856Y3 08/09/2021	-	900
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.59% 317U380Z5 10/25/2021	-	1,950
BANK AMER CORP	CALL SWO USD BOFAUS6S P 3MLIBOR / R 1.88% 317U170Y2 05/17/2021	-	1,650
CHASE BANK	CALL SWO USD CHASUS33 P 3MLIBOR / R 1.445% 317U341X8 02/08/2021	-	630
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.65% 317U710Z6 11/29/2021	-	803
CITIBANK N.A.	CALL SWO USD CITIUS33 P 3MLIBOR / R 1.84% 317U535Y2 07/06/2021	-	2,250
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.031% 317U888Y5 08/16/2021	-	469
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.605% 317U912Z2 12/20/2021	-	2,430
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.683% 317U725Y2 07/23/2021	-	1,890
DEUTSCHE BANK	CALL SWO USD DEUTGB2L P 3MLIBOR / R 1.995% 317U110Y5 05/10/2021	-	1,450
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.93% 317U979Y5 08/31/2021	-	835
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 0.937% 317U984Y8 08/31/2021	-	241
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.227% 317U183Z4 10/04/2021	-	478
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.243% 317U232Z5 10/12/2021	-	713
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.27% 317U261X4 02/04/2021	-	1,600
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.45% 317U827X1 04/12/2021	-	675
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.485% 317U075Z5 09/17/2021	-	777
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.517% 317U272Z6 10/15/2021	-	1,171
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.52% 317U083Z5 09/20/2021	-	782
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.538% 317U061Z1 09/13/2021	-	1,285
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.54% 317U120Z0 09/27/2021	-	1,713
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.568% 317U132Z6 09/27/2021	-	1,706
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.569% 317U310Z0 10/18/2021	-	1,281
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.635% 317U396Z7 10/27/2021	-	1,375
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.638% 317U781Z0 12/06/2021	-	690
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.65% 317U692Y1 07/21/2021	-	775
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.686% 317U609Y3 08/11/2021	-	2,050
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.886% 317U188Y2 05/19/2021	-	1,770
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.943% 317U378Y2 06/11/2021	-	1,473
GOLDMAN SACHS	CALL SWO USD GSCMUS33 P 3MLIBOR / R 1.945% 317U473Y6 06/21/2021	-	710

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, 2021

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
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.025% 317U346X3 02/08/2021	-	930
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.06% 317U694X1 04/01/2021	-	415
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.107% 317U581X7 03/10/2021	-	736
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.295% 317U290X9 02/05/2021	-	1,600
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.41% 317U750X2 04/06/2021	-	654
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.47% 317U498X9 03/01/2021	-	640
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.476% 317U448Y8 07/19/2021	-	1,298
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.485% 317U800Z7 12/09/2021	-	803
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.487% 317U379X3 02/16/2021	-	1,420
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.49% 317U322Z6 10/20/2021	-	1,410
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.498% 317U347X2 02/11/2021	-	1,435
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.503% 317U942Y9 08/23/2021	-	2,070
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.513% 317U507X8 03/02/2021	-	1,175
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.56% 317U025Z6 09/09/2021	-	1,730
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.57% 317U032Z7 09/10/2021	-	3,340
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.645% 317U814Y4 08/02/2021	-	690
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.658% 317U565Z2 11/15/2021	-	2,138
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.69% 317U846Z3 12/15/2021	-	1,835
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.78% 317U652X1 03/22/2021	-	1,480
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.785% 317U361Y1 08/10/2021	-	2,725
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.81% 317U511Z7 11/08/2021	-	2,355
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.868% 317U829X9 04/12/2021	-	810
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.885% 317U216Y8 05/21/2021	-	1,670
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.888% 317U562Y8 07/02/2021	-	608
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.915% 317U319Y4 06/03/2021	-	1,335
MORGAN STANLEY	CALL SWO USD MSCSUS33 P 3MLIBOR / R 1.935% 317U885X0 04/16/2021	-	1,480
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.277% 317U574Z1 11/15/2021	-	1,278
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.31% 317U708Z0 11/29/2021	-	800
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.379% 317U908Z8 12/20/2021	-	708
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.392% 317U467X6 02/26/2021	-	1,155
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.425% 317U454X1 02/26/2021	-	1,080
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.47% 317U421Y9 07/13/2021	-	890
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.48% 317U012Z1 09/07/2021	-	1,810
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.745% 317U632X6 03/17/2021	-	2,280
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.83% 317U696X9 04/01/2021	-	758
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.847% 317U243Y5 05/26/2021	-	2,355
NOMURA GLOBAL	CALL SWO USD NGFPUS33 P 3MLIBOR / R 1.945% 317U147Y2 05/14/2021	-	2,205
BARCLAYS CAPITAL	CALL SWO_CDX BARCGB33 09/15/2021 CDX.NA.IG.36 3175EQ583	-	372
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM814	-	340
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM871	-	475
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM871	-	248
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 05/19/2021 CDX.NA.IG.35 3175EN317	-	205
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 12/15/2021 CDX.NA.IG.36 3175JJ634	-	410
BNP PARIBAS SA	CALL SWO_CDX BNPAFRPP 12/15/2021 CDX.NA.IG.36 3175JJ634	-	279
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 03/17/2021 CDX.NA.IG.35 3175DA977	-	285
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175DB017	-	345
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175DB017	-	311
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175EM996	-	88
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175EN796	-	360
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 05/19/2021 CDX.NA.IG.35 3175ZP137	-	360
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 06/16/2021 CDX.NA.IG.35 3175EP338	-	315
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 06/16/2021 CDX.NA.IG.35 3175EP627	-	404

BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2021

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	CALL SWO_CDX BOFAUS6S 08/18/2021 CDX.NA.IG.36 3175EQ526	-	293
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36 3175ER789	-	267
BANK AMER CORP	CALL SWO_CDX BOFAUS6S 11/17/2021 CDX.NA.IG.36 3175ES001	-	464
CHASE BANK	CALL SWO_CDX CHASUS33 05/19/2021 CDX.NA.IG.35 3175DB249	-	372
CHASE BANK	CALL SWO_CDX CHASUS33 05/19/2021 CDX.NA.IG.35 3175EN036	-	435
CHASE BANK	CALL SWO_CDX CHASUS33 07/21/2021 CDX.NA.IG.36 3175PS124	-	258
CITIBANK N.A.	CALL SWO_CDX CITIUS33 05/19/2021 CDX.NA.IG.35 3175EP205	-	282
CITIBANK N.A.	CALL SWO_CDX CITIUS33 08/18/2021 CDX.NA.IG.36 3175EQ443	-	324
CITIBANK N.A.	CALL SWO_CDX CITIUS33 09/15/2021 CDX.NA.IG.36 3175SI065	-	288
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 04/21/2021 CDX.NA.IG.35 3175DA985	-	432
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 06/16/2021 CDX.NA.IG.35 3175DB512	-	400
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 06/16/2021 CDX.NA.IG.35 3175EP254	-	422
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 06/16/2021 CDX.NA.IG.36 3175ZP905	-	309
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 08/18/2021 CDX.NA.IG.36 3175EQ484	-	282
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 08/18/2021 CDX.NA.IG.36 3175EQ567	-	194
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 09/15/2021 CDX.NA.IG.36 3175JL290	-	317
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 09/15/2021 CDX.NA.IG.36 3175JL290	-	317
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 09/15/2021 CDX.NA.IG.36 3175JL878	-	294
CREDIT SUISSE	CALL SWO_CDX CSFPG2L 12/15/2021 CDX.NA.IG.36 3175ES035	-	406
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 05/19/2021 CDX.NA.IG.35 3175EP064	-	291
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 06/16/2021 CDX.NA.IG.35 3175PS108	-	210
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175JL571	-	480
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175ZM621	-	428
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 09/15/2021 CDX.NA.IG.36 3175ZM621	-	700
DEUTSCHE BANK	CALL SWO_CDX DEUTGB2L 12/15/2021 CDX.NA.IG.36 3175ES233	-	348
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944	-	520
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944	-	110
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175DA944	-	281
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 04/21/2021 CDX.NA.IG.35 3175EN010	-	105
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175DB009	-	88
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175SH737	-	315
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175SQ687	-	363
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175ZP418	-	273
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 05/19/2021 CDX.NA.IG.35 3175ZP418	-	335
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 06/16/2021 CDX.NA.IG.36 3175DB561	-	279
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 07/21/2021 CDX.NA.IG.36 3175JL589	-	293
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 07/21/2021 CDX.NA.IG.36 3175PS116	-	387
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 08/18/2021 CDX.NA.IG.36 3175JL522	-	300
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 08/18/2021 CDX.NA.IG.36 3175ZM142	-	302
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175ER706	-	296
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175JM249	-	303
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 10/20/2021 CDX.NA.IG.36 3175ZN397	-	636
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 11/17/2021 CDX.NA.IG.36 3175ER730	-	300
GOLDMAN SACHS	CALL SWO_CDX GSILGB2X 12/15/2021 CDX.NA.IG.36 3175ES217	-	311
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 05/19/2021 CDX.NA.IG.35 3175EP106	-	330
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	-	402
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 11/17/2021 CDX.NA.IG.36 3175SR503	-	396
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES043	-	452
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES043	-	700
MORGAN STANLEY	CALL SWO_CDX MSCSUS33 12/15/2021 CDX.NA.IG.36 3175ES076	-	376
GOLDMAN SACHS	CCP DUE FROM GOLDMAN SACHS	192,000	214,000
GOLDMAN SACHS	CCP DUE RECEIVABLE FROM GSC	142,000	148,000

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, 2021

EIN: 94-3094724
PN: 334

(a) Identity of Issue, Borrower, Lessor or Similar Party	(b) Description of Investment, Including Maturity Date Rate of Interest, Collateral Par or Maturity Value	(c) Cost of Acquisitions	(d) Proceeds of Dispositions
GOLDMAN SACHS	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	23,000	191,000
CHARLES SCHWAB	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	300,000	104,300
UBS GROUP FDG	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	3,700,000	3,700,000
BARCLAYS CAPITAL	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	280,000	280,000
UBS GROUP FDG	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	3,891,000	3,891,000
TD	DOMESTIC MASTER RECEIVABLE FROM TD	260,000	260,000
OTC	FUT CALL APR 21 IMM ED 3YR MC 9900	-	103
OTC	FUT CALL APR 21 T-NOTE OPTION 1370	-	745
OTC	FUT CALL MAR 21 IMM ED 3YR MC 9900	-	82
OTC	FUT PUT APR 21 IMM ED 3YR MC 9850	14	218
OTC	FUT PUT APR 21 T-NOTE OPTION 1345	2	995
OTC	FUT PUT MAR 21 IMM ED 3YR MC 9875	14	103
CHASE BANK	PUT BONDOPT CHASUS33 02/04/2021 FNCL 1.5% 02/11/20 99.5625 317515412	-	234
CHASE BANK	PUT BONDOPT CHASUS33 03/04/2021 FNCL 1.5% 03/11/20 99.734375 317535YU0	-	547
CHASE BANK	PUT BONDOPT CHASUS33 04/07/2021 FNCL 2% 04/14/2021 100.078125 317599JG4	-	313
CHASE BANK	PUT BONDOPT CHASUS33 04/07/2021 FNCL 2% 04/14/2021 101.484375 317536LD0	-	234
CHASE BANK	PUT BONDOPT CHASUS33 04/07/2021 FNCL 2% 04/14/2021 102.375 317515526	-	406
CHASE BANK	PUT BONDOPT CHASUS33 04/07/2021 FNCL 2% 04/14/2021 99.875 317598UK4	-	344
CHASE BANK	PUT BONDOPT CHASUS33 04/14/2021 G2SF 2.5% 04/21/20 103.78125 317556Y69	-	477
CHASE BANK	PUT BONDOPT CHASUS33 04/14/2021 G2SF 2.5% 04/21/20 104.265625 31750HKS7	-	500
CHASE BANK	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 100.75 317572180	-	2,109
CHASE BANK	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 98.453125 31750HTZ2	-	703
CHASE BANK	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.390625 317554FM0	-	617
CHASE BANK	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.4296875 317512EG2	-	1,188
CHASE BANK	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.890625 317593C09	-	563
CHASE BANK	PUT BONDOPT CHASUS33 05/06/2021 FNCL 2% 05/13/2021 99.9140625 31750HTC3	-	563
CHASE BANK	PUT BONDOPT CHASUS33 05/13/2021 G2SF 2% 05/20/2021 100.046875 3175219X2	-	1,188
CHASE BANK	PUT BONDOPT CHASUS33 07/07/2021 FNCL 2% 07/14/2021 99.6640625 317571057	1,125	-
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2.5% 08/12/20 101.984375 3175ZN017	-	344
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2.5% 08/12/20 102.234375 3175SR081	-	1,250
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2.5% 08/12/20 103.234375 3175SR073	1,141	-
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2% 08/12/2021 100.15625 3175ZM829	938	-
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2% 08/12/2021 100.472656 3175SQ042	938	-
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 2% 08/12/2021 99.4726563 3175SQ034	-	1,242
CHASE BANK	PUT BONDOPT CHASUS33 08/05/2021 FNCL 3% 08/12/21 104.140625 3175DC262	-	172
CHASE BANK	PUT BONDOPT CHASUS33 08/12/2021 G2SF 2.5% 08/19/20 102.234375 3175SR198	-	961
CHASE BANK	PUT BONDOPT CHASUS33 08/12/2021 G2SF 2.5% 08/19/20 102.296875 3175EQ856	-	1,008
CHASE BANK	PUT BONDOPT CHASUS33 09/07/2021 FNCL 2.5% 09/14/20 102.046875 317586K46	-	254
CHASE BANK	PUT BONDOPT CHASUS33 09/07/2021 FNCL 2.5% 09/14/20 102.164062 317545L90	-	293
CHASE BANK	PUT BONDOPT CHASUS33 09/07/2021 FNCL 3% 09/14/2021 103.695312 3175ER334	-	305
CHASE BANK	PUT BONDOPT CHASUS33 09/07/2021 FNCL 3% 09/14/2021 103.984375 3175ER235	-	305
CHASE BANK	PUT BONDOPT CHASUS33 10/07/2021 FNCL 2% 10/14/2021 100.671875 3175323E7	-	352
CHASE BANK	PUT BONDOPT CHASUS33 10/14/2021 G2SF 2.5% 10/21/20 102.429687 3175455H0	-	406
CHASE BANK	PUT BONDOPT CHASUS33 12/06/2021 FNCL 3% 12/13/21 103.988281 317552501	-	172
CITIBANK N.A.	PUT BONDOPT CITIUS33 03/04/2021 FNCL 2% 03/11/2021 102.03125 317513Z00	-	133
CITIBANK N.A.	PUT BONDOPT CITIUS33 04/07/2021 FNCL 1.5% 04/14/21 98.015625 3175275L9	-	531
CITIBANK N.A.	PUT BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 102 317595TR7	-	238
CITIBANK N.A.	PUT BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 98.953125 317513PE3	-	750
CITIBANK N.A.	PUT BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 99.609375 317534X34	-	344
CITIBANK N.A.	PUT BONDOPT CITIUS33 04/07/2021 FNCL 2% 04/14/2021 99.828125 317593879	-	344
CITIBANK N.A.	PUT BONDOPT CITIUS33 05/06/2021 FNCL 2% 05/13/2021 98.6875 317532ZM4	-	1,172
CITIBANK N.A.	PUT BONDOPT CITIUS33 06/07/2021 FNCL 3% 06/14/2021 103.914062 317572RY3	-	391

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, 2021

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
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.164062 317573NC3	-	391
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.210937 317593UM1	-	383
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2.5% 07/14/20 102.375 3175684P5	-	313
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 100.21875 3175ZM654	-	609
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.546875 3175DB959	-	391
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.609375 3175DB900	-	844
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.640625 317567PG4	551	-
CITIBANK N.A.	PUT BONDOPT CITIUS33 07/07/2021 FNCL 2% 07/14/2021 99.671875 3175ZM811	-	430
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 101.703125 3175ER359	-	195
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 101.800781 3175ZM852	-	445
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.078125 3175DB918	-	438
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.34375 3175EQ864	-	340
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2.5% 08/12/20 102.585937 3175SR255	-	352
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 100.382812 317501CG0	-	563
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.171875 3175SQ067	-	629
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.171875 3175ZM860	-	617
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.1875 3175ER342	-	336
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.40625 3175ZN223	-	1,719
CITIBANK N.A.	PUT BONDOPT CITIUS33 08/05/2021 FNCL 2% 08/12/2021 99.6875 3175ER201	-	320
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2.5% 09/14/20 101.84375 317572CY9	-	289
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 100.109375 3175668Y6	-	1,219
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 100.640625 317515UC6	-	539
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.28125 317512211	-	484
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.28125 317512211	-	484
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 2% 09/14/2021 99.609375 3175867B5	-	586
CITIBANK N.A.	PUT BONDOPT CITIUS33 09/07/2021 FNCL 3% 09/14/2021 104.007812 317562WC6	-	195
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 100.8125 317573UB7	-	2,227
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/07/2021 FNCL 2% 10/14/2021 100.8125 317593DY4	-	742
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/07/2021 FNCL 3% 10/14/2021 104.015625 317571QH3	-	98
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/14/2021 G2SF 2.5% 10/21/20 102.28125 317574PP0	-	156
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/14/2021 G2SF 2% 10/21/2021 100.78125 317597RQ7	-	242
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/14/2021 G2SF 3% 10/21/2021 103.71875 317501KQ9	-	98
CITIBANK N.A.	PUT BONDOPT CITIUS33 10/14/2021 G2SF 3% 10/21/2021 103.71875 3175880P1	-	195
CITIBANK N.A.	PUT BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021 99.65625 3175538A6	-	359
CITIBANK N.A.	PUT BONDOPT CITIUS33 11/03/2021 FNCL 2% 11/10/2021 99.859375 317501M79	-	531
CITIBANK N.A.	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2.5% 11/18/20 103.070312 3175730Y2	-	195
CITIBANK N.A.	PUT BONDOPT CITIUS33 11/12/2021 G2SF 2% 11/18/2021 100.953125 317567BT1	-	211
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2.5% 12/13/20 102.3125 317566P19	-	641
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2% 12/13/21 98.890625 317516LC4	-	414
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2% 12/13/21 98.921875 317541NE6	-	734
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2% 12/13/21 99.15625 317586TJ4	-	363
CITIBANK N.A.	PUT BONDOPT CITIUS33 12/06/2021 FNCL 2% 12/13/21 99.703125 317552M38	-	344
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 03/04/2021 FNCL 1.5% 03/11/20 99.8359375 31750HKR9	-	1,535
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 04/07/2021 FNCL 2% 04/14/2021 101.84375 317576UM6	-	625
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 05/06/2021 FNCL 2.5% 05/13/20 101.546875 317514R10	-	1,016
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 05/06/2021 FNCL 2.5% 05/13/20 102.25 317594X87	-	430
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 05/06/2021 FNCL 2% 05/13/2021 99.546875 317515C13	-	641
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 08/05/2021 FNCL 2.5% 08/12/20 102.296875 3175EQ849	-	355
WELLS FARGO BANK, N.A.	PUT BONDOPT PNBPU33CHA 09/07/2021 FNCL 2% 09/14/2021 99.890625 317546PK9	-	594
BARCLAYS CAPITAL	PUT SWO USD BARCGB33 P 2.235% / R 3MLIBOR 317U451Y2 06/18/2021	-	710
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.235% / R 3MLIBOR 317U423Z4 10/29/2021	-	950
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.494% / R 3MLIBOR 317U492Z0 11/08/2021	-	420

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BHP USA RETIREMENT INCOME PLAN
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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
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.495% / R 3MLIBOR 317U180Z7 10/04/2021	-	563
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.5% / R 3MLIBOR 317U159Z4 10/01/2021	-	579
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.78% / R 3MLIBOR 317U089Z9 09/20/2021	-	780
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.804% / R 3MLIBOR 317U959Y9 08/27/2021	-	1,140
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.835% / R 3MLIBOR 317U950Y8 08/26/2021	-	2,215
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.842% / R 3MLIBOR 317U932Y1 08/23/2021	-	1,056
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.843% / R 3MLIBOR 317U239Z8 10/13/2021	-	1,682
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 1.96% / R 3MLIBOR 317U731Z1 12/01/2021	-	1,535
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.062% / R 3MLIBOR 317U615Y5 07/14/2021	-	1,263
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.19% / R 3MLIBOR 317U334Y5 06/04/2021	-	1,445
BNP PARIBAS SA	PUT SWO USD BNPAFRPP P 2.268% / R 3MLIBOR 317U466Y5 06/21/2021	-	756
BANK AMER CORP	PUT SWO USD BOFAUS6S P 0.64% / R 3MLIBOR 317U366X8 02/16/2021	-	1,348
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.44% / R 3MLIBOR 317U605X9 03/12/2021	-	963
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.825% / R 3MLIBOR 317U855Y4 08/09/2021	-	900
BANK AMER CORP	PUT SWO USD BOFAUS6S P 1.89% / R 3MLIBOR 317U382Z3 10/25/2021	-	1,950
BANK AMER CORP	PUT SWO USD BOFAUS6S P 2.18% / R 3MLIBOR 317U169Y5 05/17/2021	-	1,650
CHASE BANK	PUT SWO USD CHASUS33 P 1.745% / R 3MLIBOR 317U340X9 02/08/2021	-	630
CITIBANK N.A.	PUT SWO USD CITIUS33 P 1.95% / R 3MLIBOR 317U709Z9 11/29/2021	-	803
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.311% / R 3MLIBOR 317U887Y6 08/16/2021	-	469
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.925% / R 3MLIBOR 317U911Z3 12/20/2021	-	2,430
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 1.983% / R 3MLIBOR 317U724Y3 07/23/2021	-	1,890
DEUTSCHE BANK	PUT SWO USD DEUTGB2L P 2.315% / R 3MLIBOR 317U109Y8 05/10/2021	-	1,450
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.188% / R 3MLIBOR 317U985Y7 08/31/2021	-	241
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.23% / R 3MLIBOR 317U980Y2 08/31/2021	-	835
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.528% / R 3MLIBOR 317U182Z5 10/04/2021	-	478
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.542% / R 3MLIBOR 317U231Z6 10/12/2021	-	713
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.57% / R 3MLIBOR 317U260X5 02/04/2021	-	1,713
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.77% / R 3MLIBOR 317U826X2 04/12/2021	-	675
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.785% / R 3MLIBOR 317U074Z6 09/17/2021	-	777
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.818% / R 3MLIBOR 317U271Z7 10/15/2021	-	1,171
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.82% / R 3MLIBOR 317U082Z6 09/20/2021	-	782
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.838% / R 3MLIBOR 317U060Z2 09/13/2021	-	1,285
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.84% / R 3MLIBOR 317U119Z3 09/27/2021	-	1,713
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.868% / R 3MLIBOR 317U133Z5 09/27/2021	-	1,706
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.869% / R 3MLIBOR 317U309Z3 10/18/2021	-	1,281
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.935% / R 3MLIBOR 317U395Z8 10/27/2021	-	1,375
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.937% / R 3MLIBOR 317U780Z1 12/06/2021	-	690
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 1.96% / R 3MLIBOR 317U693Y0 07/21/2021	-	775
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.086% / R 3MLIBOR 317U608Y4 08/11/2021	-	2,050
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.14% / R 3MLIBOR 317U534Y3 07/06/2021	-	2,370
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.186% / R 3MLIBOR 317U189Y1 05/19/2021	-	1,770
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.243% / R 3MLIBOR 317U377Y3 06/11/2021	-	1,473
GOLDMAN SACHS	PUT SWO USD GSCMUS33 P 2.245% / R 3MLIBOR 317U472Y7 06/21/2021	-	710
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.275% / R 3MLIBOR 317U345X4 02/08/2021	-	930
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.387% / R 3MLIBOR 317U580X8 03/10/2021	-	736
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.4% / R 3MLIBOR 317U693X2 04/01/2021	-	415
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.595% / R 3MLIBOR 317U292X7 02/05/2021	-	1,670
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.74% / R 3MLIBOR 317U380X0 02/16/2021	-	1,420
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.75% / R 3MLIBOR 317U751X1 04/06/2021	-	654
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.76% / R 3MLIBOR 317U221Y1 07/07/2021	-	765
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.77% / R 3MLIBOR 317U497X0 03/01/2021	-	640
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.776% / R 3MLIBOR 317U237Y3 07/07/2021	-	743

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BHP USA RETIREMENT INCOME PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)
DECEMBER 31, 2021

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
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.78% / R 3MLIBOR 317U348X1 02/11/2021	-	1,435
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.79% / R 3MLIBOR 317U321Z7 10/20/2021	-	1,410
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.802% / R 3MLIBOR 317U941Y0 08/23/2021	-	2,070
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.805% / R 3MLIBOR 317U801Z6 12/09/2021	-	803
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.813% / R 3MLIBOR 317U506X9 03/02/2021	-	1,175
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.876% / R 3MLIBOR 317U447Y9 07/19/2021	-	1,298
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.88% / R 3MLIBOR 317U024Z7 09/09/2021	-	1,730
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.89% / R 3MLIBOR 317U031Z8 09/10/2021	-	3,340
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.945% / R 3MLIBOR 317U813Y5 08/02/2021	-	690
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 1.958% / R 3MLIBOR 317U564Z3 11/15/2021	-	2,138
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.01% / R 3MLIBOR 317U845Z4 12/15/2021	-	1,835
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.11% / R 3MLIBOR 317U510Z8 11/08/2021	-	2,355
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.12% / R 3MLIBOR 317U651X2 03/22/2021	-	1,480
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.167% / R 3MLIBOR 317U828X0 04/12/2021	-	810
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.185% / R 3MLIBOR 317U215Y9 05/21/2021	-	1,670
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.188% / R 3MLIBOR 317U561Y9 07/02/2021	-	608
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.215% / R 3MLIBOR 317U318Y5 06/03/2021	-	1,335
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.275% / R 3MLIBOR 317U886X9 04/16/2021	-	1,480
MORGAN STANLEY	PUT SWO USD MSCSUS33 P 2.295% / R 3MLIBOR 317U360Y2 08/10/2021	-	2,725
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.557% / R 3MLIBOR 317U573Z2 11/15/2021	-	1,278
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.61% / R 3MLIBOR 317U707Z1 11/29/2021	-	800
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.679% / R 3MLIBOR 317U909Z7 12/20/2021	-	708
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.692% / R 3MLIBOR 317U466X7 02/26/2021	-	1,155
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.725% / R 3MLIBOR 317U453X2 02/26/2021	-	1,080
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.8% / R 3MLIBOR 317U014Z9 09/07/2021	-	1,810
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 1.87% / R 3MLIBOR 317U420Y0 07/13/2021	-	890
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.045% / R 3MLIBOR 317U633X5 03/17/2021	-	2,280
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.148% / R 3MLIBOR 317U242Y6 05/26/2021	-	2,355
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.17% / R 3MLIBOR 317U695X0 04/01/2021	-	758
NOMURA GLOBAL	PUT SWO USD NGFPUS33 P 2.245% / R 3MLIBOR 317U146Y3 05/14/2021	-	2,205
BARCLAYS CAPITAL	PUT SWO_CD_X BARCGB33 08/18/2021 CDX.NA.IG.36 3175ZM662	-	225
BNP PARIBAS SA	PUT SWO_CD_X BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM806	-	240
BNP PARIBAS SA	PUT SWO_CD_X BNPAFRPP 04/21/2021 CDX.NA.IG.35 3175EM806	-	188
BANK AMER CORP	PUT SWO_CD_X BOFAUS6S 04/21/2021 CDX.NA.IG.35 3175ZP145	-	135
CREDIT SUISSE	PUT SWO_CD_X CSFPGB2L 06/16/2021 CDX.NA.IG.35 3175EP734	-	180
CREDIT SUISSE	PUT SWO_CD_X CSFPGB2L 08/18/2021 CDX.NA.IG.36 3175DB835	-	162
DEUTSCHE BANK	PUT SWO_CD_X DEUTGB2L 04/21/2021 CDX.NA.IG.35 3175EM897	-	135
DEUTSCHE BANK	PUT SWO_CD_X DEUTGB2L 08/18/2021 CDX.NA.IG.36 3175EQ658	-	320
GOLDMAN SACHS	PUT SWO_CD_X GSILGB2X 04/21/2021 CDX.NA.IG.35 3175EM970	-	150
		\$ 8,792,721	\$ 9,099,893

See accompanying independent auditor's report.

Schedule SB, line 24 — Change in Actuarial Assumptions

- Interest discounts and mortality rates were updated from 2020 to 2021 in accordance with PPA, including first reflecting ARPA interest rates for 2021.
- The expense component of normal cost was adjusted to reflect our expectations for the current plan year.