

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 6047(e), 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 2013 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2013 or fiscal plan year beginning <u>01/01/2013</u> and ending <u>12/31/2013</u>	
A This return/report is for:	☐ a multiemployer plan; ☒ a multiple-employer plan; or ☐ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information—enter all requested information										
1a Name of plan <u>MILLIKEN PENSION PLAN</u> 2a Plan sponsor's name and address; include room or suite number (employer, if for a single-employer plan) <u>MILLIKEN & COMPANY</u> <u>PO BOX 1926 M-210</u> <u>920 MILLIKEN ROAD</u> <u>SPARTANBURG, SC 29304</u> <u>SPARTANBURG, SC 29306</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>333</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>01/01/1986</u></td> </tr> <tr> <td colspan="2">2b Employer Identification Number (EIN) <u>51-0105342</u></td> </tr> <tr> <td colspan="2">2c Sponsor's telephone number <u>864-503-1493</u></td> </tr> <tr> <td colspan="2">2d Business code (see instructions) <u>314000</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>333</u>	1c Effective date of plan <u>01/01/1986</u>		2b Employer Identification Number (EIN) <u>51-0105342</u>		2c Sponsor's telephone number <u>864-503-1493</u>		2d Business code (see instructions) <u>314000</u>	
1b Three-digit plan number (PN) ▶	<u>333</u>										
1c Effective date of plan <u>01/01/1986</u>											
2b Employer Identification Number (EIN) <u>51-0105342</u>											
2c Sponsor's telephone number <u>864-503-1493</u>											
2d Business code (see instructions) <u>314000</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.	10/14/2014	MELANIE STEINBACH
	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
Preparer's name (including firm name, if applicable) and address; include room or suite number. (optional)			Preparer's telephone number (optional)

3a Plan administrator's name and address ☐ Same as Plan Sponsor Name ☐ Same as Plan Sponsor Address MILLIKEN BENEFITS COMMITTEE PO BOX 1926 M-317 SPARTANBURG, SC 29304		3b Administrator's EIN 57-0627192
		3c Administrator's telephone number 864-503-1493
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name		4b EIN 4c PN
5 Total number of participants at the beginning of the plan year		5 3619
6 Number of participants as of the end of the plan year (welfare plans complete only lines 6a , 6b , 6c , and 6d).		
a Active participants		6a 839
b Retired or separated participants receiving benefits		6b 1262
c Other retired or separated participants entitled to future benefits.....		6c 1056
d Subtotal. Add lines 6a , 6b , and 6c		6d 3157
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits		6e 325
f Total. Add lines 6d and 6e		6f 3482
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 that 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 3H 3F 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) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2013</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013	
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 MILLIKEN PENSION PLAN	B Three-digit plan number (PN) 333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF MILLIKEN & COMPANY	D Employer Identification Number (EIN) 51-0105342
E Type of plan: Single Multiple-A Multiple-B	F Prior year plan size: 100 or fewer 101-500 More than 500

Part I	Basic Information	
1	Enter the valuation date: Month 01 Day 01 Year 2013	
2	Assets:	
	a Market value	2a 240951808
	b Actuarial value	2b 240951808
3	Funding target/participant count breakdown:	
	(1) Number of participants	(2) Funding Target
	a For retired participants and beneficiaries receiving payment	3a 1520 124915836
	b For terminated vested participants	3b 1181 48876167
	c For active participants:	
	(1) Non-vested benefits	3c(1) 7011419
	(2) Vested benefits	3c(2) 47234511
	(3) Total active	3c(3) 918 54245930
	d Total	3d 3619 228037933
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 6.33 %
6	Target normal cost	6 803173

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		09/30/2014
Signature of actuary		Date
TOM PALMER		14-05892
Type or print name of actuary		Most recent enrollment number
TOWERS WATSON DELAWARE		704-620-6542
Firm name		Telephone number (including area code)
150 NORTH COLLEGE STREET SUITE 3050 CHARLOTTE, NC 28202		
Address of the firm		

Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	8262	107
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)	8262	107
10 Interest on line 9 using prior year's actual return of <u>12.08</u> %	998	13
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		3152534
b Interest on (a) using prior year's effective interest rate of <u>7.05</u> % except as otherwise provided (see instructions)		222253
c Total available at beginning of current plan year to add to prefunding balance		3374787
d Portion of (c) to be added to prefunding balance		3374787
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)	9260	3374907

Part III Funding Percentages		
14 Funding target attainment percentage	14	104.17 %
15 Adjusted funding target attainment percentage	15	105.66 %
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	108.78 %
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
01/09/2013	18162				
01/08/2014	6054				
07/31/2014	6500000				
			Totals ►	18(b)	6524216
				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	
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	5922878

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
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.94%	2nd segment: 6.15%	3rd segment: 6.76 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
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	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	803173	
b Excess assets, if applicable, but not greater than line 31a	31b	803173	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	118945	38076	
b Waiver amortization installment		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	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	38076	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	9260	4992	14252
36 Additional cash requirement (line 34 minus line 35).....	36	23824	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	5922878	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	5899054	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	14252	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

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
		2013
		This Form is Open to Public Inspection.

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan <u>MILLIKEN PENSION PLAN</u>	B Three-digit plan number (PN) <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>MILLIKEN & COMPANY</u>	D Employer Identification Number (EIN) <u>51-0105342</u>

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

DELOITTE & TOUCHE

227 W TRADE STREET
SUITE 1100
CHARLOTTE, NC 28202-1675

13-3891517

(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	AUDITOR		Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

J.H. ELLWOOD & ASSOCIATES INC.

33 WEST MONROE STREET
SUITE 1850
CHICAGO, IL 60603

36-3121777

(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?
34	INVESTMENT VALUATION		Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

NORTHERN TRUST COMPANY

50 S. LASALLE STREET
CHICAGO, IL 60675

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	TRUSTEE		Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

TOWERS WATSON DELAWARE, INC

201 SOUTH COLLEGE STREET
SUITE 1910
CHARLOTTE, NC 28244-0002

53-0181291

(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?
11	ACTUARY		Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

JP MORGAN INVESTMENT MGT. INC.

PO BOX 27169
NEW YORK, NY 10087-7169

13-3200244

(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	INVESTMENT MANAGEMENT		Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

PACIFIC INVESTMENT MANAGEMENT CO.

PO BOX 512129
LOS ANGELES, CA 90051-0129

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	INVESTMENT MANAGEMENT		Yes ☐ No ☒	Yes ☐ No ☒	0	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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2013 This Form is Open to Public Inspection.
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan MILLIKEN PENSION PLAN	B Three-digit plan number (PN) ►	333
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 MILLIKEN & COMPANY	D Employer Identification Number (EIN) 51-0105342	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: COLL GOVT SHORT TERM INV FUND		
b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY		
c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1866357
a Name of MTIA, CCT, PSA, or 103-12 IE: PENSION TRUST LIQUIDITY		
b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK NA		
c EIN-PN 13-6285055-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 358742
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
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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)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

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

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.	<small>OMB No. 1210-0110</small> 2013 This Form is Open to Public Inspection
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013		
A Name of plan MILLIKEN PENSION PLAN	B Three-digit plan number (PN) ►	333
C Plan sponsor's name as shown on line 2a of Form 5500 MILLIKEN & COMPANY	D Employer Identification Number (EIN) 51-0105342	

Part I	Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
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	Total noninterest-bearing cash	1a		
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)	0	6500000
	(2) Participant contributions	1b(2)		
	(3) Other	1b(3)	2099983	1965352
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
	(2) U.S. Government securities	1c(2)	23945751	22238102
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)		
	(B) All other	1c(3)(B)	148314247	129864698
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)		
	(B) Common	1c(4)(B)		
	(5) Partnership/joint venture interests	1c(5)		
	(6) Real estate (other than employer real property)	1c(6)		
	(7) Loans (other than to participants)	1c(7)		
	(8) Participant loans	1c(8)		
	(9) Value of interest in common/collective trusts	1c(9)	3179211	2225099
	(10) Value of interest in pooled separate accounts	1c(10)		
	(11) Value of interest in master trust investment accounts	1c(11)		
	(12) Value of interest in 103-12 investment entities	1c(12)		
	(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	51050273	59434992
	(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
	(15) Other	1c(15)	12362358	9481859

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	240951823	231710102

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	240951823	231710102
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	6525169	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)		6525169
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	3640	
(B) U.S. Government securities	2b(1)(B)	461455	
(C) Corporate debt instruments	2b(1)(C)	6719512	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	494494	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		7679101
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1254687	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)		1254687
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-8388782
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		7070175

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	15083524	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		15083524
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	1228372	
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		1228372
j Total expenses. Add all expense amounts in column (b) and enter total	2j		16311896

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-9241721
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

☒ Yes ☐ No

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

(1) Name: GRANT THORNTON LLP

(2) EIN: 36-6055558

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b		X	

	Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		25000000
4e	X		25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
4m		X	
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.		X	
4n		X	

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

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☐ Yes ☐ No ☐ Not determined

Part V Trust Information (optional)

6a Name of trust	6b Trust's EIN

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2013 This Form is Open to Public Inspection.
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For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

A Name of plan <u>MILLIKEN PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>MILLIKEN & COMPANY</u>	D Employer Identification Number (EIN) <u>51-0105342</u>

Part I	Distributions
---------------	----------------------

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>36-3046063</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>99</u>

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

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

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

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

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

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

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

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

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

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

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

Stock: 22.0% Investment-Grade Debt: 77% High-Yield Debt: _____% Real Estate: _____% Other: 1%

- 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): _____

Financial Statements and Report of
Independent Certified Public Accountants

The Milliken Pension Plan

December 31, 2013 and 2012

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REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

Benefits Administration Committee of
The Milliken Pension Plan:

Report on the financial statements

We were engaged to audit the accompanying financial statements of **The Milliken Pension Plan** (the Plan), which comprise the statement of net assets available for benefits as of December 31, 2013, and the related statement of changes in net assets available for benefits for the year ended December 31, 2013, and the related notes to the financial statements.

Management's responsibility for the financial statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's responsibility

Our responsibility is to express an opinion on the 2013 financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for disclaimer of opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the Plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the certified information described in Note 3, except for comparing such information with the related information included in the financial statements. We have been informed by the Plan administrator that the certifying entity meets the requirements of 29 CFR 2520.103-8. The Plan administrator obtained a certification from this entity as of and for the year ended December 31, 2013, stating that the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on the 2013 financial statements.

Supplementary information

The supplemental schedule of assets held at end of year as of December 31, 2013 and schedule of reportable transactions for the year ended December 31, 2013 are presented for purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules.

Other matter

The financial statements of the Plan as of and for the year ended December 31, 2012 were audited by other auditors. Those auditors expressed an unmodified opinion on those 2012 financial statements in their report dated October 14, 2013.

Report on form and content in compliance with DOL rules and regulations

The form and content of the information included in the 2013 financial statements and supplemental schedules, other than that derived from the certified information described in Note 3, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.



Charlotte, North Carolina
October 14, 2014

Statements of net assets available for benefits

December 31	2013	2012
	\$	\$
Assets:		
Investments - at fair value		
U.S. government securities	22,238,102	23,945,751
International government securities	1,362,843	1,546,202
Corporate bonds	129,864,698	148,314,247
Domestic equities	45,385,662	51,050,273
International equities	14,049,330	-
Municipal bonds	8,119,016	10,816,156
Money market fund	1,866,357	1,855,389
Collective trust fund	358,742	1,323,822
Total investments	223,244,750	238,851,840
Contributions receivable	6,500,000	-
Investment income receivable	1,965,352	2,099,983
Total receivables	8,465,352	2,099,983
Total assets	231,710,102	240,951,823
Net assets available for benefits	231,710,102	240,951,823

The accompanying notes are an integral part of these financial statements.

Statements of changes in net assets available for benefits

For the year ended December 31	2013	2012
	\$	\$
Additions - Investment income:		
Net (depreciation) appreciation in fair value of investments		
U.S. government securities	(3,728,711)	650,601
International government securities	(183,359)	51,027
Corporate bonds	(16,320,626)	10,675,709
Corporate convertible bonds	-	2,225
Domestic equities	11,456,505	6,007,590
International equities	1,174,138	-
Municipal bonds	(786,712)	376,717
Collective trust fund	(17)	(945)
Total net (depreciation) appreciation in fair value of investments	(8,388,782)	17,762,924
Interest and dividends	8,933,788	9,354,867
Total investment income	545,006	27,117,791
Employer's contributions	6,525,169	5,823,199
Total additions	7,070,175	32,940,990
Deductions:		
Benefits paid to participants	15,083,524	19,466,155
Administrative expenses	1,228,372	794,745
Total deductions	16,311,896	20,260,900
Net (decrease) increase in net assets available for benefits	(9,241,721)	12,680,090
Beginning of year	240,951,823	228,271,733
End of year	231,710,102	240,951,823

The accompanying notes are an integral part of these financial statements.

Notes to financial statements

1 Description of the Plan

The following description of The Milliken Pension Plan (the Plan) is provided for general information purposes only. Participants should refer to the Plan document for more complete information.

General

The Plan is a defined benefit pension plan covering eligible management associates of Milliken & Company, its participating domestic subsidiaries, and certain affiliated companies (collectively, the Company). A management associate became eligible on the earlier of the first date on which he or she had attained the age of 21 and completed a year of service or the first date on which he or she had completed two years of service. The Milliken Benefits Administration Committee appointed by the Board of Directors of the Company controls and manages the operation and administration of the Plan. Northern Trust Company (the Trustee) serves as trustee of the Plan, and together with several investment managers, manages the Plan's investments. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Pension Benefits

Participants are entitled to pension benefits upon retirement, death, or disability. Pension benefits are provided to participants under several types of retirement options based upon years of continuous service and age. Participants are 100% vested after five years of service. Effective December 31, 2005, the Plan was amended to provide that the Plan be frozen and no further benefits would be accrued after that date. There have been no material subsequent Plan amendments that have affected the frozen status of the Plan, or the calculation of the accrued pension benefit for Plan participants.

Payment of Benefits

Benefits are paid to pensioners or beneficiaries in various forms of joint and survivor annuities. Any amount payable under the Plan shall be settled by the payment of one lump-sum if the actuarial value of the participant's accrued benefit under the Plan is less than \$1,000.

2 Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires the plan administrator to make estimates and assumptions that affect the reported amounts of net assets available for plan benefits and accumulated plan benefits and changes therein. Actual results could differ from those estimates. The Plan uses an actuary to determine the actuarial present value of accumulated plan benefits. A change in the actuarial assumptions used could significantly change the amount of the actuarial present value of accumulated plan benefits disclosed in Note 5.

Risks and Uncertainties

The Plan utilizes various investment securities. Investment securities are exposed to various risks, such as interest rate risk, credit risk, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect the funded status of the Plan and amounts reported in the financial statements of net assets available for Plan benefits.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumption pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations 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.

Investment Valuation and Income Recognition

Investments are stated at fair value. Fair value of a financial instrument is the amount 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 6 for a description of valuation methods. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Management fees and operating expenses charged to the Plan for mutual funds, and collective trust funds are deducted from income earned on a daily basis and are not separately reflected. Consequently, certain management fees and operating expenses are reflected as a reduction of investment return for such investments. Net appreciation / (depreciation) includes the plan's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits

Benefit payments to participants are recorded when paid.

Administrative Expenses

Administrative expenses of the Plan are paid by the Plan or the Company, as provided in the Plan document.

3 Information Certified by Trustee

The plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, the Trustee has certified the following data included in the accompanying financial statements and supplemental schedules is complete and accurate:

- Investments and investment income receivable as shown in the statements of net assets available for benefits as of December 31, 2013
- Total investment income as shown in the statement of changes in net assets available for benefits for the year ended December 31, 2013
- Schedule H, Line 4i – Schedule of assets (held at end of year) as of December 31, 2013
- Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2013

The Plan's independent accountants 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.

4 Funding Policy

The Company's funding policy is to make annual contributions to the Plan that are within a range actuarially computed by the Plan's independent actuary in accordance with the benefit provisions of the Plan and in compliance with ERISA funding requirements. The Plan met the minimum funding requirements of ERISA for the plan years ended December 31, 2013 and 2012.

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 service rendered by management associates as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (1) retired or terminated associates or their beneficiaries, (2) beneficiaries of associates who have died, and (3) present associates or their beneficiaries. 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 effect of Plan amendments on accumulated plan benefits is recognized during the year in which the amendments become effective.

The actuarial present value of accumulated plan benefits as of December 31, 2013 and 2012, calculated by the Plan's actuary as of December 31, 2013 and 2012, is summarized as follows:

	2013	2012
	\$	\$
Vested benefits:		
Participants and / or beneficiaries currently receiving benefits	133,891,117	131,171,487
Other participants	110,971,880	120,287,495
Total vested benefits	244,862,997	251,458,982
Total actuarial present value of accumulated plan benefits	244,862,997	251,458,982

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2013 and 2012, are as follows:

	2013	2012
	\$	\$
Actuarial present value of accumulated plan benefits as of beginning of year	251,458,982	240,189,544
Increase (decrease) during the year attributable to:		
Benefits paid	(15,083,524)	(19,467,752)
Actuarial losses	2,024,181	2,209,362
Change in assumptions	(6,623,559)	14,519,564
Interest due to the decrease in the discount period	13,086,917	14,008,264
Actuarial present value of accumulated plan benefits as of end of year	244,862,997	251,458,982

The significant actuarial assumptions used in the December 31, 2013 and 2012, valuations were as follows:

- Mortality for 2013 and 2012: Internal Revenue Service (IRS)-prescribed static annuitant and nonannuitant tables.
- Retirement rate: Graded from age 55 to 65 and from 2% to 100%.
- Investment return: As of December 31, 2013 and 2012, 5.75% and 5.50%, respectively.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue in existence. The benefits information as of and for the years ended December 31, 2013 and 2012, takes into account that the Plan is frozen. 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.

6 Fair Value Measurement of Financial Instruments

Accounting Standards Codification (ASC) 820, Fair Value Measurements and Disclosures, provides 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, as follows:

Level 1 Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability; and
- 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 assets 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.

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

The following is a description of valuation methodologies used for assets recorded at fair value.

U.S. and International Government Securities and Corporate and Municipal Bonds

U.S. and international government securities and corporate and municipal bonds are valued based on yields currently available on identical or comparable securities of issuers with similar credit ratings.

Domestic and International Equities

Investments in domestic and international equities (mutual funds) are valued at quoted active market prices.

Money Market Fund

The money market fund is valued at cost plus accrued interest, which approximates fair value.

Collective Trust Funds

Investment in collective trust funds are reported at estimated fair market value as determined by the issuers, which is based on the quoted market prices of the underlying investments.

The following tables set forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis at December 31, 2013 and 2012.

Assets at Fair Value at December 31, 2013				
	Active Markets for Identical Assets Level 1	Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
	\$	\$	\$	\$
U.S. government securities	-	22,238,102	-	22,238,102
International government securities	-	1,362,843	-	1,362,843
Corporate bonds	123,117,532	6,747,166	-	129,864,698
Domestic equities	45,385,662	-	-	45,385,662
International equities	14,049,330	-	-	14,049,330
Municipal bonds	-	8,119,016	-	8,119,016
Money market fund	-	1,866,357	-	1,866,357
Collective trust fund	-	358,742	-	358,742
Total	182,552,524	40,692,226	-	223,244,750

Assets at Fair Value at December 31, 2012				
	Active Markets for Identical Assets Level 1	Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
	\$	\$	\$	\$
U.S. government securities	-	23,945,751	-	23,945,751
International government securities	-	1,546,202	-	1,546,202
Corporate bonds	98,695,908	49,618,339	-	148,314,247
Domestic equities	51,050,273	-	-	51,050,273
Municipal bonds	-	10,816,156	-	10,816,156
Money market fund	-	1,855,389	-	1,855,389
Commingled trust funds	-	1,323,822	-	1,323,822
Total	149,746,181	89,105,659	-	238,851,840

Transfers Between Levels

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

Plan management evaluates the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. During the evaluation, plan management reviews the trading activity for these investments and determines if the investment should transfer out of Level 2 into Level 1 due to increased trading volume or if the investment should transfer out of Level 1 into Level 2 due to decreased trading volume. During 2013, management transferred corporate bonds from Level 1 to Level 2 and Level 2 to Level 1 based upon changes in trading activity.

7 Investments

The Plan's investments which represented 5% or more of the Plan's net assets available for benefits as of December 31, 2013 and 2012, are as follows:

As of December 31	2013	2012
	\$	\$
Investments - At fair value as determined by quoted market price		
Vanguard Institutional Index Fund	45,385,662	51,050,273
Vanguard Total International Stock Index Fund	14,049,330	*

* Does not represent 5% or more of the Plan's net assets in the respective year.

8 Exempt Party-in-interest Transactions

Certain Plan investments are units of collective trust funds and commingled funds managed by the Trustee. These transactions qualify as exempt party-in-interest transactions.

9 Federal Income Tax Status

The Internal Revenue Service (IRS) has determined and informed the Company by a letter dated June 26, 2013, that the Plan and related trust were designed in accordance with the applicable regulations of the Internal Revenue Code (IRC). The Company and the Plan administrator believe that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC, and the Plan and related trust continue to be tax exempt. Therefore, no provision for income taxes has been 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 the Plan 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, 2013, there are no uncertain 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. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2010.

10 Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of Plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document. Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivors' 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, subject to a statutory ceiling on the amount of an individual's monthly benefit. Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

11 Subsequent Events

The Plan has evaluated events and transactions for potential recognition or disclosure through October 14, 2014 the date the financial statements were available to be issued, and has determined that there are no material subsequent events that require adjustment to or disclosure in the financial statements.

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Mutual Funds:			
*	Northern Trust, N.A.	Collective Government STIF - Money market fund	1,865,954	1,865,954
	Northern Institutional	FDS Diversified Assets - Money market fund	403	403
	JPMorgan Chase Bank, N.A.	Liquidity Fund - collective trust fund	358,742	358,742
	Ford Mtr Co Del Com Frac	5,000 Shares	1	-
	Vanguard	Vanguard Total Intntl Stock Index Fund - Mutual fund	12,875,193	14,049,330
	Vanguard	Vanguard Institutional Index Fund - Mutual fund	23,461,530	45,385,662
	Total Mutual Funds		38,561,823	61,660,091
	International Government:			
	Securities - Hydro-Quebec	Maturity date January 15, 2027, par value of \$1,000,000, 8.25% interest rate	1,205,900	1,362,843
	Total International Government Securities		1,205,900	1,362,843
	U.S. Government Securities:			
	United States Treasury Bonds	Maturity date August 15, 2043, par value of of \$1,290,000, 3.625% interest rate	1,034,941	1,012,305
	United States Treasury Bonds	Maturity date November 15, 2039, par value of of \$1,900,000	778,912	662,885
	United States Treasury Bonds	Maturity date February 15, 2042, par value of of \$300,000	123,567	93,609
	United States Treasury Bonds	Maturity date February 15, 2043, par value of of \$4,850,000	1,777,531	1,438,748
	United States Treasury Bonds	Maturity date May 15, 2043, par value of \$335,000, 2.875% interest rate	279,177	271,507
	United States Treasury Bonds	Maturity date August 15, 2042, par value of \$700,000	274,442	212,867
	United States Treasury Bonds	Maturity date November 15, 2042, par value of \$600,000	226,058	180,152
	United States Treasury Bonds	Maturity date October 31, 2018, par value of \$500,000	497,793	490,196
	United States Treasury Notes	Maturity date February 15, 2023, par value of \$2,480,000, 2% interest rate	2,457,521	2,300,587
	United States Treasury Notes	Maturity date August 15, 2023, par value of \$8,735,000, 2.5% interest rate	8,600,271	8,388,325
	United States Treasury Notes	Maturity date November 15, 2023, par value of \$6,000,000, 2.75% interest rate	5,940,161	5,869,686
	United States Treasury Notes	Maturity date November 30, 2020, par value of \$750,000, 2% interest rate	746,597	730,079
	United States Treasury Notes	Maturity date November 30, 2018, par value of \$700,000, 1.25% interest rate	596,535	587,156
	Total U.S. Government Securities		23,333,506	22,238,102

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Municipal Bonds:			
	Cincinnati Ohio Water System	Maturity date December 1, 2034, par value of \$400,000, 6.458% interest rate	400,000	430,592
	Indiana State Financial Authority	Maturity date February 1, 2039, par value of \$1,000,000, 6.596% interest rate	1,000,000	1,104,930
	low a State Special Obligations	Maturity date June 1, 2034, par value of \$500,000, 6.75% interest rate	497,080	549,745
	Los Angeles California Dept of Water & Pow er Revenue	Maturity date July 1, 2045, par value of \$300,000, 6.574% interest rate	297,279	374,421
	Los Angeles California Uni School District	Maturity date July 1, 2029, par value of \$235,000, 5.755% interest rate	266,678	257,905
	Massachusetts ST	Maturity date May 1, 2029, par value of \$500,000, 4.91% interest rate	537,105	528,390
	Metropolitan Transportation Authority New York	Maturity date November 15, 2039, par value of \$445,000, 7.336% interest rate	514,171	582,394
	New Jersey State Turnpike Authority	Maturity date January 1, 2040, par value of \$700,000, 7.414% interest rate	805,259	932,715
	New Jersey Econ Dev Auth	Maturity date February 15, 2029, par value of \$500,000, 7.425% interest rate	611,495	599,190
	New York & NJ Port Authority	Maturity date October 1, 2062, par value of \$500,000, 4.458% interest rate	500,000	423,920
	Pennsylvania State Turnpike Revenue	Maturity date December 1, 2039, par value of \$750,000, 6.105% interest rate	750,000	866,483
	Port Seattle Washington Revenue	Maturity date May 1, 2036, par value of \$800,000, 7.0% interest rate	775,096	889,424
	San Diego Cnty California	Maturity date May 1, 2049, par value of \$495,000, 6.138% interest rate	673,695	578,907
	Total Municipal Bonds		7,627,858	8,119,016
	Corporate Bonds:			
	BNP Paribas Tranche	Maturity date March 3, 2023, par value of \$1,000,000, 3.25% interest rate	945,050	946,142
	Barrick North American Financial, LLC	Maturity date September 15, 2038, par value of \$500,000, 7.50% interest rate	595,550	503,283
	Canadian National Railw ay Company	Maturity date November 15, 2037, par value of \$1,100,000, 6.375% interest rate	1,214,015	1,340,056
	Cenovus Energy Inc	Maturity date September 15, 2042, par value of \$600,000, 4.45% interest rate	598,692	540,270
	GoldCorp Inc	Maturity date March 15, 2023, par value of \$275,000, 3.7% interest rate	269,496	245,948
	Orange NT Step Up	Maturity date March 1, 2031, par value of \$450,000, interest rate	600,849	621,303

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Societe Generale Nts	Maturity date October 01, 2018, par value of \$1,000,000, 2.625% interest rate	1,017,700	1,008,770
	Thomson Reuters Corp	Maturity date November 23, 2023, par value of \$800,000, 4.3% interest rate	795,048	803,440
	TransCanada Pipelines Limited	Maturity date March 15, 2036, par value of \$1,000,000, 5.85% interest rate	961,790	1,088,405
	TransCanada Pipelines Limited	Maturity date January 15, 2039, par value of \$900,000, 7.625% interest rate	1,102,410	1,201,275
	Total Cap Intl	Maturity date January 15, 2024, par value of \$1,200,000, 3.7% interest rate	1,196,940	1,186,529
	Total Cap CDA LTD	Maturity date July 15, 2023, par value of \$800,000, 2.75% interest rate	798,552	739,055
	Statoil ASA	Maturity date November 8, 2043, par value of \$950,000, 4.8% interest rate	945,212	959,776
	TEVA	Maturity date February 1, 2036, par value of \$650,000, 6.15% interest rate	722,196	711,968
	American Movil, S.A.B. de C.V.	Maturity date March 30, 2040, par value of \$1,300,000, 6.125% interest rate	1,347,842	1,375,551
	Deutsche Telekom International Finance B.V.	Maturity date June 15, 2030, par value of \$500,000, 8.75% interest rate	587,565	705,392
	Koninklijke Philips Electronics, N.V.	Maturity date March 11, 2038, par value of \$500,000, 6.875% interest rate	579,625	607,603
	Barclays BK PLC SR NT	Maturity date May 22, 2019, par value of \$1,000,000, 6.755% interest rate	1,216,840	1,205,271
	AstraZeneca PLC	Maturity date September 15, 2037, par value of \$1,000,000, 6.45% interest rate	1,109,310	1,194,099
	BP Cap Markets	Maturity date November 06, 2022, par value of \$1,600,000, 2.5% interest rate	1,479,388	1,456,774
	Diageo Cap PLC	Maturity date April 29, 2043, par value of \$350,000 3.875% interest rate	344,866	301,048
	Glaxosmithkline Capital, Inc.	Maturity date May 15, 2038, par value of \$700,000, 6.375% interest rate	751,198	856,764
	HSBC Holdings PLC	Maturity date September 15, 2037, par value of \$750,000, 6.50% interest rate	744,560	887,052
	HSBC Holdings PLC	Maturity date April 5, 2021, par value of \$1,000,000, 5.10% interest rate	1,104,890	1,111,449
	RIO Tinto Fin	Maturity date March 22, 2042, par value of \$500,000, 4.75% interest rate	492,995	485,966
	RIO Tinto Fin	Maturity date August 21, 2042, par value of \$1,700,000, 4.125% interest rate	1,527,914	1,494,737
	Shell International Finance B.V.	Maturity date December 15, 2038, par value of \$1.850.000, 6.375% interest rate	2,027,127	2,297,680

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Vodafone Group PLC NEW	Maturity date February 27, 2037, par value of \$1,105,000, 6.15% interest rate	1,109,268	1,197,563
	Vodafone Group PLC	Maturity date February 19, 2043, par value of \$500,000, 4.375% interest rate	486,235	432,064
	Aetna Inc	Maturity date May 15, 2042, par value of \$400,000, 4.5% interest rate	383,096	371,843
	Alabama Pow er Company	Maturity date December 1, 2042, par value of \$400,000, 3.85% interest rate	398,800	341,194
	Alabama Pow er Company	Maturity date June 1, 2041, par value of \$725,000, 5.20% interest rate	724,007	769,509
	Alabama Pow er Company	Maturity date March 1, 2039, par value of \$1,100,000, 6.00% interest rate	1,131,834	1,283,538
	Alltel Corp.	Maturity date July 1, 2032, par value of \$500,000, 7.875% interest rate	620,080	650,958
	Altria Group, Inc.	Maturity date November 10, 2038, par value of \$161,000, 9.95% interest rate	180,545	245,590
	American Airlines	Maturity date April 15, 2023, par value of \$1.00, 8.625% interest rate	-	1
	American RE Corp	Maturity date December 15, 2026, par value of \$750,000, 7.45% interest rate	1,034,288	924,755
	American Express Co	Maturity date December 03, 2042, par value of \$500,000, 4.05% interest rate	442,675	439,913
	Amgen, Inc.	Maturity date February 1, 2039, par value of \$800,000, 6.40% interest rate	828,545	915,811
	Allstate Corp	Maturity date June 15, 2043, par value of \$640,000, 4.5% interest rate	637,171	605,551
	AOL Time Warner, Inc.	Maturity date May 1, 2032, par value of \$285,000, 7.70% interest rate	310,550	365,932
	Apache Corp.	Maturity date September 1, 2040, par value of \$500,000, 5.10% interest rate	494,680	507,664
	Apache Corp.	Maturity date February 1, 2042, par value of \$200,000, 5.25% interest rate	196,626	207,650
	Apache Corp.	Maturity date April 15, 2043, par value of \$95,000, 4.75% interest rate	92,774	92,145
	Appalachian Pow er Company	Maturity date August 15, 2037, par value of \$200,000, 6.70% interest rate	215,490	231,654
	Appalachian Pow er Company	Maturity date April 1, 2038, par value of \$100,000, 7.00% interest rate	108,557	120,785
	Apple Inc	Maturity date May 4, 2043, par value of \$1,500,000, 3.85% interest rate	1,410,250	1,253,138
	AT&T Corp.	Maturity date September 1, 2040, par value of \$799,000, 5.35% interest rate	790,734	790,556

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Baker Hughes Inc.	Maturity date September 15, 2040, par value of \$1,300,000, 5.125% interest rate	1,309,086	1,376,314
	Bank of America Corp.	Maturity date February 7, 2042, par value of \$600,000, 5.875% interest rate	561,162	686,214
	Baxter International, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.25% interest rate	662,430	711,912
	Bear Stearns	Maturity date February 1, 2018 par value of \$160,000, 7.25% interest rate	190,000	191,579
	Becton Dickinson & Company	Maturity date November 12, 2040, par value of \$300,000, 5.00% interest rate	298,797	309,221
	Bellsouth Corp.	Maturity date October 15, 2031, par value of \$150,000, 6.875% interest rate	166,725	166,928
	Berkley W R Corp.	Maturity date February 15, 2037, par value of \$500,000, 6.25% interest rate	342,500	552,540
	Berkshire Hathaw ay	Maturity date January 15, 2040, par value of \$800,000, 5.75% interest rate	790,605	884,954
	Berkshire Hathaw ay	Maturity date February 11, 2043, par value of 1,500,000 4.5% interest rate	1,487,100	1,386,669
	Boeing Company	Maturity date March 15, 2039, par value of \$1,000,000, 6.875% interest rate	1,162,360	1,321,859
	BPCE US reg s	Maturity date December 10, 2018, par value of \$1,000,000, 2.5% interest rate	996,640	994,646
	Bristol Myers Squibb Company	Maturity date May 1, 2038, par value of \$40,000, 6.125% interest rate	43,394	47,524
	Bristol Myers Squibb Company	Maturity date November 15, 2036, par value of \$500,000, 5.875% interest rate	568,865	572,208
	Cameron International Corp.	Maturity date July 15, 2038, par value of \$350,000, 7.000% interest rate	359,615	423,195
	Caterpillar, Inc	Maturity date May 27, 2041, par value of \$1,050,000, 5.2% interest rate	1,291,826	1,085,104
	Chubb Corp	Maturity date May 15, 2038 , par value of \$1,200,000, 6.5% interest rate	1,326,600	1,482,172
	Cigna Corp.	Maturity date March 15, 2041, par value of \$475,000, 5.875% interest rate	471,941	523,950
	CISCO Systems, Inc.	Maturity date of February 15, 2039, par value of 1,250,000 5.9% interest rate	1,233,900	1,389,721
	Citigroup Inc	Maturity date March 5, 2038, par value of \$209,000, 6.875% interest rate	183,991	257,007
	Citigroup Inc	Maturity date September 26, 2018, par value of \$350,000, 2.5% interest rate	355,653	351,766
	Citigroup Inc	Maturity date March 1, 2023, par value of \$550,000, 3.375% interest rate	526,504	522,783

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Cliffs Nat Res Inc	Maturity date October 1, 2040, par value of \$200,000, 6.250% interest rate	203,482	170,382
	Comcast Corp	Maturity date January 15, 2043, par value of \$600,000, 4.5% interest rate	608,268	541,991
	Conocophillips Company	Maturity date October 15, 2036, par value of \$1,000,000, 5.95% interest rate	983,070	1,166,641
	Conocophillips Company	Maturity date February 15, 2039, par value of \$700,000, 6.5% interest rate	751,401	877,812
	Consolidated Edison Company	Maturity date December 1, 2039, par value of \$600,000, 5.50% interest rate	597,732	662,357
	Consolidated Edison Company	Maturity date June 15, 2036, par value of \$500,000, 6.20% interest rate	553,675	588,281
	Consolidated Edison Company	Maturity date June 15, 2040, par value of \$250,000, 5.70% interest rate	248,785	283,708
	Consolidated Edison Company	Maturity date March 1, 2043, par value of \$900,000, 3.9% interest rate	893,736	794,060
	Continental Airlines	Maturity date April 29, 2026, par value of \$250,000 4.0% interest rate	250,000	248,750
	Continental Airlines	Maturity date July 12, 2022, par value of \$89,209.50 4.750% interest rate	89,098	94,785
	Cooperatieve	Maturity date December 1, 2023, par value of 500,000 4.625% interest rate	495,930	503,509
	Cummins Inc	Maturity date October 1, 2043 par value of 325,000 4.875% interest rate	318,074	325,483
	Detroit Edison Company	Maturity date June 1, 2036, par value of \$1,250,000, 6.625% interest rate	1,274,513	1,562,051
	Diageo Investment Corp	Maturity date May 11, 2042, par value of \$370,000, 4.25% interest rate	367,762	339,442
	Digital Rlty	Maturity date October 1, 2022, par value of \$900,000, 3.625% interest rate	888,156	803,949
	Duke Energy Corp.	Maturity date April 1, 2039, par value of \$620,000, 6.45% interest rate	690,618	766,094
	Duke Energy Corp.	Maturity date June 1, 2037, par value of \$600,000, 6.10% interest rate	626,406	686,368
	Eaton Corp Ohio	Maturity date November 2, 2032, par value of \$200,000, 4.0% interest rate	186,000	183,682
	Energy Transfer Partners, L.P.	Maturity date July 1, 2038, par value of \$650,000, 7.50% interest rate	699,963	762,635
	Enterprise Products Partners, L.P.	Maturity date February 15, 2043, par value of \$1,000,000, 4.45% interest rate	979,165	883,316
	Enterprise Products Partners, L.P.	Maturity date April 15, 2038, par value of \$450,000, 7.55% interest rate	504,954	568,843

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	FedEx Corp	Maturity date April 15, 2043, par value of \$400,000, 4.1% interest rate	398,968	340,306
	Fifth Third Bancorp	Maturity date January 16, 2024, par value of \$750,000, 4.3% interest rate	747,975	734,581
	First Amern Finl Corp SR NT	Maturity date February 1, 2023, par value of \$500,000, 4.3% interest rate	498,190	476,245
	Freeport-McMoran	Maturity date March 15, 2023, par value of \$400,000, 3.875% interest rate	367,240	378,258
	Florida Pow er and Light Company	Maturity date April 1, 2039, par value of \$1,300,000, 5.96% interest rate	1,396,330	1,520,266
	Florida Pow er and Light Company	Maturity date April 1, 2040, par value of \$700,000, 5.65% interest rate	697,081	794,471
	Florida Pow er and Light Company	Maturity date September 15, 2037, par value of \$400,000, 6.35% interest rate	508,368	490,747
	Georgia Pow er Company	Maturity date March 15, 2042, par value of \$400,000, 4.3% interest rate	412,112	359,844
	General Electric Capital Corp.	aturity date January 10, 2039, par value of \$2,250,000, 6.875% interest rate	2,367,225	2,892,591
	Goldman Sachs Group, Inc.	Maturity date February 01, 2041, par value of \$1,450,000, 6.250% interest rate	1,629,786	1,670,980
	Goldman Sachs Group, Inc.	Maturity date February 15, 2033, par value of \$500,000, 6.125% interest rate	518,070	562,420
	Goldman Sachs Group, Inc.	Maturity date October 1, 2037, par value of \$150,000, 6.75% interest rate	131,550	166,882
	Home Depot Inc.	Maturity date December 16, 2036, par value of \$600,000, 5.875% interest rate	592,380	692,339
	Home Depot Inc.	Maturity date April 1, 2043, par value of \$650,000, 4.2% interest rate	652,591	592,344
	HSBC Bank USA, N.A.	Maturity date January 15, 2039, par value of \$400,000, 7.00% interest rate	467,980	500,484
	International Business Machines Corp.	Maturity date November 30, 2039, par value of \$33,000, 5.60% interest rate	36,779	36,916
	International Business Machines Corp.	Maturity date June 20, 2042, par value of \$654,000, 4.0% interest rate	691,540	583,970
	Intercontinentalex	Maturity date October 15, 2023, par value of 1,600,000, 4.0% interest rate	1,587,600	1,609,483
	Intel Corp	Maturity date December 15, 2042, par value of \$800,000, 4.25% interest rate	797,976	707,050
	JPMorgan Chase & Company	Maturity date September 23, 2022, par value of \$200,000, 3.25% interest rate	198,784	191,664
	JPMorgan Chase & Company	Maturity date October 15, 2020, par value of \$200,000, 4.25% interest rate	197,696	212,007

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Eli Lilly & Co	Maturity date November 15, 2037, par value of \$700,000, 5.95% interest rate	742,742	806,510
	Lockheed Maritn	Maturity date September 15, 2041, par value of \$455,000, 4.85% interest rate	451,719	447,146
	Louisville Gas & Electric	Maturity date November 15, 2040, par value of \$200,000, 5.125% interest rate	196,588	210,838
	Lowes Cos Inc.	Maturity date April 15, 2042, par value of \$400,000, 4.65% interest rate	398,336	386,842
	Lowes Cos Inc.	Maturity date November 15, 2041, par value of \$420,000, 5.125% interest rate	419,748	431,954
	MA Institute Tech	Maturity date July 1, 2111, par value of \$1,050,000, 5.6% interest rate	1,045,601	1,192,680
	Markel Corp	Maturity date August 15, 2034, par value of \$500,000, 7.35% interest rate	532,400	602,716
	McDonalds Corp	Maturity date October 15, 2037, par value of \$750,000, 6.3% interest rate	809,325	913,940
	Merck & Co	Maturity date June 30, 2039, par value of \$600,000, 5.85% interest rate	611,454	697,458
	Metlife Inc.	Maturity date December 15, 2032, par value of \$1,200,000, 6.5% interest rate	1,192,044	1,427,798
	Metlife Inc.	Maturity date November 13, 2043, par value of \$400,000, 4.875% interest rate	397,504	392,576
	Mid-America Apts L	Maturity date October 15,2023, par value of \$300,000, 4.3% interest rate	297,141	291,671
	Microsoft Corp	Maturity date February 08, 2041, par value of \$1,000,000, 5.3% interest rate	991,540	1,071,368
	Microsoft Corp	Maturity date December 15, 2023, par value of \$350,000, 3.625% interest rate	348,278	350,547
	Monsanto Co.	Maturity date April 15, 2038, par value of \$400,000, 5.875% interest rate	413,324	456,548
	Morgan Stanley	Maturity date April 1, 2032, par value of \$565,000, 7.25% interest rate	641,662	699,230
	Morgtan Stanley	Maturity date May 13, 2019, par value of \$250,000, 7.30% interest rate	258,245	303,602
	Mylan Inc	Maturity date November 29, 2043, par value of 300,000, 5.4% interest rate	298,146	302,422
	New mont Mining Corp.	Maturity date March 15, 2042, par value of \$600,000, 4.875% interest rate	594,852	444,263
	Noble Hldg Intl	Maturity date March 15, 2022, par value of \$400,000, 3.95% interest rate	396,240	391,046
	Northern States Pow er Company	Maturity date September 1, 2038, par value of \$1,200,000, 6.375% interest rate	1,364,796	1,452,660

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Oglethorpe Power Corp.	Maturity date November 1, 2039, par value of \$400,000, 5.95% interest rate	400,000	436,623
	Oncor Electric Delivery Company	Maturity date September 1, 2038, par value of \$600,000, 7.50% interest rate	688,242	780,946
	Oracle Corp.	Maturity date April 15, 2038, par value of \$700,000, 6.50% interest rate	748,132	852,846
	Oracle Corp.	Maturity date July 8, 2039, par value of \$1,550,000, 6.125% interest rate	1,539,677	1,806,041
	Pacific Gas & Electric	Maturity date April 15, 2042, par value of \$175,000, 4.45% interest rate	174,109	164,152
	Pacificorp	Maturity date January 15, 2039, par value of \$600,000, 6.00% interest rate	636,984	695,078
	Pfizer, Inc.	Maturity date March 15, 2039, par value of \$625,000, 7.20% interest rate	708,788	840,067
	Pharmacia Corp	Maturity date December 1, 2028, par value of \$400,000, 6.6% interest rate	557,308	491,704
	Phillip Morris International, Inc.	Maturity date August 21, 2042, par value of \$400,000, 3.875% interest rate	390,352	338,597
	Phillip Morris International, Inc.	Maturity date May 16, 2038, par value of \$1,000,000, 6.375% interest rate	1,079,520	1,185,285
	Phillip Morris International, Inc.	Maturity date November 15, 2043, par value of \$1,400,000, 4.875% interest rate	1,391,908	1,386,882
	Plains All American	Maturity date January 31, 2043, par value of \$700,000, 4.3% interest rate	699,475	606,537
	Plains All American	Maturity date January 15, 2037, par value of \$600,000, 6.65% interest rate	614,472	701,253
	PNC Bank n.a.	Maturity date November 1, 2022, par value of \$1,000,000, 2.7% interest rate	999,910	906,467
	PPL Electric Utilities	Maturity date July 15, 2041, par value of \$420,000, 5.2% interest rate	417,598	445,851
	Prin Finl Group	Maturity date May 15, 2023, par value of \$350,000, 3.125% interest rate	327,047	324,812
	Prudential Finl Inc	Maturity date December 1, 2037, par value of \$600,000, 6.625% interest rate	517,836	719,472
	Pvtpl New s America Inc	Maturity date October 1, 2043, par value of \$800,000, 5.4% interest rate	795,640	810,048
	JP Morgan Chase	Maturity date August 15, 2021, par value of \$1,000,000, 4.35% interest rate	1,038,480	1,053,920
	JP Morgan Chase.	Maturity date July 22, 2020, par value of \$200,000, 4.4% interest rate	210,907	214,992

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Kinder Morgan	Maturity date February 1, 2037, par value of \$100,000, 6.5% interest rate	90,303	109,581
	Kinder Morgan	Maturity date January 15, 2038,par value of \$650,000, 6.95% interest rate	628,509	746,719
	Public Svc Co Colo	Maturity date March 15, 2043,par value of \$600,000, 3.95% interest rate	595,938	533,692
	PVTPL Archer Daniels Midland	Maturity date April 16, 2043, par value of \$800,000, 4.016% interest rate	738,400	680,137
	PVTPL AT & T Inc	Maturity date June 15, 2045, par value of \$1,313,000, 4.35% interest rate	1,156,561	1,111,575
	PVTPL National Rural Utilities Coop	Maturity date November 01, 2032, par value of \$1,005,000, 4.023% interest rate	1,025,941	936,649
	PVTPL Phillips 66	Maturity date May 1, 2042, par value of \$335,000, 5.875% interest rate	405,454	363,323
	Raytheon Company	Maturity date October 15, 2040, par value of \$1,000,000, 4.875% interest rate	1,028,060	994,024
	Reynolds American Inc	Maturity date June 15, 2037, par value of \$400,000, 7.25% interest rate	403,664	468,389
	Simon PPTY Group	Maturity date February 1, 2040, par value of \$400,000, 6.75% interest rate	471,796	501,708
	Southern California Edison Company	Maturity date March 15, 2039, par value of \$1,100,000, 6.05% interest rate	1,183,732	1,291,630
	St. Jude Med Inc	Maturity date April 15, 2023, par value of \$600,000, 3.25% interest rate	567,312	559,790
	Suncor Energy, Inc.	Maturity date February 1, 2032, par value of \$500,000, 7.15% interest rate	546,445	637,740
	Target Corp.	Maturity date October 15, 2037, par value of \$1,200,000, 6.50% interest rate	1,203,732	1,421,522
	Time Warner Cable, Inc.	Maturity date March 15, 2040, par value of \$215,000, 6.2% interest rate	214,998	236,857
	Time Warner Cable, Inc.	Maturity date May 1, 2037, par value of \$100,000, 6.55% interest rate	95,079	92,535
	Time Warner Cable, Inc.	Maturity date July 1, 2018, par value of \$100,000, 6.75% interest rate	111,635	112,144
	Total Sys Svcs Inc	Maturity date June 1, 2018, par value of \$200,000, 2.375% interest rate	199,942	194,577
	Total Sys Svcs Inc	Maturity date June 1, 2023, par value of \$700,000, 3.75% interest rate	694,680	647,060
	United Airlines	Maturity date January 15, 2017, par value of \$263549.89 9.75% interest rate	304,137	303,082

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	UnitedHealth Group, Inc.	Maturity date October 15, 2042, par value of \$750,000, 3.95% interest rate	732,975	636,048
	UnitedHealth Group, Inc.	Maturity date October 15, 2040, par value of \$1,000,000, 5.7% interest rate	1,100,144	1,095,579
	UnitedHealth Group, Inc.	Maturity date March 15, 2042, par value of \$1,500,000, 4.375% interest rate	1,249,786	1,050,819
	Ventas Rlty Ltd	Maturity date April 30, 2019, par value of \$600,000, 4.0% interest rate	634,410	630,472
	Virginia Electric & Pow er Company	Maturity date November 15, 2038, par value of \$500,000, 8.875% interest rate	669,825	771,529
	Virginia Electric & Pow er Company	Maturity date November 30, 2037, par value of \$200,000, 6.35% interest rate	219,330	241,054
	Verizon Communications, Inc.	Maturity date September 15, 2043, par value of \$650,000, 6.55% interest rate	649,240	760,473
	Wells Fargo, National Association	Maturity date January 15, 2044, par value of \$1,422,000, 5.696% interest rate	1,422,000	1,477,013
	Wal-mart Stores, Inc.	Maturity date April 15, 2038, par value of \$1,250,000, 6.20% interest rate	1,400,288	1,502,311
	UTD Technologies	Maturity date September 15, 2029, par value of \$400,000, 6.20% interest rate	531,836	531,605
	Total Corporate Bonds		124,724,750	129,864,698
	Total investments		195,453,837	223,244,750

Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2013

See supplemental schedule on subsequent pages.

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account number MILKNP
Account Name ALL ACCOUNTS

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
International Region - USD									
MFO VANGUARD STAR FD VANGUARD TOTAL INTL STOCK INDEX FD INSTL SHS CUSIP: 921909784	121,784.88	10 Jan 13	102.64			0.00	12,500,000.00	12,500,000.00	0.00
United States - USD									
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	-92,729.97	10 Jan 13		134.80		0.00	7,988,232.05	12,500,000.00	4,511,767.95

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account number MILKNP
Account Name ALL ACCOUNTS

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◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF JPMCB LIQUIDITY FD CV OVER 1 BIL CUSIP: 222998MFO	Total acquisitions	80	10,582,942.25			0.00	10,582,942.25	10,582,942.25
	Total dispositions	54		11,548,022.58		0.00	11,548,022.58	11,548,022.58
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	Total acquisitions	4	879,494.08			0.00	879,494.08	879,494.08
	Total dispositions	4		18,000,000.00		0.00	11,111,885.53	18,000,000.00
MFO VANGUARD STAR FD VANGUARD TOTAL INTL STOCK INDEX FD INSTL SHS CUSIP: 921909784	Total acquisitions	5	12,875,192.67			0.00	12,875,192.67	12,875,192.67
	Total acquisitions	210	54,793,448.08			0.00	54,793,448.08	54,793,448.08
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total dispositions	210		54,794,995.70		0.00	54,794,995.70	54,794,995.70
	Total acquisitions	13	6,879,512.90			0.00	6,879,512.90	6,879,512.90
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	Total dispositions	9		12,204,498.45		0.00	12,746,160.04	12,204,498.45
	Total acquisitions	12	7,580,937.12			0.00	7,580,937.12	7,580,937.12
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG CUSIP: 912810QZ4	Total dispositions	12		7,340,314.47		0.00	7,580,937.12	7,340,314.47
	Total acquisitions	22	15,447,233.79			0.00	15,447,233.79	15,447,233.79
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	Total dispositions	22		15,531,921.12		0.00	15,447,233.79	15,531,921.12
	Total acquisitions	19	12,216,023.94			0.00	12,216,023.94	12,216,023.94
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	Total dispositions	22		11,793,554.98		0.00	11,936,847.42	11,793,554.98
	Total acquisitions	43	58,243,307.90			0.00	58,243,307.90	58,243,307.90
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	Total dispositions	49		55,382,613.48		0.00	55,785,786.61	55,382,613.48
	Total acquisitions	19	23,433,854.47			0.00	23,433,854.47	23,433,854.47
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG CUSIP: 912828VB3	Total acquisitions							

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account number MILKNP
Account Name ALL ACCOUNTS

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
	Total dispositions		23,355,607.03		0.00	23,433,854.47	23,355.607.03
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG CUSIP: 912828VS6	Total acquisitions	35,025,285.21			0.00	35,025,285.21	35,025.285.21
	Total dispositions		26,452,200.98		0.00	26,425,014.24	26,452.200.98
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	Total acquisitions	11,976,310.82			0.00	11,976,310.82	11,976.310.82
	Total dispositions		19,470,970.44		0.00	19,683,556.14	19,470.970.44
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG CUSIP: 912828WE6	Total acquisitions	16,260,678.83			0.00	16,260,678.83	16,260.678.83
	Total dispositions		10,307,408.60		0.00	10,320,517.58	10,307.408.60

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account number MILKNP
Account Name ALL ACCOUNTS

Page 26 of 53

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security Administration
Pension Benefit Guaranty Corporation**Single-Employer Defined Benefit Plan
Actuarial Information**

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

► File as an attachment to Form 5500 or 5500-SF.

OMB No. 1210-0110

2013**This Form is Open to Public
Inspection**

For calendar plan year 2013 or fiscal plan year beginning 01/01/2013 and ending 12/31/2013

► 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 The Milliken Pension Plan		B Three-digit plan number (PN) ► 333
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Milliken & Company		D Employer Identification Number (EIN) 51-0105342
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>1</u> Day <u>1</u> Year <u>2013</u>			
2 Assets:			
a Market value		2a	240,951,808
b Actuarial value		2b	240,951,808
3 Funding target/participant count breakdown:		(1) Number of participants (2) Funding Target	
a For retired participants and beneficiaries receiving payment.....		3a	1,520 124,915,836
b For terminated vested participants.....		3b	1,181 48,876,167
c For active participants:			
(1) Non-vested benefits		3c(1)	7,011,419
(2) Vested benefits		3c(2)	47,234,511
(3) Total active.....		3c(3)	918 54,245,930
d Total.....		3d	3,619 228,037,933
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	6.33 %
6 Target normal cost		6	803,173

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>TP</u>	<u>09/30/2014</u>
Signature of actuary		Date
Tom Palmer		14-05892
Type or print name of actuary		Most recent enrollment number
Towers Watson Delaware		(704) 620-6542
Firm name		Telephone number (including area code)
150 North College Street, Ste. 3050		
Charlotte NC 28202		
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 and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2013
v. 130118

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)	8,262	107
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)	8,262	107
10 Interest on line 9 using prior year's actual return of <u>12.08</u> %	998	13
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		3,152,534
b Interest on (a) using prior year's effective interest rate of <u>7.05</u> % except as otherwise provided (see instructions)		222,253
c Total available at beginning of current plan year to add to prefunding balance		3,374,787
d Portion of (c) to be added to prefunding balance		3,374,787
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)	9,260	3,374,907

Part III Funding Percentages

14 Funding target attainment percentage	14	104.17 %
15 Adjusted funding target attainment percentage	15	105.66 %
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	108.78 %
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
01/09/2013	18,162				
01/08/2014	6,054				
07/31/2014	6,500,000				
Totals ▶			18(b)	6,524,216	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
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 5,922,878
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
0	0	0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 4.94 %	2nd segment: 6.15 %	3rd segment: 6.76 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....	21b		4
22 Weighted average retirement age	22		62
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	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6).....	31a	803,173	
b Excess assets, if applicable, but not greater than line 31a	31b	803,173	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	118,945	38,076	
b Waiver amortization installment		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	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) ..	34	38,076	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	9,260	4,992	14,252
36 Additional cash requirement (line 34 minus line 35).....	36	23,824	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	5,922,878	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	5,899,054	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	14,252	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Milliken & Company
EIN/PN	51-0105342/333
Plan Name	The Milliken Pension Plan
Valuation Date	January 1, 2013
Enrolled Actuary	Thomas Palmer
Enrollment Number	14-05892

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data as of January 1, 2013 – Milliken & Company

Attained Age	Years of Credited Service													
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0	
25 - 29	2		3		0		0		0		0		0	
30 - 34	11		64		4		0		0		0		0	
35 - 39	5		26		78		4		0		0		0	
40 - 44	5		25		47		68		1		0		0	
45 - 49	3		14		27		54		83		0		0	
50 - 54	4		14		14		18		54		49		4	
55 - 59	1		5		10		9		7		67		51	
60 - 64	0		4		4		1		6		6		44	
65 - 69	0		0		0		0		0		1		2	
70 & Over	0		0		0		0		0		0		0	

Plan Name: The Milliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Milliken & Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data as of January 1, 2013 – Pacolet Milliken Enterprises

Attained Age	Years of Credited Service													
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0	
30 - 34	0		1		0		0		0		0		0	
35 - 39	0		0		0		0		0		0		0	
40 - 44	0		0		0		0		0		0		0	
45 - 49	0		0		1		0		0		0		0	
50 - 54	0		0		0		0		2		0		0	
55 - 59	0		0		0		0		0		2		0	
60 - 64	0		0		0		0		0		0		1	
65 - 69	0		0		0		0		0		0		1	
70 & Over	0		0		0		0		0		0		0	

Plan Name: The Milliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Milliken & Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- Applicable month September
- Yield curve basis 3-Segment Rates

Interest rates:

	Reflecting MAP-21 Corridors	Not Reflecting MAP-21 Corridors
● First segment rate	4.94%	1.75%
● Second segment rate	6.15%	4.62%
● Third segment rate	6.76%	5.72%
● Effective interest rate	6.33%	4.97%

Plan Name: The Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality For all participants: Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2028 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2020 using Scale AA).

Termination Rates varying by age and gender.

Representative Termination Rates

Percentage leaving during the year		
Attained Age	Males	Females
25	18.9%	18.3%
30	11.3%	12.5%
35	6.3%	8.5%
40	3.8%	6.4%
45	2.3%	4.8%
50	1.4%	3.5%
55	0.9%	2.3%
56+	0.0%	0.0%

Retirement For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Age	Retirement Rates
55	2%
56	2%
57	2%
58	2%
59	2%
60	12%
61	21%
62	23%
63	20%
64	46%
65	100%

Plan Name: The Milliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Milliken & Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Demographic Assumptions (continued)

Benefit commencement date:

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained age 60.
- Deferred vested benefit Age 65.
- Retirement benefit Upon termination of employment

Form of payment Participants are assumed to elect the normal form.

Percent married 80%. Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement.

Spouse age Wife three years younger than husband.

Covered pay Not applicable.

Administrative expenses \$803,173 (1/3 of 1% of the beginning of year market value of assets).

Timing of benefit payments Annuity payments are payable monthly at the beginning of the month.

Plan Name: The Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets	The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the 2013 plan year, discounted using the effective interest rate for the 201 plan year.
Benefits not valued	<p>All benefits described in the Plan Provisions section of this report were valued based on discussions with Milliken & Company regarding the likelihood that these benefits will be paid. Towers Watson has reviewed the plan provisions with Milliken & Company and, based on that review, is not aware of any significant benefits required to be valued that were not.</p> <p>The plan pays small benefits (with a present value up to \$5,000) in a single lump sum payment. Such lumps sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.</p>

Plan Name: The Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32 Schedule of Amortization Bases as of January 1, 2013

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
Shortfall	1/1/2013	83,045	7	83,045	13,860
Shortfall	1/1/2012	(133,067)	6	(119,540)	(22,585)
Shortfall	1/1/2011	104,322	5	78,112	17,164
Shortfall	1/1/2010	88,217	4	55,321	14,846
Shortfall	1/1/2019	(43,817)	3	(21,672)	(7,575)
Shortfall	1/1/2008	133,724	2	43,679	22,366
Total				118,945	38,076

Plan Name: The Miliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Miliken & Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Sponsor

Milliken & Company and Pacolet Milliken Enterprises.

Plan

The Milliken Pension Plan

Effective Date and Most Recent Amendment

The plan was originally effective January 1, 1986. The last amendment reflected herein is Amendment Number 13, which is effective September 2012. Amendments 11 through 13 pertain to the "lump sum window" offered to certain deferred vested participants between October 1, 2012 and November 16, 2012.

Plan Year

The twelve-month period ending December 31.

Eligibility

Management associate, either with two years of service or age 21 with one year of service.

Normal Retirement

Age 65. The accrued benefit was frozen as of December 31, 2005.

Early Retirement

Age 55. The annual pension is determined as follows:

- (a) Age 55 but not age 60 and a participant prior to January 1, 1990 – Accrued benefit reduced actuarially if payments commence before age 65.
- (b) Age 60 with less than 5 years service – Accrued benefit reduced actuarially if payments commence before age 65.
- (c) Age 60 with at least 5 years service – Unreduced accrued benefit at first payment date. Normal Retirement Benefit.

Plan Name: The Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

Accrued Benefit

The benefit calculated as of December 31, 2005, when the Plan was frozen.

Spouse Protection Option

Unless a member's spouse has waived this coverage, the accrued benefit will be reduced to provide for a pre-retirement death benefit. The amount by which the accrued benefit will be reduced was frozen at December 31, 2005 and was calculated based on Section 6.1 of the Milliken Pension Plan document, in effect on December 31, 2005.

Disability

Anytime while in active service, provided member receives Social Security disability benefits and Committee approval. Pension benefits continue to accrue until the member's normal retirement date, unless the member elects to retire early, in which case the benefits are determined the same as described above for early retirement.

Vested Benefits Upon Termination of Service

Vesting percentage is 100% after 5 years service. Actuarially reduced benefits can commence at any time after age 55 if participant was a member prior to January 1, 1990 or after age 60, regardless of service.

Death Benefits for Participants in Active Service

Pre-retirement spouse's death benefit option unless waived by the participant and his spouse.

Death Benefits for Retired Participants

If the member has a spouse, the standard benefit is converted to a reduced joint and 50% survivor option unless such conversion is waived with the consent of the spouse.

Changes in Plan Provisions since Last Actuarial Valuation

The plan was amended to provide a lump sum window benefit option for eligible deferred vested members.

Plan Name: The Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	Valuation date	Market value of assets	Actual value of assets	No. of Participants: Retired and beneficiaries receiving payments	Funding Target: Retired and beneficiaries receiving payments	No. of Participants: Terminated vested participants	Funding Target: Terminated vested participants	Funding Target: Active participants - Non-vested benefits	Funding Target: Active participants - Vested benefits
Milliken & Company	1/1/2013	240,188,629	240,188,629	1,519	124,731,477	1,181	48,876,167	6,933,703	46,630,191
Pacolor Milliken Enterprises	1/1/2013	763,179	763,179	1	184,359	-	-	77,716	604,320
Total		240,951,808	240,951,808	1,520	124,915,836	1,181	48,876,167	7,011,419	47,234,511

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	No. of Participants: Total active participants	Funding Target: Total active participants	No. of Participants: Total	Funding Target: Total	Plan is in At-Risk Status	Funding target disregarding at-risk assumptions (if at- risk status)	Funding target reflecting at-risk assumptions (if at- risk status)	Effective interest rate	Target normal cost
Milliken & Company	910	53,563,894	3,610	227,171,538				6.33%	803,173
Pacolet Milliken Enterprises	8	682,036	9	886,395				6.33%	-
Total	918	54,245,930	3,619	228,037,933				6.33%	803,173

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	Carryover balance: Balance at beginning of prior year (line 13a from prior year)	Prefunding balance: Balance at beginning of prior year (line 13b from prior year)	Carryover balance: Portion used to offset prior year's funding requirement (line 35CB from prior year)	Prefunding balance: Portion used to offset prior year's funding requirement (line 35PB from prior year)	Carryover balance: Amount remaining (line 7 minus line 8)	Prefunding balance: Amount remaining (line 7 minus line 8)	Actual Rate of Return	Carryover balance: Interest on line 9 using prior year's actual rate of return	Prefunding balance: Interest on line 9 using prior year's actual rate of return	Prefunding balance: Prior year's excess contribution (line 38a from prior year)	Prior Year's Effective Interest Rate
Miliken & Company	-	-	-	-	-	-	-	-	-	-	-
Pacolet Miliken Enterprises	8,262	107	-	-	8,262	107	12.08%	998	13	3,141,670	7.05%
Total	8,262	107	-	-	8,262	107	12.08%	998	13	3,152,534	7.05%

Plan Name: The Miliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Miliken Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	Prefunding balance: Interest on line 11a using prior year's effective interest rate	Prefunding balance: Total available at beginning of current plan year to add to prefunding balance	Prefunding balance: Portion of line 11(d) to be added to prefunding balance	Carryover balance: Reduction in balances due to elections or deemed elections	Prefunding balance: Reduction in balances due to elections or deemed elections	Carryover balance: Balance at beginning of current year (9(a) + 10(a) - 12(a))	Prefunding balance: Balance at beginning of current year (9(b) + 10(b) + 11(d) - 12(b))	Funding Target Attainment Percentage
Miliken & Company	221,487	3,363,157	3,363,157	-	-	-	3,368,438	104.24%
Pacotet Miliken Enterprises	766	11,630	11,630	-	-	9,260	6,469	86.27%
Total	222,253	3,374,787	3,374,787	-	-	9,260	3,374,907	104.17%

* See Footnote 1

Footnote 1: Funding Balances are calculated in total and then reallocated to the individual employers each year

Plan Name: The Miliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Miliken Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	Adjusted Funding Target Attainment Percentage	Prior year's funding percentage (for credit balance use)	If current value of assets < 70% of funding target, enter such percentage	Contributions made to the plan for the plan year by employer(s)	Contributions made to the plan for the plan year by employees	Discouted employer contributions: allocated toward unpaid minimum required contribution from prior years	Discouted employer contributions: made to avoid benefit restrictions adjusted to valuation date	Discouted employer contributions: allocated toward minimum required contribution for current year, adjusted to valuation date	Did the plan have a "funding shortfall" for the prior year? (yes/no)	If 20a is "yes", were required quarterly installments for the current year made in a timely manner? (yes/no)	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 1st quarter)
Milliken & Company	105.73%	108.84%		6,500,000	-	-	-	5,899,054	No	-	-
Pacolet Milliken Enterprises	86.27%	92.38%		24,216	-	-	-	23,824	Yes	Yes	0
Total	105.66%	108.78%		6,524,216	-	-	-	5,922,878			

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 2nd quarter)	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 3rd quarter)	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 4th quarter)	Unpaid minimum required contribution for all prior years	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	Target normal cost (line 6)	Excess Assets, if applicable, but not greater than 31a
Milliken & Company	-	-	-	-	-	-	803,173	-
Pacotet Milliken Enterprises	0	0	0	-	-	-	803,173	-
Total	0	0	0	-	-	-	803,173	803,173

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2013

SCHEDULE SB ATTACHMENTS

2013 FORM 5500 SCHEDULE SB - INFORMATION FOR EACH INDIVIDUAL EMPLOYER

Employer's Name	Outstanding balance, Net shortfall amortization, shortfall installment	Installment: Net shortfall amortization installment	Outstanding balance, Waiver amortization installment	Installment: Waiver amortization installment	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval	If a waiver has been approved for this plan year, enter the waived amount	Total funding requirement before reflecting carryover/prefunding balances (line 31a - line 31b + line 32a - line 32b - line 33)	Balances used to offset funding requirement: Carryover balance	Balances used to offset funding requirement: Prefunding balance	Balances used to offset funding requirement: Total balance
Milliken & Company	118,945	38,076	-	-			38,076	9,260	4,992	14,252
Total	118,945	38,076	-	-			38,076	9,260	4,992	14,252

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2013

Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2013

See supplemental schedule on subsequent pages.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
International Region - USD									
MFO VANGUARD STAR FD VANGUARD TOTAL INTL STOCK INDEX FD INSTL SHS CUSIP: 921909784	121,784.88	10 Jan 13	102.64			0.00	12,500,000.00	12,500,000.00	0.00
United States - USD									
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	-92,729.97	10 Jan 13		134.80		0.00	7,988,232.05	12,500,000.00	4,511,767.95

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

5500 Supplemental Schedules

1 JAN 13 - 31 DEC 13

Account number MILKNP
Account Name ALL ACCOUNTS

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF JPMCB LIQUIDITY FD CV OVER 1 BIL CUSIP: 222998MFO	Total acquisitions	80	10,582,942.25		0.00	10,582,942.25	10,582,942.25
	Total dispositions	54			0.00	11,548,022.58	11,548,022.58
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	Total acquisitions	4	879,494.08		0.00	879,494.08	879,494.08
	Total dispositions	4			0.00	11,111,885.53	18,000,000.00
MFO VANGUARD STAR FD VANGUARD TOTAL INTL STOCK INDEX FD INSTL SHS CUSIP: 921909784	Total acquisitions	5	12,875,192.67		0.00	12,875,192.67	12,875,192.67
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	210	54,793,448.08		0.00	54,793,448.08	54,793,448.08
	Total dispositions	210			0.00	54,794,995.70	54,794,995.70
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100BONDS 08/42 CUSIP: 912810QX9	Total acquisitions	13	6,879,512.90		0.00	6,879,512.90	6,879,512.90
	Total dispositions	9			0.00	12,746,160.04	12,204,498.45
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG CUSIP: 912810QZ4	Total acquisitions	12	7,580,937.12		0.00	7,580,937.12	7,580,937.12
	Total dispositions	12			0.00	7,580,937.12	7,340,314.47
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	Total acquisitions	22	15,447,233.79		0.00	15,447,233.79	15,447,233.79
	Total dispositions	22			0.00	15,447,233.79	15,531,921.12
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	Total acquisitions	19	12,216,023.94		0.00	12,216,023.94	12,216,023.94
	Total dispositions	22			0.00	11,936,847.42	11,793,554.98
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	Total acquisitions	43	58,243,307.90		0.00	58,243,307.90	58,243,307.90
	Total dispositions	49			0.00	55,785,786.61	55,382,613.48
UNITED STATES TREAS NTS DTD 05/15/2013 1.75% DUE 05-15-2023 REG CUSIP: 912828VB3	Total acquisitions	19	23,433,854.47		0.00	23,433,854.47	23,433,854.47

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

Northern Trust

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Generated by Northern Trust from reviewed periodic data on 27 Feb 14

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS DTD 08/15/2013 2.5% DUE 08-15-2023 REG CUSIP: 912828V56	Total dispositions 20 Total acquisitions 28	23,355,607.03	35,025,285.21		0.00 0.00	23,433,854.47 35,025,285.21	23,355,607.03 35,025,285.21
UNITED STATES TREAS NTS DTD 11/15/2012 1.625% DUE 11-15-2022 REG CUSIP: 912828TY6	Total dispositions 14 Total acquisitions 12	26,452,200.98	11,976,310.82		0.00 0.00	26,425,014.24 11,976,310.82	26,452,200.98 11,976,310.82
UNITED STATES TREAS NTS DTD 11/15/2013 2.75% DUE 11-15-2023 REG CUSIP: 912828WE6	Total dispositions 13 Total acquisitions 9	19,470,970.44	16,260,678.83		0.00 0.00	19,683,556.14 16,260,678.83	19,470,970.44 16,260,678.83
	Total dispositions	10,307,408.60			0.00	10,320,517.58	10,307,408.60

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2012-12-31 VALUE (INCLUDING ACCRUALS) OF 241,489,824.68

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year)

(a)	(b)	(c)	(d)	(e)
Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value	
		\$	\$	
Mutual Funds:				
* Northern Trust, N.A.	Collective Government STIF - Money market fund	1,865,954	1,865,954	
Northern Institutional	FDS Diversified Assets - Money market fund	403	403	
JPMorgan Chase Bank, N.A.	Liquidity Fund - collective trust fund	358,742	358,742	
Ford Mtr Co Del Com Frac	5,000 Shares	1	-	
Vanguard	Vanguard Total Intntl Stock Index Fund - Mutual fund	12,875,193	14,049,330	
Vanguard	Vanguard Institutional Index Fund - Mutual fund	23,461,530	45,385,662	
Total Mutual Funds		38,561,823	61,660,091	
International Government:				
	Maturity date January 15, 2027, par value of \$1,000,000, 8.25% interest rate	1,205,900	1,362,843	
Securities - Hydro-Quebec				
Total International Government Securities		1,205,900	1,362,843	
U.S. Government Securities:				
	Maturity date August 15, 2043, par value of \$1,290,000, 3.625% interest rate	1,034,941	1,012,305	
United States Treasury Bonds				
	Maturity date November 15, 2039, par value of \$1,900,000	778,912	662,885	
United States Treasury Bonds				
	Maturity date February 15, 2042, par value of \$300,000	123,567	93,609	
United States Treasury Bonds				
	Maturity date February 15, 2043, par value of \$4,850,000	1,777,531	1,438,748	
United States Treasury Bonds				
	Maturity date May 15, 2043, par value of \$335,000, 2.875% interest rate	279,177	271,507	
United States Treasury Bonds				
	Maturity date August 15, 2042, par value of \$700,000	274,442	212,867	
United States Treasury Bonds				
	Maturity date November 15, 2042, par value of \$600,000	226,058	180,152	
United States Treasury Bonds				
	Maturity date October 31, 2018, par value of \$500,000	497,793	490,196	
United States Treasury Bonds				
	Maturity date February 15, 2023, par value of \$2,480,000, 2% interest rate	2,457,521	2,300,587	
United States Treasury Notes				
	Maturity date August 15, 2023, par value of \$8,735,000, 2.5% interest rate	8,600,271	8,388,325	
United States Treasury Notes				
	Maturity date November 15, 2023, par value of \$6,000,000, 2.75% interest rate	5,940,161	5,869,686	
United States Treasury Notes				
	Maturity date November 30, 2020, par value of \$750,000, 2% interest rate	746,597	730,079	
United States Treasury Notes				
	Maturity date November 30, 2018, par value of \$700,000, 1.25% interest rate	596,535	587,156	
United States Treasury Notes				
Total U.S. Government Securities		23,333,506	22,238,102	

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Municipal Bonds:			
	Cincinnati Ohio Water System	Maturity date December 1, 2034, par value of \$400,000, 6.458% interest rate	400,000	430,592
	Indiana State Financial Authority	Maturity date February 1, 2039, par value of \$1,000,000, 6.596% interest rate	1,000,000	1,104,930
	Iowa State Special Obligations	Maturity date June 1, 2034, par value of \$500,000, 6.75% interest rate	497,080	549,745
	Los Angeles California Dept of Water & Power Revenue	Maturity date July 1, 2045, par value of \$300,000, 6.574% interest rate	297,279	374,421
	Los Angeles California Uni School District	Maturity date July 1, 2029, par value of \$235,000, 5.755% interest rate	266,678	257,905
	Massachusetts ST	Maturity date May 1, 2029, par value of \$500,000, 4.91% interest rate	537,105	528,390
	Metropolitan Transportation Authority New York	Maturity date November 15, 2039, par value of \$445,000, 7.336% interest rate	514,171	582,394
	New Jersey State Turnpike Authority	Maturity date January 1, 2040, par value of \$700,000, 7.414% interest rate	805,259	932,715
	New Jersey Econ Dev Auth	Maturity date February 15, 2029, par value of \$500,000, 7.425% interest rate	611,495	599,190
	New York & NJ Port Authority	Maturity date October 1, 2062, par value of \$500,000, 4.458% interest rate	500,000	423,920
	Pennsylvania State Turnpike Revenue	Maturity date December 1, 2039, par value of \$750,000, 6.105% interest rate	750,000	866,483
	Port Seattle Washington Revenue	Maturity date May 1, 2036, par value of \$800,000, 7.0% interest rate	775,096	889,424
	San Diego Cnty California	Maturity date May 1, 2049, par value of \$495,000, 6.138% interest rate	673,695	578,907
	Total Municipal Bonds		7,627,858	8,119,016
	Corporate Bonds:			
	BNP Paribas Tranche	Maturity date March 3, 2023, par value of \$1,000,000, 3.25% interest rate	945,050	946,142
	Barrick North American Financial, LLC	Maturity date September 15, 2038, par value of \$500,000, 7.50% interest rate	595,550	503,283
	Canadian National Railway Company	Maturity date November 15, 2037, par value of \$1,100,000, 6.375% interest rate	1,214,015	1,340,056
	Cenovus Energy Inc	Maturity date September 15, 2042, par value of \$600,000, 4.45% interest rate	598,692	540,270
	GoldCorp Inc	Maturity date March 15, 2023, par value of \$275,000, 3.7% interest rate	269,496	245,948
	Orange NT Step Up	Maturity date March 1, 2031, par value of \$450,000, interest rate	600,849	621,303

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value	
		\$	\$	
Societe Generale Nts	Maturity date October 01, 2018, par value of \$1,000,000, 2.625% interest rate	1,017,700	1,008,770	
Thomson Reuters Corp	Maturity date November 23, 2023, par value of \$800,000, 4.3% interest rate	795,048	803,440	
TransCanada Pipelines Limited	Maturity date March 15, 2036, par value of \$1,000,000, 5.85% interest rate	961,790	1,088,405	
TransCanada Pipelines Limited	Maturity date January 15, 2039, par value of \$900,000, 7.625% interest rate	1,102,410	1,201,275	
Total Cap Intl	Maturity date January 15, 2024, par value of \$1,200,000, 3.7% interest rate	1,196,940	1,186,529	
Total Cap CDA LTD	Maturity date July 15, 2023, par value of \$800,000, 2.75% interest rate	798,552	739,055	
Statoil ASA	Maturity date November 8, 2043, par value of \$950,000, 4.8% interest rate	945,212	959,776	
TEVA	Maturity date February 1, 2036, par value of \$650,000, 6.15% interest rate	722,196	711,968	
American Movil, S.A.B. de C.V.	Maturity date March 30, 2040, par value of \$1,300,000, 6.125% interest rate	1,347,842	1,375,551	
Deutsche Telekom International Finance B.V.	Maturity date June 15, 2030, par value of \$500,000, 8.75% interest rate	587,565	705,392	
Koninklijke Philips Electronics, N.V.	Maturity date March 11, 2038, par value of \$500,000, 6.875% interest rate	579,625	607,603	
Barclays BK PLC SR NT	Maturity date May 22, 2019, par value of \$1,000,000, 6.755% interest rate	1,216,840	1,205,271	
AstraZeneca PLC	Maturity date September 15, 2037, par value of \$1,000,000, 6.45% interest rate	1,109,310	1,194,099	
BP Cap Markets	Maturity date November 06, 2022, par value of \$1,600,000, 2.5% interest rate	1,479,388	1,456,774	
Diageo Cap PLC	Maturity date April 29, 2043, par value of \$350,000 3.875% interest rate	344,866	301,048	
Glaxosmithkline Capital, Inc.	Maturity date May 15, 2038, par value of \$700,000, 6.375% interest rate	751,198	856,764	
HSBC Holdings PLC	Maturity date September 15, 2037, par value of \$750,000, 6.50% interest rate	744,560	887,052	
HSBC Holdings PLC	Maturity date April 5, 2021, par value of \$1,000,000, 5.10% interest rate	1,104,890	1,111,449	
RIO Tinto Fin	Maturity date March 22, 2042, par value of \$500,000, 4.75% interest rate	492,995	485,966	
RIO Tinto Fin	Maturity date August 21, 2042, par value of \$1,700,000, 4.125% interest rate	1,527,914	1,494,737	
Shell International Finance B.V.	Maturity date December 15, 2038, par value of \$1,850,000, 6.375% interest rate	2,027,127	2,297,680	

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value	
		\$	\$	
Vodafone Group PLC NEW	Maturity date February 27, 2037, par value of \$1,105,000, 6.15% interest rate	1,109,268	1,197,563	
Vodafone Group PLC	Maturity date February 19, 2043, par value of \$500,000, 4.375% interest rate	486,235	432,064	
Aetna Inc	Maturity date May 15, 2042, par value of \$400,000, 4.5% interest rate	383,096	371,843	
Alabama Power Company	Maturity date December 1, 2042, par value of \$400,000, 3.85% interest rate	398,800	341,194	
Alabama Power Company	Maturity date June 1, 2041, par value of \$725,000, 5.20% interest rate	724,007	769,509	
Alabama Power Company	Maturity date March 1, 2039, par value of \$1,100,000, 6.00% interest rate	1,131,834	1,283,538	
Alltel Corp.	Maturity date July 1, 2032, par value of \$500,000, 7.875% interest rate	620,080	650,958	
Altria Group, Inc.	Maturity date November 10, 2038, par value of \$161,000, 9.95% interest rate	180,545	245,590	
American Airlines	Maturity date April 15, 2023, par value of \$1.00, 8.625% interest rate	-	1	
American RE Corp	Maturity date December 15, 2026, par value of \$750,000, 7.45% interest rate	1,034,288	924,755	
American Express Co	Maturity date December 03, 2042, par value of \$500,000, 4.05% interest rate	442,675	439,913	
Amgen, Inc.	Maturity date February 1, 2039, par value of \$800,000, 6.40% interest rate	828,545	915,811	
Allstate Corp	Maturity date June 15, 2043, par value of \$640,000, 4.5% interest rate	637,171	605,551	
AOL Time Warner, Inc.	Maturity date May 1, 2032, par value of \$285,000, 7.70% interest rate	310,550	365,932	
Apache Corp.	Maturity date September 1, 2040, par value of \$500,000, 5.10% interest rate	494,680	507,664	
Apache Corp.	Maturity date February 1, 2042, par value of \$200,000, 5.25% interest rate	196,626	207,650	
Apache Corp.	Maturity date April 15, 2043, par value of \$95,000, 4.75% interest rate	92,774	92,145	
Appalachian Power Company	Maturity date August 15, 2037, par value of \$200,000, 6.70% interest rate	215,490	231,654	
Appalachian Power Company	Maturity date April 1, 2038, par value of \$100,000, 7.00% interest rate	108,557	120,785	
Apple Inc	Maturity date May 4, 2043, par value of \$1,500,000, 3.85% interest rate	1,410,250	1,253,138	
AT&T Corp.	Maturity date September 1, 2040, par value of \$799,000, 5.35% interest rate	790,734	790,556	

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value	
		\$	\$	
Baker Hughes Inc.	Maturity date September 15, 2040, par value of \$1,300,000, 5.125% interest rate	1,309,086	1,376,314	
Bank of America Corp.	Maturity date February 7, 2042, par value of \$600,000, 5.875% interest rate	561,162	686,214	
Baxter International, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.25% interest rate	662,430	711,912	
Bear Stearns	Maturity date February 1, 2018 par value of \$160,000, 7.25% interest rate	190,000	191,579	
Becton Dickinson & Company	Maturity date November 12, 2040, par value of \$300,000, 5.00% interest rate	298,797	309,221	
Bellsouth Corp.	Maturity date October 15, 2031, par value of \$150,000, 6.875% interest rate	166,725	166,928	
Berkley W R Corp.	Maturity date February 15, 2037, par value of \$500,000, 6.25% interest rate	342,500	552,540	
Berkshire Hathaw ay	Maturity date January 15, 2040, par value of \$800,000, 5.75% interest rate	790,605	884,954	
Berkshire Hathaw ay	Maturity date February 11, 2043, par value of 1,500,000 4.5% interest rate	1,487,100	1,386,669	
Boeing Company	Maturity date March 15, 2039, par value of \$1,000,000, 6.875% interest rate	1,162,360	1,321,859	
BPCE US reg s	Maturity date December 10, 2018, par value of \$1,000,000, 2.5% interest rate	996,640	994,646	
Bristol Myers Squibb Company	Maturity date May 1, 2038, par value of \$40,000, 6.125% interest rate	43,394	47,524	
Bristol Myers Squibb Company	Maturity date November 15, 2036, par value of \$500,000, 5.875% interest rate	568,865	572,208	
Cameron International Corp.	Maturity date July 15, 2038, par value of \$350,000, 7.000% interest rate	359,615	423,195	
Caterpillar, Inc	Maturity date May 27, 2041, par value of \$1,050,000, 5.2% interest rate	1,291,826	1,085,104	
Chubb Corp	Maturity date May 15, 2038 , par value of \$1,200,000, 6.5% interest rate	1,326,600	1,482,172	
Cigna Corp.	Maturity date March 15, 2041, par value of \$475,000, 5.875% interest rate	471,941	523,950	
CISCO Systems, Inc.	Maturity date of February 15, 2039, par value of 1,250,000 5.9% interest rate	1,233,900	1,389,721	
Citigroup Inc	Maturity date March 5, 2038, par value of \$209,000, 6.875% interest rate	183,991	257,007	
Citigroup Inc	Maturity date September 26, 2018, par value of \$350,000, 2.5% interest rate	355,653	351,766	
Citigroup Inc	Maturity date March 1, 2023, par value of \$550,000, 3.375% interest rate	526,504	522,783	

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value	
		\$	\$	
Cliffs Nat Res Inc	Maturity date October 1, 2040, par value of \$200,000, 6.250% interest rate	203,482	170,382	
Comcast Corp	Maturity date January 15, 2043, par value of \$600,000, 4.5% interest rate	608,268	541,991	
Conocophillips Company	Maturity date October 15, 2036, par value of \$1,000,000, 5.95% interest rate	983,070	1,166,641	
Conocophillips Company	Maturity date February 15, 2039, par value of \$700,000, 6.5% interest rate	751,401	877,812	
Consolidated Edison Company	Maturity date December 1, 2039, par value of \$600,000, 5.50% interest rate	597,732	662,357	
Consolidated Edison Company	Maturity date June 15, 2036, par value of \$500,000, 6.20% interest rate	553,675	588,281	
Consolidated Edison Company	Maturity date June 15, 2040, par value of \$250,000, 5.70% interest rate	248,785	283,708	
Consolidated Edison Company	Maturity date March 1, 2043, par value of \$900,000, 3.9% interest rate	893,736	794,060	
Continental Airlines	Maturity date April 29, 2026, par value of \$250,000 4.0% interest rate	250,000	248,750	
Continental Airlines	Maturity date July 12, 2022, par value of \$89,209.50 4.750% interest rate	89,098	94,785	
Cooperatieve	Maturity date December 1, 2023, par value of 500,000 4.625% interest rate	495,930	503,509	
Cummins Inc	Maturity date October 1, 2043 par value of 325,000 4.875% interest rate	318,074	325,483	
Detroit Edison Company	Maturity date June 1, 2036, par value of \$1,250,000, 6.625% interest rate	1,274,513	1,562,051	
Diageo Investment Corp	Maturity date May 11, 2042, par value of \$370,000, 4.25% interest rate	367,762	339,442	
Digital Rlty	Maturity date October 1, 2022, par value of \$900,000, 3.625% interest rate	888,156	803,949	
Duke Energy Corp.	Maturity date April 1, 2039, par value of \$620,000, 6.45% interest rate	690,618	766,094	
Duke Energy Corp.	Maturity date June 1, 2037, par value of \$600,000, 6.10% interest rate	626,406	686,368	
Eaton Corp Ohio	Maturity date November 2, 2032, par value of \$200,000, 4.0% interest rate	186,000	183,682	
Energy Transfer Partners, L.P.	Maturity date July 1, 2038, par value of \$650,000, 7.50% interest rate	699,963	762,635	
Enterprise Products Partners, L.P.	Maturity date February 15, 2043, par value of \$1,000,000, 4.45% interest rate	979,165	883,316	
Enterprise Products Partners, L.P.	Maturity date April 15, 2038, par value of \$450,000, 7.55% interest rate	504,954	568,843	

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	FedEx Corp	Maturity date April 15, 2043, par value of \$400,000, 4.1% interest rate	398,968	340,306
	Fifth Third Bancorp	Maturity date January 16, 2024, par value of \$750,000, 4.3% interest rate	747,975	734,581
	First Amern Finl Corp SR NT	Maturity date February 1, 2023, par value of \$500,000, 4.3% interest rate	498,190	476,245
	Freeport-McMoran	Maturity date March 15, 2023, par value of \$400,000, 3.875% interest rate	367,240	378,258
	Florida Pow er and Light Company	Maturity date April 1, 2039, par value of \$1,300,000, 5.96% interest rate	1,396,330	1,520,266
	Florida Pow er and Light Company	Maturity date April 1, 2040, par value of \$700,000, 5.65% interest rate	697,081	794,471
	Florida Pow er and Light Company	Maturity date September 15, 2037, par value of \$400,000, 6.35% interest rate	508,368	490,747
	Georgia Pow er Company	Maturity date March 15, 2042, par value of \$400,000, 4.3% interest rate	412,112	359,844
	General Electric Capital Corp.	aturity date January 10, 2039, par value of \$2,250,000, 6.875% interest rate	2,367,225	2,892,591
	Goldman Sachs Group, Inc.	Maturity date February 01, 2041, par value of \$1,450,000, 6.250% interest rate	1,629,786	1,670,980
	Goldman Sachs Group, Inc.	Maturity date February 15, 2033, par value of \$500,000, 6.125% interest rate	518,070	562,420
	Goldman Sachs Group, Inc.	Maturity date October 1, 2037, par value of \$150,000, 6.75% interest rate	131,550	166,882
	Home Depot Inc.	Maturity date December 16, 2036, par value of \$600,000, 5.875% interest rate	592,380	692,339
	Home Depot Inc.	Maturity date April 1, 2043, par value of \$650,000, 4.2% interest rate	652,591	592,344
	HSBC Bank USA, N.A.	Maturity date January 15, 2039, par value of \$400,000, 7.00% interest rate	467,980	500,484
	International Business Machines Corp.	Maturity date November 30, 2039, par value of \$33,000, 5.60% interest rate	36,779	36,916
	International Business Machines Corp.	Maturity date June 20, 2042, par value of \$654,000, 4.0% interest rate	691,540	583,970
	Intercontinentalex	Maturity date October 15, 2023, par value of 1,600,000, 4.0% interest rate	1,587,600	1,609,483
	Intel Corp	Maturity date December 15, 2042, par value of \$800,000, 4.25% interest rate	797,976	707,050
	JPMorgan Chase & Company	Maturity date September 23, 2022, par value of \$200,000, 3.25% interest rate	198,784	191,664
	JPMorgan Chase & Company	Maturity date October 15, 2020, par value of \$200,000, 4.25% interest rate	197,696	212,007

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Eli Lilly & Co	Maturity date November 15, 2037, par value of \$700,000, 5.95% interest rate	742,742	806,510
	Lockheed Martin	Maturity date September 15, 2041, par value of \$455,000, 4.85% interest rate	451,719	447,146
	Louisville Gas & Electric	Maturity date November 15, 2040, par value of \$200,000, 5.125% interest rate	196,588	210,838
	Lowes Cos Inc.	Maturity date April 15, 2042, par value of \$400,000, 4.65% interest rate	398,336	386,842
	Lowes Cos Inc.	Maturity date November 15, 2041, par value of \$420,000, 5.125% interest rate	419,748	431,954
	MA Institute Tech	Maturity date July 1, 2111, par value of \$1,050,000, 5.6% interest rate	1,045,601	1,192,680
	Markel Corp	Maturity date August 15, 2034, par value of \$500,000, 7.35% interest rate	532,400	602,716
	McDonalds Corp	Maturity date October 15, 2037, par value of \$750,000, 6.3% interest rate	809,325	913,940
	Merck & Co	Maturity date June 30, 2039, par value of \$600,000, 5.85% interest rate	611,454	697,458
	Metlife Inc.	Maturity date December 15, 2032, par value of \$1,200,000, 6.5% interest rate	1,192,044	1,427,798
	Metlife Inc.	Maturity date November 13, 2043, par value of \$400,000, 4.875% interest rate	397,504	392,576
	Mid-America Apts L	Maturity date October 15, 2023, par value of \$300,000, 4.3% interest rate	297,141	291,671
	Microsoft Corp	Maturity date February 08, 2041, par value of \$1,000,000, 5.3% interest rate	991,540	1,071,368
	Microsoft Corp	Maturity date December 15, 2023, par value of \$350,000, 3.625% interest rate	348,278	350,547
	Monsanto Co.	Maturity date April 15, 2038, par value of \$400,000, 5.875% interest rate	413,324	456,548
	Morgan Stanley	Maturity date April 1, 2032, par value of \$565,000, 7.25% interest rate	641,662	699,230
	Morgtan Stanley	Maturity date May 13, 2019, par value of \$250,000, 7.30% interest rate	258,245	303,602
	Mylan Inc	Maturity date November 29, 2043, par value of 300,000, 5.4% interest rate	298,146	302,422
	New mont Mining Corp.	Maturity date March 15, 2042, par value of \$600,000, 4.875% interest rate	594,852	444,263
	Noble Hldg Intl	Maturity date March 15, 2022, par value of \$400,000, 3.95% interest rate	396,240	391,046
	Northern States Pow er Company	Maturity date September 1, 2038, par value of \$1,200,000, 6.375% interest rate	1,364,796	1,452,660

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Oglethorpe Power Corp.	Maturity date November 1, 2039, par value of \$400,000, 5.95% interest rate	400,000	436,623
	Oncor Electric Delivery Company	Maturity date September 1, 2038, par value of \$600,000, 7.50% interest rate	688,242	780,946
	Oracle Corp.	Maturity date April 15, 2038, par value of \$700,000, 6.50% interest rate	748,132	852,846
	Oracle Corp.	Maturity date July 8, 2039, par value of \$1,550,000, 6.125% interest rate	1,539,677	1,806,041
	Pacific Gas & Electric	Maturity date April 15, 2042, par value of \$175,000, 4.45% interest rate	174,109	164,152
	Pacificorp	Maturity date January 15, 2039, par value of \$600,000, 6.00% interest rate	636,984	695,078
	Pfizer, Inc.	Maturity date March 15, 2039, par value of \$625,000, 7.20% interest rate	708,788	840,067
	Pharmacia Corp	Maturity date December 1, 2028, par value of \$400,000, 6.6% interest rate	557,308	491,704
	Phillip Morris International, Inc.	Maturity date August 21, 2042, par value of \$400,000, 3.875% interest rate	390,352	338,597
	Phillip Morris International, Inc.	Maturity date May 16, 2038, par value of \$1,000,000, 6.375% interest rate	1,079,520	1,185,285
	Phillip Morris International, Inc.	Maturity date November 15, 2043, par value of \$1,400,000, 4.875% interest rate	1,391,908	1,386,882
	Plains All American	Maturity date January 31, 2043, par value of \$700,000, 4.3% interest rate	699,475	606,537
	Plains All American	Maturity date January 15, 2037, par value of \$600,000, 6.65% interest rate	614,472	701,253
	PNC Bank n.a.	Maturity date November 1, 2022, par value of \$1,000,000, 2.7% interest rate	999,910	906,467
	PPL Electric Utilities	Maturity date July 15, 2041, par value of \$420,000, 5.2% interest rate	417,598	445,851
	Prin Finl Group	Maturity date May 15, 2023, par value of \$350,000, 3.125% interest rate	327,047	324,812
	Prudential Finl Inc	Maturity date December 1, 2037, par value of \$600,000, 6.625% interest rate	517,836	719,472
	Pvtpl News America Inc	Maturity date October 1, 2043, par value of \$800,000, 5.4% interest rate	795,640	810,048
	JP Morgan Chase	Maturity date August 15, 2021, par value of \$1,000,000, 4.35% interest rate	1,038,480	1,053,920
	JP Morgan Chase.	Maturity date July 22, 2020, par value of \$200,000, 4.4% interest rate	210,907	214,992

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value
			\$	\$
	Kinder Morgan	Maturity date February 1, 2037, par value of \$100,000, 6.5% interest rate	90,303	109,581
	Kinder Morgan	Maturity date January 15, 2038,par value of \$650,000, 6.95% interest rate	628,509	746,719
	Public Svc Co Colo	Maturity date March 15, 2043,par value of \$600,000, 3.95% interest rate	595,938	533,692
	PVTPL Archer Daniels Midland	Maturity date April 16, 2043, par value of \$800,000, 4.016% interest rate	738,400	680,137
	PVTPL AT & T Inc	Maturity date June 15, 2045, par value of \$1,313,000, 4.35% interest rate	1,156,561	1,111,575
	PVTPL National Rural Utilities Coop	Maturity date November 01, 2032, par value of \$1,005,000, 4.023% interest rate	1,025,941	936,649
	PVTPL Phillips 66	Maturity date May 1, 2042, par value of \$335,000, 5.875% interest rate	405,454	363,323
	Raytheon Company	Maturity date October 15, 2040, par value of \$1,000,000, 4.875% interest rate	1,028,060	994,024
	Reynolds American Inc	Maturity date June 15, 2037, par value of \$400,000, 7.25% interest rate	403,664	468,389
	Simon PPTY Group	Maturity date February 1, 2040, par value of \$400,000, 6.75% interest rate	471,796	501,708
	Southern California Edison Company	Maturity date March 15, 2039, par value of \$1,100,000, 6.05% interest rate	1,183,732	1,291,630
	St. Jude Med Inc	Maturity date April 15, 2023, par value of \$600,000, 3.25% interest rate	567,312	559,790
	Suncor Energy, Inc.	Maturity date February 1, 2032, par value of \$500,000, 7.15% interest rate	546,445	637,740
	Target Corp.	Maturity date October 15, 2037, par value of \$1,200,000, 6.50% interest rate	1,203,732	1,421,522
	Time Warner Cable, Inc.	Maturity date March 15, 2040, par value of \$215,000, 6.2% interest rate	214,998	236,857
	Time Warner Cable, Inc.	Maturity date May 1, 2037, par value of \$100,000, 6.55% interest rate	95,079	92,535
	Time Warner Cable, Inc.	Maturity date July 1, 2018, par value of \$100,000, 6.75% interest rate	111,635	112,144
	Total Sys Svcs Inc	Maturity date June 1, 2018, par value of \$200,000, 2.375% interest rate	199,942	194,577
	Total Sys Svcs Inc	Maturity date June 1, 2023, par value of \$700,000, 3.75% interest rate	694,680	647,060
	United Airlines	Maturity date January 15, 2017, par value of \$263549.89 9.75% interest rate	304,137	303,082

Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) (cont'd)

(a)	(b)	(c)	(d)	(e)
Identity of Issue, Borrower, Lessor or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	Cost	Current Value	
		\$	\$	
UnitedHealth Group, Inc.	Maturity date October 15, 2042, par value of \$750,000, 3.95% interest rate	732,975	636,048	
UnitedHealth Group, Inc.	Maturity date October 15, 2040, par value of \$1,000,000, 5.7% interest rate	1,100,144	1,095,579	
UnitedHealth Group, Inc.	Maturity date March 15, 2042, par value of \$1,500,000, 4.375% interest rate	1,249,786	1,050,819	
Ventas Rlty Ltd	Maturity date April 30, 2019, par value of \$600,000, 4.0% interest rate	634,410	630,472	
Virginia Electric & Power Company	Maturity date November 15, 2038, par value of \$500,000, 8.875% interest rate	669,825	771,529	
Virginia Electric & Power Company	Maturity date November 30, 2037, par value of \$200,000, 6.35% interest rate	219,330	241,054	
Verizon Communications, Inc.	Maturity date September 15, 2043, par value of \$650,000, 6.55% interest rate	649,240	760,473	
Wells Fargo, National Association	Maturity date January 15, 2044, par value of \$1,422,000, 5.696% interest rate	1,422,000	1,477,013	
Wal-mart Stores, Inc.	Maturity date April 15, 2038, par value of \$1,250,000, 6.20% interest rate	1,400,288	1,502,311	
UTD Technologies	Maturity date September 15, 2029, par value of \$400,000, 6.20% interest rate	531,836	531,605	
Total Corporate Bonds		124,724,750	129,864,698	
Total investments		195,453,837	223,244,750	