

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). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2015
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>01/01/2015</u> and ending <u>12/31/2015</u>	
A This return/report is for:	☐ a multiemployer plan; ☒ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions); 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>	1b Three-digit plan number (PN) ▶ <u>333</u> 1c Effective date of plan <u>01/01/1986</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>MILLIKEN & COMPANY</u> <u>PO BOX 1926 M-210</u> <u>SPARTANBURG, SC 29304</u>	2b Employer Identification Number (EIN) <u>51-0105342</u> 2c Plan 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.	10/11/2016	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)			Preparer's telephone number

3a Plan administrator's name and address ☐ Same as Plan Sponsor 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 3434
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).	
a(1) Total number of active participants at the beginning of the plan year.....	6a(1) 790
a(2) Total number of active participants at the end of the plan year	6a(2) 746
b Retired or separated participants receiving benefits.....	6b 1285
c Other retired or separated participants entitled to future benefits.....	6c 866
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 2897
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 338
f Total. Add lines 6d and 6e	6f 3235
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 1I 3F 3H	
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)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

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

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

11c Enter the Receipt Confirmation Code for the 2015 Form M-1 annual report. If the plan was not required to file the 2015 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015	
▶ 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 2015			
2	Assets:			
	a Market value	2a	248018706	
	b Actuarial value	2b	248018706	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
	a For retired participants and beneficiaries receiving payment	1587	135856459	135856459
	b For terminated vested participants	1057	49642598	49642598
	c For active participants	790	40804159	47120125
	d Total	3434	226303216	232619182
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	6.28%	
6	Target normal cost	6	1384462	

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.

<div>SIGN HERE</div>	<div>09/20/2016</div> <div>Signature of actuary</div> <div>THOMAS E. PALMER</div> <div>Type or print name of actuary</div> <div>TOWERS WATSON DELAWARE INC.</div> <div>Firm name</div> <div>150 NORTH COLLEGE STREET SUITE 3050 CHARLOTTE, NC 28202-2173</div> <div>Address of the firm</div>	<div>09/20/2016</div> <div>Date</div> <div>14-05892</div> <div>Most recent enrollment number</div> <div>704-620-6542</div> <div>Telephone number (including area code)</div>
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(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:				
a Segment rates:	1st segment: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ 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	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6)	31a	1384462										
b Excess assets, if applicable, but not greater than line 31a	31b	1384462										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td>0</td> <td>0</td> </tr> <tr> <td>b Waiver amortization installment</td> <td>0</td> <td>0</td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment	0	0	b Waiver amortization installment	0	0
	Outstanding Balance	Installment										
a Net shortfall amortization installment	0	0										
b Waiver amortization installment	0	0										
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0										
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement.....	0	0	0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	11349112										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	11349112										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0										
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years.....	40	0										

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

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

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
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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 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)

JP MORGAN INVESTMENT MGT INC.

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 50 51	NONE	174750	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE

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 50	NONE	161999	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGMENT CO.

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 50 51	NONE	146303	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MORGAN GUARANTY TRUST COMPANY OF NY

13-5123346

(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 50 51	NONE	120837	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	111174	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INVESTMENT

20-8058531

(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 50 51	NONE	101245	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

J.H. ELLWOOD & ASSOCIATES INC.

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 50	NONE	63364	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2015</div> This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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)	

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

b Name of sponsor of entity listed in (a): JP MORGAN TRUST 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) 3048634
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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) 4165347
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015		
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			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	2142242	2007059
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities.....	1c(2)	3114577	9235943
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	171182466	154862765
(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)	4985627	7213981
(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)	52175195	46480110
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	14419722	11165081

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	248019829	230964939

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities.....	1j	0	814995
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	814995

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	248019829	230149944
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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)	12031444	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)	60641	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		12092085
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	101638	
(C) Corporate debt instruments	2b(1)(C)	7446477	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	546109	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		8094224
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1207114	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1207114
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	159972324	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	162187787	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-2215463
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-10045723	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-10045723

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		11035
(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)		-1142157
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		8001115

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	23767500	
(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)		23767500
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)	225363	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	543135	
(4) Other	2i(4)	1335002	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		2103500
j Total expenses. Add all expense amounts in column (b) and enter total	2j		25871000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-17869885
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:

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

	Yes	No	N/A	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		
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		
e Was this plan covered by a fidelity bond?	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		
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		
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		
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			
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			
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		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		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.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

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

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

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 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>36-3046063</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>168</u>

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

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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2015
v. 150123

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
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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: <u>21.0</u> % Investment-Grade Debt: <u>78.0</u> % High-Yield Debt: _____% Real Estate: _____% Other: <u>1.0</u> % 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): _____

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan?	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No

Financial Statements and Report of
Independent Certified Public Accountants

The Milliken Pension Plan

December 31, 2015 and 2014

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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 statements of net assets available for benefits as of December 31, 2015 and 2014, and the related statements of changes in net assets available for benefits for the years ended December 31, 2015 and 2014, and the related notes to the financial statements.

Management's responsibility for the financial statements

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

Auditor's responsibility

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

Basis for disclaimer of opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's 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 certifications from this entity as of and for the years ended December 31, 2015 and 2014 stating that the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion

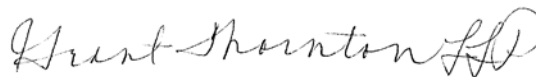
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Supplementary information

The supplemental schedule of assets held at end of year as of December 31, 2015 and schedule of reportable transactions for the year ended December 31, 2015 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.

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

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the 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 11, 2016

Statements of net assets available for benefits

December 31	2015	2014
	\$	\$
Assets:		
Investments - at fair value:		
U.S. government securities	9,235,943	2,596,931
Commercial mortgage-backed securities	215,156	-
Corporate bonds	154,647,609	171,182,466
U.S. index linked government bonds	-	517,646
Domestic equities	34,148,495	38,709,262
International equities	12,331,615	13,465,933
Municipal bonds	11,165,081	8,920,597
Short-term bills and notes	-	5,499,125
Short-term investment fund	4,165,347	2,368,767
Collective trust fund	3,048,634	2,616,860
Total investments	228,957,880	245,877,587
Investment income receivable	2,007,059	2,142,242
Total receivables	2,007,059	2,142,242
Total assets	230,964,939	-
Investment purchases payable	814,995	-
Total payables	230,149,944	248,019,829
Net assets available for benefits	230,149,944	248,019,829

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

Statements of changes in net assets available for benefits

For the years ended December 31	2015	2014
	\$	\$
Investment Income:		
Net (depreciation) appreciation in fair value of investments:		
U.S. government securities	(238,932)	1,708,980
International government securities	-	54,507
Commercial mortgage-backed securities	3,199	-
Corporate bonds	(11,155,951)	15,154,928
U.S index linked government bonds	15,213	12,209
Domestic equities	(250,142)	4,508,354
International equities	(892,015)	(1,034,607)
Municipal bonds	(883,542)	1,012,735
Short-term bills and notes	(1,173)	1,150
Total net (depreciation) appreciation in fair value of investments	(13,403,343)	21,418,256
Interest and dividends	9,312,373	9,194,930
Total investment (loss) income	(4,090,970)	30,613,186
Employer's contributions	12,031,444	28,557
Other income	60,641	-
Deductions:		
Benefits paid to participants	(23,767,500)	(12,945,902)
Administrative expenses	(2,103,500)	(1,386,114)
Total deductions	(25,871,000)	(14,332,016)
Net (decrease) increase in net assets available for benefits	(17,869,885)	16,309,727
Beginning of year	248,019,829	231,710,102
End of year	230,149,944	248,019,829

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. For participants who terminate employment or retire on or after January 1, 2014, a single lump-sum form of benefit may be elected if the value of the participant's retirement benefit is not more than \$50,000. 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.

On July 6, 2015, Amendment 16 (Amendment) to the Plan was proposed and ratified by the Benefits Committee. Under the Amendment, eligible members could elect a one-time lump sum or immediate annuity payment option provided such election was made within the defined window commencing and terminating on September 7, 2015 and October 19, 2015, respectively, and the aggregate dollar amount of all distributions requested by eligible members did not exceed \$13,000,000. The one-time lump sum distributions were not to exceed \$100,000 per member and were to be in an amount equal to the present value of the eligible member's entire accrued benefit on his or her normal retirement date. The annuity distributions were to be made in accordance with the other provisions of the Plan, which is the actuarial equivalent to the eligible member's entire accrued benefit as of December 1, 2015, in the form of an annuity payable for life. Eligible members are defined as those that have terminated their employment as of July 1, 2015, and have not been reemployed during the period commencing and ending on July 1, 2015 and December 1, 2015, respectively.

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 (US GAAP).

Use of Estimates

The preparation of financial statements in conformity with US 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 assumptions 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 the 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) in fair value of investments 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. Participants who terminate employment or retire on or after January 1, 2014, a single lump-sum form of benefit may be elected if the value of the participant's retirement benefit is not more than \$50,000.

Administrative Expenses

Administrative expenses of the Plan are paid by the Plan or the Company, as provided in the Plan document. The Plan's expenses primarily include PBGC premium payments and recordkeeping fees.

New Accounting Pronouncements

In May 2015, the FASB issued Accounting Standards Update (ASU) 2015-07 "*Fair Value Measurement (Topic 820): Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent)*", which exempts investments measured using the net asset value (NAV) practical expedient in Accounting Standards Codification (ASC) 820 "*Fair Value Measurement*," from categorization within the fair value hierarchy. The guidance requires retrospective application and is effective for public business entities for fiscal years, and interim periods within those years, beginning after December 15, 2015. For all other entities, the guidance is effective for fiscal years, and interim periods within those years, beginning after December 15, 2016. Early adoption is permitted. Management intends to adopt the new guidance for the year ended December 31, 2016 and does not expect adoption will have a significant impact on the financial statements.

In July 2015, the FASB issued ASU 2015-12, *“Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), and Health and Welfare Benefit Plans (Topic 965): Part (I) Fully Benefit-Responsive Investment Contracts, Part (II) Plan Investment Disclosures, Part (III) Measurement Date Practical Expedient.”* This three-part standard simplifies employee benefit plan reporting with respect to fully benefit-responsive investment contracts and plan investment disclosures, and provides for a measurement-date practical expedient. Parts I and II are effective for fiscal years beginning after December 15, 2015 and should be applied retrospectively, with early application permitted. Part III is effective for fiscal years beginning after December 15, 2015 and should be applied prospectively, with early application permitted. Management intends to adopt Part II for the year ended December 31, 2016 and does not expect adoption will have a significant impact on the financial statements. Parts I and III are not applicable to this Plan.

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, investment income receivable and investment purchases payable as shown in the statements of net assets available for benefits as of December 31, 2015 and 2014.
- Total investment income as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2015 and 2014
- Schedule H, Line 4i – Schedule of assets (held at end of year) as of December 31, 2015
- Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2015

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, 2015 and 2014.

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 for services 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, 2015 and 2014, calculated by the Plan's actuary as of December 31, 2015 and 2014, is summarized as follows:

	2015	2014
	\$	\$
Vested benefits:		
Participants and / or beneficiaries currently receiving benefits	152,033,541	152,358,106
Other participants	107,777,297	118,308,339
Total vested benefits	259,810,838	270,666,445
Total actuarial present value of accumulated plan benefits	259,810,838	270,666,445

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2015 and 2014, are as follows:

	2015	2014
	\$	\$
Actuarial present value of accumulated plan benefits as of beginning of year	270,666,445	244,862,997
Increase (decrease) during the year attributable to:		
Benefits paid	(23,767,500)	(12,945,902)
Actuarial losses	2,464,995	1,157,003
Change in assumptions	(4,021,566)	23,825,296
Interest due to the decrease in the discount period	14,468,464	13,767,051
Actuarial present value of accumulated plan benefits as of end of year	259,810,838	270,666,445

The significant actuarial assumptions used in the December 31, 2015 and 2014, valuations were as follows:

- Mortality for 2015: RP-2014 projected back to 2006 with generational projection from 2006 using scale MP-2015, and the Internal Revenue Service (IRS)-prescribed static annuitant and non-annuitant tables, respectively.
- Mortality for 2014: RP-2014 with generational projection using scale MP-2014, and the Internal Revenue Service (IRS)-prescribed static annuitant and non-annuitant tables, respectively.
- Retirement rate: Graded from age 55 to 65 and from 2% to 100% for both periods.
- Investment return: 5.50% for both periods.

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, 2015 and 2014, considers the Plan is frozen. The actuarial present value of accumulated Plan benefits as of December 31, 2014, did not include consideration of the 2015 amendment to the Plan discussed in Note 1. 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

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, Corporate, Index Linked Government and Municipal Bonds, and Short Term Bills and Notes

U.S. and international government securities, corporate, municipal and index linked government bonds, and short-term bills and notes are valued based on yields currently available on identical or comparable securities of issuers with similar credit ratings.

Corporate bonds are highly diversified across various industries in foreign and domestic markets.

Domestic and International Equities

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

Short-Term Investment Fund and Collective Trust Fund

Investments in the funds are reported at net asset value (NAV) which is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV.

The funds seek to maximize current income on cash reserves to the extent consistent with principal preservation and maintenance of liquidity from a portfolio of obligations of the U.S. Government, its agencies or instrumentalities, and related money market instruments.

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, 2015 and 2014.

Assets at Fair Value at December 31, 2015				
	Active Markets for Identical Assets Level 1	Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
	\$	\$	\$	\$
U.S. government securities	415,211	8,820,732	-	9,235,943
Commercial mortgage-backed securities	-	215,156	-	215,156
Corporate bonds	141,533,580	13,114,029	-	154,647,609
Domestic equities	34,148,495	-	-	34,148,495
International equities	12,331,615	-	-	12,331,615
Municipal bonds	9,315,001	1,850,080	-	11,165,081
Short-term investment fund	-	4,165,347	-	4,165,347
Collective trust fund	-	3,048,634	-	3,048,634
Total	197,743,902	31,213,978	-	228,957,880

Assets at Fair Value at December 31, 2014				
	Active Markets for Identical Assets Level 1	Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
	\$	\$	\$	\$
U.S. government securities	-	2,596,931	-	2,596,931
Corporate bonds	163,216,516	7,965,950	-	171,182,466
U.S. index linked government bonds	-	517,646	-	517,646
Domestic equities	38,709,262	-	-	38,709,262
International equities	13,465,933	-	-	13,465,933
Municipal bonds	7,127,159	1,793,438	-	8,920,597
Short-term bills and notes	-	5,499,125	-	5,499,125
Short-term investment fund	-	2,368,767	-	2,368,767
Collective trust fund	-	2,616,860	-	2,616,860
Total	222,518,870	23,358,717	-	245,877,587

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 2015 and 2014, 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, 2015 and 2014, are as follows:

As of December 31	2015	2014
	\$	\$
Vanguard Institutional Index Fund	34,148,495	38,709,262
Vanguard Total International Stock Index Fund	12,331,615	13,465,933

8 Exempt Party-in-interest Transactions

Certain Plan investments are units of money market funds managed by the Trustee. These transactions qualify as exempt party-in-interest transactions.

9 Federal Income Tax Status

The 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 Plan has been amended since submission for the determination letter. However, 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, 2015 and 2014, 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.

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 11, 2016, 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)

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	Bhp Billiton Fin	5%	September 30, 2043	30,000	31,739	26,964
	Westpac Banking Corporation	2.250%	January 17, 2019	660,000	659,102	661,704
	Anheuser Busch Inbev Fin Inc	4.625%	February 1, 2044	1,200,000	1,219,206	1,192,728
	Cdn Natl Ry Co	6.375%	November 15, 2037	600,000	662,190	778,636
	Suncor Energy Inc	6.500%	June 15, 2038	270,000	358,520	288,894
	Suncor Energy Inc	7.150%	February 1, 2032	500,000	546,445	567,670
	Transcanada	5.850%	March 15, 2036	1,000,000	961,790	1,028,601
	Transcanada	7.625%	January 15, 2039	650,000	796,185	796,775
	Bpce Us Reg S	2.500%	December 10, 2018	1,000,000	996,640	1,008,474
	Orange Nt Step Up	9.000%	March 1, 2031	450,000	600,849	635,144
	Total Cap Cda Ltd	2.750%	July 15, 2023	800,000	798,552	767,643
	Total Cap Intl	3.700%	January 15, 2024	870,000	867,782	881,780
	Amer Movil Sab De Gtd Sr Nt	6.125%	March 30, 2040	1,370,000	1,485,554	1,507,145
	Cooperatieve Centrale Raiffeisen Boerenl	2.250%	January 14, 2019	695,000	691,025	697,239
	Cooperatieve	4.625%	December 1, 2023	500,000	495,930	521,073
	Koninklijke	6.875%	March 11, 2038	500,000	579,625	579,694
	Shell Intl Fin B V	6.375%	December 15, 2038	1,850,000	2,027,127	2,187,072
	Statoil Asa	4.800%	November 8, 2043	600,000	596,976	608,532
	Cr Suisse Ag Fixed	3.625%	September 9, 2024	1,015,000	1,009,275	1,022,982
	Astrazeneca Plc	6.450%	September 15, 2037	1,000,000	1,109,310	1,264,599
	Bp Cap Mkts P L C	3.814%	February 10, 2024	305,000	306,675	304,841
	Diageo Cap Plc	3.875%	April 29, 2043	720,000	690,142	670,087
	Ensco Plc Formerly	5.750%	October 1, 2044	350,000	268,779	230,717
	Glaxosmithkline	6.375%	May 15, 2038	700,000	751,198	893,906
	Hsbc Hldgs Plc	6.500%	September 15, 2037	550,000	546,011	659,844
	Hsbc Holdings Plc	5.100%	April 5, 2021	500,000	552,445	555,880
	Rio Tinto Fin Usa Plc	4.750%	March 22, 2042	1,353,000	1,371,669	1,160,744
	Aetna Inc New	6.750%	December 15, 2037	385,000	509,186	484,728
	Alabama Pwr Co	3.850%	December 1, 2042	400,000	398,800	367,172
	Alabama Pwr Co	5.200%	June 1, 2041	725,000	724,007	786,052
	Alabama Pwr Co	6.000%	March 1, 2039	1,100,000	1,131,834	1,307,562
	Allstate Corp	4.500%	June 15, 2043	230,000	228,983	233,693
	Alltel Corp	7.875%	July 1, 2032	500,000	620,080	615,180
	Altria Group Inc	9.950%	November 10, 2038	161,000	180,545	258,062
	Amazon Com Inc	4.950%	December 5, 2044	235,000	230,855	250,260
	American Re Corp	7.450%	December 15, 2026	750,000	1,034,288	957,045
	Amern Express Co	4.050%	December 3, 2042	500,000	442,675	477,408
	Amern Intl Group	4.500%	July 16, 2044	285,000	283,281	263,556
	Aol Time Warner	7.700%	May 1, 2032	285,000	310,550	355,726
	Apache Corp	5.250%	February 1, 2042	200,000	196,626	177,284
	Apple Inc	3.850%	May 4, 2043	1,330,000	1,300,105	1,225,346
	At&t Inc	4.350%	June 15, 2045	238,000	209,643	203,602
	At&t Inc	5.350%	September 1, 2040	399,000	394,872	394,099
	Atmos Energy Corp	4.125%	October 15, 2044	205,000	204,615	196,455
	Bank Amer Corp	5.875%	February 7, 2042	775,000	786,779	904,485
	Bank Amer Corp	5.000%	January 21, 2044	130,000	151,403	135,680
	Becton Dickinson &	4.685%	December 15, 2044	165,000	165,000	166,470
	Bellsouth Corp	6.875%	October 15, 2031	150,000	166,725	164,050
	Berkley W R Corp	6.250%	February 15, 2037	500,000	342,500	580,761
	Berkshire Hathaw ay	4.500%	February 11, 2043	1,500,000	1,487,100	1,510,394
	Berkshire Hathaw ay	5.750%	January 15, 2040	800,000	790,605	933,653
	Boeing Co	6.875%	March 15, 2039	1,000,000	1,162,360	1,370,278
	Caterpillar Inc	4.750%	May 15, 2064	1,200,000	1,196,112	1,155,910
	Caterpillar Inc	5.200%	May 27, 2041	1,050,000	1,291,826	1,133,664

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

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	Cigna Corp	5.875%	March 15, 2041	475,000	471,941	546,317
	Cisco Sys Inc Sr Nt	5.900%	February 15, 2039	1,000,000	987,120	1,219,772
	Cisco Sys Inc	5.500%	January 15, 2040	600,000	691,488	703,643
	Citigroup Inc	2.500%	September 26, 2018	350,000	355,653	353,040
	Comcast Corp New	4.650%	July 15, 2042	550,000	569,899	559,680
	Comcast Corp	4.500%	January 15, 2043	1,150,000	1,160,655	1,145,267
	Conocophillips Cda	5.950%	October 15, 2036	1,000,000	983,070	1,028,385
	Conocophillips Co	4.300%	November 15, 2044	450,000	447,516	373,960
	Conocophillips Gtd Nt	6.500%	February 1, 2039	600,000	644,058	632,284
	Cons Edison Co N Y	5.500%	December 1, 2039	500,000	498,110	567,932
	Cons Edison Co N Y	5.700%	June 15, 2040	250,000	248,785	292,894
	Cons Edison Co N Y	6.200%	June 15, 2036	500,000	553,675	605,189
	Detroit Edison Co	6.625%	June 1, 2036	1,250,000	1,274,513	1,618,449
	Diageo Invt Corp	4.250%	May 11, 2042	400,000	398,038	393,953
	Disney Walt Co New	4.375%	August 16, 2041	325,000	356,857	336,977
	Dominion Gas Hldgs	4.600%	December 15, 2044	205,000	203,709	190,813
	Duke Energy Ind	6.450%	April 1, 2039	620,000	690,618	794,385
	Duke Energy	4.375%	March 30, 2044	385,000	401,863	391,066
	Duke Energy	6.100%	June 1, 2037	600,000	626,406	725,532
	Enterprise Prods	7.550%	April 15, 2038	165,000	185,150	176,457
	Fifth Third Bancorp	4.300%	January 16, 2024	750,000	747,975	768,263
	Fl Pwr & Lt Co	5.960%	April 1, 2039	300,000	322,230	374,478
	Fl Pwr & Lt Co	4.050%	October 1, 2044	400,000	398,680	395,812
	Florida Pwr Corp	5.650%	April 1, 2040	700,000	697,081	827,140
	Florida Pwr Corp	6.350%	September 15, 2037	400,000	508,368	509,870
	Gen Elec Cap Corp Medium Term Nts Bo	6.875%	January 10, 2039	358,000	326,532	487,980
	Gilead Sciences	4.500%	February 1, 2045	1,230,000	1,224,078	1,203,142
	Goldman Sachs	6.125%	February 15, 2033	500,000	518,070	585,718
	Goldman Sachs	6.250%	February 1, 2041	650,000	730,594	775,321
	Goldman Sachs	6.750%	October 1, 2037	150,000	131,550	175,340
	Halliburton Co	4.500%	November 15, 2041	470,000	487,466	426,742
	Home Depot Inc	4.200%	April 1, 2043	1,560,000	1,553,719	1,562,719
	Home Depot Inc	4.875%	February 15, 2044	650,000	702,247	715,835
	Home Depot Inc	5.875%	December 16, 2036	600,000	592,380	731,303
	Honeywell Intl Inc	5.700%	March 15, 2037	300,000	375,903	362,049
	Hsbc Bk Usa N A	7.000%	January 15, 2039	400,000	467,980	504,153
	Hsbc Usa Inc	3.500%	June 23, 2024	500,000	497,870	502,026
	Intel Corp	4.250%	December 15, 2042	430,000	428,912	414,511
	Intercontinental	4.000%	October 15, 2023	1,100,000	1,091,475	1,132,918
	International Business Machs Corp	4.000%	June 20, 2042	654,000	691,540	611,745
	Intl Business	5.600%	November 30, 2039	400,000	476,477	465,975
	Jpmorgan Chase &	3.250%	September 23, 2022	200,000	198,784	201,154
	Jpmorgan Chase &	4.250%	October 15, 2020	200,000	197,696	212,169
	Jpmorgan Chase &	4.350%	August 15, 2021	1,000,000	1,038,480	1,064,233
	Lockheed Martin	4.850%	September 15, 2041	455,000	451,719	468,481
	Louisville Gas & Elec	5.125%	November 15, 2040	200,000	196,588	223,472
	Low es Cos Inc	4.650%	April 15, 2042	400,000	398,336	423,101
	Low es Cos Inc	5.125%	November 15, 2041	1,225,000	1,321,654	1,356,358
	Ma Inst Tech	5.600%	July 1, 2111	375,000	373,429	458,741
	Markel Corp	7.350%	August 15, 2034	500,000	532,400	628,928
	Mcdonalds Corp	6.300%	October 15, 2037	350,000	377,685	410,568
	Medtronic Inc	4.625%	March 15, 2044	665,000	660,598	676,758
	Metlife Inc	4.875%	November 13, 2043	935,000	976,200	980,913
	Metlife Inc	6.500%	December 15, 2032	1,200,000	1,192,044	1,473,485

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

December 31, 2015

(a)	(b)		(c)	(d)	(e)	
Category	Identity of Issue, Borrower, Lessor or Similar Party			Par value	Cost	Current value
Corporate Bonds				\$	\$	\$
	Microsoft Corp	3.625%	December 15, 2023	350,000	348,278	367,803
	Microsoft Corp	5.300%	February 8, 2041	1,000,000	991,540	1,151,993
	Monsanto Co New	5.875%	April 15, 2038	400,000	413,324	417,357
	Morgan Stanley	7.250%	April 1, 2032	565,000	641,662	740,462
	National Rural Utils Coop Fin Corp	4.023%	November 1, 2032	1,005,000	1,025,941	988,600
	Nbcuniversal Media	4.450%	January 15, 2043	750,000	751,088	734,817
	Northn Sts Pw r Co	6.375%	September 1, 2038	1,200,000	1,364,796	1,560,792
	Northwestern Corp	4.176%	November 15, 2044	485,000	485,000	476,854
	Novartis Cap Corp	4.400%	May 6, 2044	885,000	987,760	923,024
	Oglethorpe Pw r	5.950%	November 1, 2039	400,000	400,000	449,671
	One Gas Inc	4.658%	February 1, 2044	750,000	839,999	776,908
	Oracle Corp	6.125%	July 8, 2039	1,550,000	1,539,677	1,874,266
	Oracle Corp	6.500%	April 15, 2038	700,000	748,132	877,865
	Pac Gas & Elec Co	4.450%	April 15, 2042	175,000	174,109	175,722
	Pac Gas & Elec Co	4.750%	February 15, 2044	640,000	678,669	665,052
	Pacificorp	6.000%	January 15, 2039	500,000	530,820	606,695
	Parker-hannifin Corp	4.450%	November 21, 2044	635,000	649,932	659,953
	Pepsico Inc	4.250%	October 22, 2044	670,000	679,601	664,776
	Pfizer Inc Nt	7.200%	March 15, 2039	625,000	708,788	860,724
	Pharmacia Corp Deb	6.600%	December 1, 2028	400,000	557,308	512,177
	Philip Morris Intl Inc	4.875%	November 15, 2043	1,400,000	1,391,908	1,480,128
	Philip Morris Intl	6.375%	May 16, 2038	1,000,000	1,079,520	1,261,298
	Phillips	5.875%	May 1, 2042	210,000	254,165	210,495
	Ppl Elec Utils	5.200%	July 15, 2041	420,000	417,598	475,843
	Prin Finl Group	3.125%	May 15, 2023	350,000	327,047	342,907
	Prudential Finl Inc Med Trm Nts Book	6.625%	December 1, 2037	600,000	517,836	734,631
	Public Svc Co Colo	3.950%	March 15, 2043	600,000	595,938	584,270
	Raytheon Co	4.875%	October 15, 2040	1,300,000	1,363,274	1,422,984
	Simon Ppty Group L	6.750%	February 1, 2040	400,000	471,796	527,649
	Southn Cal Edison	6.050%	March 15, 2039	970,000	1,043,836	1,201,591
	St Jude Med Inc	3.250%	April 15, 2023	600,000	567,312	589,111
	Stryker Corp	4.375%	May 15, 2044	600,000	597,306	593,453
	Target Corp	4.000%	July 1, 2042	1,200,000	1,128,237	1,171,652
	Target Corp	6.500%	October 15, 2037	345,000	346,073	444,996
	Time Warner Inc	6.200%	March 15, 2040	215,000	214,998	236,105
	Travelers Cos Inc	4.600%	August 1, 2043	690,000	698,951	725,080
	Unitedhealth Group	3.950%	October 15, 2042	565,000	552,175	525,880
	Unitedhealth Group	5.700%	October 15, 2040	1,000,000	1,100,144	1,161,560
	Utd Technologies	4.500%	June 1, 2042	860,000	902,548	866,053
	Utd Technologies	7.500%	September 15, 2029	400,000	531,836	540,922
	Va Elec & Pw r Co Sr Nt	8.875%	November 15, 2038	500,000	669,825	785,856
	Va Elec & Pw r Co	6.350%	November 30, 2037	200,000	219,330	255,844
	Ventas Rlty Ltd	4.000%	April 30, 2019	600,000	634,410	623,735
	Wal-mart Stores	4.300%	April 22, 2044	940,000	949,165	958,296
	Wells Fargo & Co	5.606%	January 15, 2044	2,197,000	2,523,094	2,440,645
	Abbott Labs	3.108%	March 15, 2025	450,000	450,176	444,355
	Abbvie Inc	4.661%	May 14, 2035	200,000	198,618	195,919
	Abbvie Inc	4.844%	May 14, 2045	500,000	499,760	488,733
	Ace Ina Holdings Inc	3.385%	May 3, 2026	860,000	857,360	857,365
	Apple Inc	4.291%	February 9, 2045	1,225,000	1,154,877	1,054,674
	Apple Inc	4.316%	May 13, 2045	215,000	214,215	217,088
	Bank Amer Corp	4.283%	January 22, 2025	45,000	45,772	44,052
	Bank Amer Corp	4.294%	April 21, 2025	55,000	52,662	53,557

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

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	CVS Health Corp	4.785%	July 20, 2045	70,000	69,745	73,740
	CDN Occidental	4.77%	May 1, 2028	300,000	415,128	372,897
	CDN Pay Ry Co New	6.046%	September 15, 2115	215,000	215,000	217,788
	Citigroup Inc	4.871%	January 30, 2042	195,000	234,396	223,746
	Citigroup Inc	4.523%	September 29, 2027	275,000	275,822	273,179
	Comcast Corp	4.396%	January 15, 2033	90,000	90,554	88,436
	Comcast Corp	4.523%	August 15, 2045	135,000	134,808	136,691
	Comw lth Edison Co	4.309%	March 1, 2045	695,000	695,000	625,120
	Comw lth Edison Co	4.311%	November 15, 2045	1,000,000	1,012,290	1,006,574
	Connecticut Light & Pow er	4.220%	June 1, 2045	420,000	412,696	415,066
	Cooperatieve	4.157%	August 4, 2025	140,000	141,550	142,387
	Rabobank Nederland	4.94%	August 4, 2045	185,000	184,169	193,860
	Cooperatieve	4.333%	May 24, 2041	375,000	460,136	427,632
	PV/TPL Corporacion Nacional Del Cobre De Chile NT	6.413%	November 4, 2044	450,000	476,433	359,545
	PV/TPL Codelco Inc	5.274%	September 16, 2025	105,000	103,381	98,877
	Cred Suis GP Fun	4.965%	May 15, 2045	790,000	787,417	779,008
	PV/TPL Daimler	1.958%	August 1, 2017	1,500,000	1,505,775	1,486,436
	Danaher Corp	4.18%	September 15, 2045	655,000	653,585	676,614
	Deere & Co	4.176%	June 9, 2042	770,000	811,796	736,116
	Disney Walt Co New	4.124%	December 1, 2042	970,000	912,353	903,461
	Dominion Gas Hldgs	5.095%	November 1, 2043	150,000	169,589	143,457
	DuPont E I De Nemours	5.011%	February 15, 2043	120,000	114,053	104,760
	EDF S A	4.842%	October 13, 2035	160,000	156,643	158,130
	EDF S A	5.141%	October 13, 2045	375,000	373,834	364,107
	ERP Oper Ltd	4.403%	June 1, 2045	285,000	283,923	289,550
	PV/TPL Exelon Corp NT	4.885%	June 15, 2035	160,000	144,077	161,303
	Fedex Corp	4.798%	February 1, 2045	60,000	59,659	53,465
	PV/TPL GE Corp Intl Fdg	4.264%	November 15, 2035	2,472,000	2,511,843	2,522,631
	Gen Dynamics Corp	4.088%	November 15, 2042	580,000	586,119	534,052
	General Electric Co	4.271%	October 9, 2042	265,000	286,484	258,849
	Gilead Sciences	4.774%	April 1, 2044	500,000	518,310	501,969
	Gilead Sciences	4.675%	March 1, 2046	520,000	522,067	526,254
	Gilead Sciences	4.47%	September 1, 2035	135,000	134,548	137,272
	Goldman Sachs	4.838%	July 8, 2044	30,000	29,986	29,826
	Goldman Sachs	4.792%	October 21, 2045	240,000	237,802	238,410
	Grainger W W Inc	4.316%	June 15, 2045	320,000	319,741	335,044
	PV/TPL Guardian Life Insurance Co	5.160%	June 19, 2064	450,000	429,570	427,214
	Halliburton Co	5.358%	September 15, 2039	370,000	500,118	473,158
	Halliburton Co	4.126%	November 15, 2025	495,000	493,609	481,992
	PV/TPL INDPLS PWR & LT CO	4.682%	September 1, 2045	555,000	554,776	556,697
	Intel Corp	4.548%	July 29, 2045	950,000	959,821	1,004,114
	Intercontinental	3.716%	December 1, 2025	250,000	249,958	250,688
	Intl Business	3.21%	February 12, 2024	1,060,000	1,129,684	1,091,185
	JPMorgan Chase Bank, N.A.	4.951%	June 1, 2045	115,000	114,181	114,978
	Kentucky Utils Co	4.21%	October 1, 2045	165,000	164,863	169,582
	Lilly Eli & Co	4.081%	March 1, 2045	300,000	298,545	280,625
	Lockheed Martin	4.424%	March 1, 2035	450,000	418,064	402,417
	LSVLE Gas & Elec	4.246%	October 1, 2045	80,000	79,934	81,734
	Low es Cos Inc	4.455%	April 15, 2040	550,000	656,414	659,059
	Low es Cos Inc	4.21%	September 15, 2045	255,000	249,583	262,084
	Medtronic Inc	4.291%	March 15, 2035	1,075,000	1,067,973	1,086,655
	Medtronic Inc	4.432%	March 15, 2045	470,000	480,590	484,783
	Merck & Co Inc	4.156%	September 15, 2042	115,000	115,215	104,741
	Merck & Co Inc	2.875%	May 18, 2023	250,000	257,243	248,762

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

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	Merck & Co Inc	4.156%	February 10, 2045	595,000	591,579	549,453
	Microsoft Corp	4.56%	February 12, 2055	145,000	142,695	130,249
	Microsoft Corp	4.264%	November 3, 2045	250,000	249,138	257,806
	Monsanto Co New	5.617%	July 15, 2044	515,000	456,039	426,385
	Monsanto Co New	6.293%	July 15, 2064	420,000	356,899	318,912
	Morgan Stanley	4.311%	September 8, 2026	95,000	99,248	95,311
	Morgan Stanley	3.629%	July 23, 2025	495,000	506,103	509,738
	Morgan Stanley	4.587%	January 27, 2045	370,000	378,584	353,020
	Morgan Stanley	4.791%	July 24, 2042	360,000	486,072	445,158
	Nexen Inc	5.454%	May 15, 2037	280,000	326,343	313,155
	Noble Energy Inc	6.542%	November 15, 2044	310,000	288,929	250,294
	Northern TR Corp	3.383%	October 30, 2025	320,000	345,792	335,064
	Occidental Pete	4.817%	June 15, 2045	750,000	741,968	727,490
	Oracle Corp	4.442%	May 15, 2045	445,000	432,614	421,942
	PNC Bank N.A.	3.316%	June 1, 2025	275,000	274,417	273,542
	Pepsico Inc	4.418%	November 1, 2040	250,000	274,010	267,123
	Pepsico Inc	4.193%	August 13, 2042	285,000	280,018	258,032
	Pepsico Inc	4.252%	July 17, 2045	430,000	428,474	455,000
	Precision	4.359%	June 15, 2045	230,000	229,236	230,625
	Prin Finl Group	4.794%	September 15, 2042	300,000	298,707	292,400
	Procter & Gamble	4.171%	August 15, 2034	280,000	383,278	338,657
	Procter & Gamble	4.029%	March 5, 2037	90,000	120,107	109,373
	Qualcomm Inc	5.249%	May 20, 2035	500,000	497,810	463,791
	Qualcomm Inc	5.575%	May 20, 2045	500,000	434,035	444,255
	Raytheon Co	4.171%	December 15, 2044	310,000	317,136	311,501
	Shell Intl Fin B V	4.478%	May 11, 2035	155,000	153,707	147,952
	Shell Intl Fin B V	4.729%	May 11, 2045	155,000	154,692	146,330
	S Carolina Elec	4.873%	June 1, 2065	445,000	441,409	463,816
	Southn Cal Edison	4.162%	February 1, 2045	140,000	139,462	126,792
	Suncor Energy Inc	4.395%	December 1, 2024	100,000	100,506	94,188
	PV TPL Teachers Ins	4.834%	September 15, 2044	500,000	510,725	505,043
	Union PAC Corp	4.522%	February 1, 2055	215,000	214,088	189,590
	Union PAC Corp	4.759%	November 15, 2065	335,000	321,744	310,537
	United Technologies Corp	4.422%	May 15, 2045	500,000	499,310	477,737
	Unitedhealth Group	4.334%	July 15, 2035	165,000	164,980	171,289
	Unitedhealth Group	4.425%	July 15, 2045	690,000	719,709	726,770
	Verizon Communications	5.212%	August 21, 2046	25,000	24,294	23,668
	Verizon Communications	5.544%	August 21, 2054	202,000	209,588	184,949
	Verizon Communications	5.197%	September 15, 2048	5,000	4,467	4,469
	Visa Inc	4.079%	December 14, 2035	415,000	414,440	418,975
	Visa Inc	4.214%	December 14, 2045	1,040,000	1,042,098	1,055,141
	Wal-mart Stores	4.178%	April 11, 2043	1,340,000	1,313,254	1,301,257
	Actavis Inc	4.96%	October 1, 2042	600,000	621,942	570,376
	Wells Fargo & Co	4.825%	November 4, 2044	255,000	270,082	248,084
	Wells Fargo & Co	4.374%	May 1, 2045	390,000	379,488	359,620
	Wells Fargo & Co	4.843%	November 17, 2045	110,000	109,325	110,981
	WI Elec Pwr Co	4.167%	December 15, 2045	430,000	428,757	439,720
Total Corporate Bonds				150,344,372	154,647,609	
Short-Term Investment Fund						
	Northern Trust, N.A.*	Collective Government STIF — money market fund		4,165,347	4,165,347	
Total Money Market Funds				4,165,347	4,165,347	
Collective Trust Fund						
	JPMorgan Chase Bank, N.A.	Liquidity Fund — collective trust fund		3,048,634	3,048,634	

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

December 31, 2015						
(a)	(b)		(c)	(d)	(e)	
Category	Identity of Issue, Borrower, Lessor or Similar Party		Par value	Cost	Current value	
International Equities			\$	\$		\$
Vanguard	Vanguard Total Intntl Stock Index Fund — mutual fund			13,060,007		12,331,615
Total International Equities				13,060,007		12,331,615
Domestic Equity						
Vanguard	Vanguard Institutional Index Fund-mutual fund			17,542,515		34,148,495
Total Domestic Equity				17,542,515		34,148,495
Municipal Bonds						
American Mun Pwr Ohio Inc	5.939%	February 15, 2047	105,000	128,297		121,148
Bay Area Toll Auth Calif Toll Brdg Rev	6.263%	April 1, 2049	300,000	428,364		403,569
California ST	7.600%	November 1, 2040	500,000	791,135		743,200
District Columbia Wtr & Swr Auth Pub	4.814%	October 1, 2114	300,000	352,068		297,174
Grand Parkway Transn Corp Tex Sys Toll Rev	5.184%	October 1, 2042	500,000	634,380		588,405
Indiana State Financial Authority	6.596%	February 1, 2039	1,000,000	1,000,000		1,275,090
Los Angeles California Dept of Water & Power Rev	6.574%	July 1, 2045	800,000	1,028,564		1,085,872
Los Angeles California Uni School District	5.755%	July 1, 2029	235,000	266,678		278,517
Los Angeles California Uni School District	6.574%	July 1, 2045	140,000	181,611		168,654
Los Angeles California Uni School District	6.758%	July 1, 2034	290,000	385,361		382,081
Massachusetts ST	4.910%	May 1, 2029	500,000	537,105		574,990
Metropoli Govt Nashville & Dvdsn Cnty	6.731%	July 1, 2043	175,000	208,219		222,271
Metropolitan Transportation Authority New York	7.336%	November 15, 2039	445,000	514,171		648,823
New York & NJ Port Authority	4.458%	October 1, 2062	850,000	884,864		809,336
Port Seattle Washington Revenue	7.000%	May 1, 2036	800,000	775,096		905,088
San Diego Cnty California	6.138%	May 1, 2049	495,000	673,695		642,005
Texas ST	5.517%	April 1, 2039	600,000	808,890		749,574
Texas Transn Commn ST Hwy FD Rev	5.178%	April 1, 2030	200,000	242,590		235,140
University California Revs	5.770%	May 15, 2043	600,000	774,522		731,904
Washington ST	5.481%	August 1, 2039	250,000	323,378		302,240
Total Municipal Bonds				10,938,986		11,165,081
Commercial Mortgage-Backed Securities						
Commercial Mortgage-Backed Security		January 5, 2035	220,000	211,956		215,156
Total US Index Linked Government Bond				211,956		215,156
U.S Government Securities						
United States Treas Bds	2.875%	August 15, 2045	3,365,000	3,269,948		3,268,125
United States Treas Nts Dtd	2.25%	November 15, 2025	5,565,000	5,571,017		5,552,607
Tennessee Valley Auth Global Pwr	4.3%	September 15, 2065	425,000	413,585		415,211
Total U.S Government Securities				9,254,549		9,235,943
Total Investments				208,566,366		228,957,880

*Party-in-interest

Schedule H, Line 4j – Schedule of reportable transactions

For the year ended December 31, 2015

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

◆ 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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

◆ 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: 222998MF0	Total acquisitions	107	17,399,415.92			0.00	17,399,415.92	17,399,415.92
	Total dispositions	46		16,967,641.78		0.00	16,967,642.00	16,967,641.78
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	240	90,562,879.35			0.00	90,562,879.35	90,562,879.35
	Total dispositions	201		88,776,969.40		0.00	88,776,969.40	88,776,969.40
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG CUSIP: 912810RK6	Total acquisitions	68	11,811,188.66			0.00	11,811,188.66	11,811,188.66
	Total dispositions	38		11,865,635.45		0.00	11,811,188.66	11,865,635.45
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	Total acquisitions	26	8,501,860.18			0.00	8,501,860.18	8,501,860.18
	Total dispositions	12		5,287,842.65		0.00	5,231,912.59	5,287,842.65
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP: 912810RM2	Total acquisitions	58	12,303,789.05			0.00	12,303,789.05	12,303,789.05
	Total dispositions	46		12,126,535.41		0.00	12,303,789.05	12,126,535.41
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP: 912810RJ9	Total acquisitions	44	21,374,756.12			0.00	21,374,756.12	21,374,756.12
	Total dispositions	48		21,206,013.00		0.00	21,374,756.12	21,206,013.00
UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025 CUSIP: 912828J27	Total acquisitions	8	8,323,514.88			0.00	8,323,514.88	8,323,514.88
	Total dispositions	15		8,288,991.83		0.00	8,323,514.88	8,288,991.83

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

◆ 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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data as of January 1, 2015 - 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		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	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		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	10		17		0		0		0		0		0		0		0		0	
35 - 39	4		48		38		0		0		0		0		0		0		0	
40 - 44	5		27		62		35		0		0		0		0		0		0	
45 - 49	3		15		30		67		42		0		0		0		0		0	
50 - 54	1		14		17		21		78		28		1		0		0		0	
55 - 59	2		4		13		10		12		70		32		0		0		0	
60 - 64	0		5		2		5		3		13		38		6		0		0	
65 - 69	0		0		0		0		0		0		1		3		0		0	
70 & Over	0		0		0		0		0		0		0		0		1		0	

Plan Name: Milliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Milliken & Company
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data as of January 1, 2015 - Pacelot 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		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	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		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	0		1		0		0		0		0		0		0		0		0	
35 - 39	0		0		0		0		0		0		0		0		0		0	
40 - 44	0		0		0		0		0		0		0		0		0		0	
45 - 49	0		0		1		0		0		0		0		0		0		0	
50 - 54	0		0		0		0		0		0		0		0		0		0	
55 - 59	0		0		0		0		2		1		0		0		0		0	
60 - 64	0		0		0		0		0		0		0		1		0		0	
65 - 69	0		0		0		0		0		0		0		1		0		0	
70 & Over	0		0		0		0		0		0		0		0		0		0	

Plan Name: Milliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Milliken & Company
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

- | | |
|-----------------------|-----------------|
| ■ Applicable month | September |
| ■ Interest rate basis | 3-Segment Rates |

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	4.72%	1.15%
■ Second segment rate	6.11%	4.06%
■ Third segment rate	6.81%	5.15%
■ Effective interest rate	6.28%	4.37%

Annual rates of increase

- | | |
|-------------------------------------|-----|
| ■ Compensation: | N/A |
| ■ Future Social Security wage bases | N/A |
| ■ Statutory limits on compensation | N/A |

Administrative expenses	\$1,384,462
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Plan Name:	Milliken Pension Plan
EIN / PN:	51-0105342 / 333
Plan Sponsor:	Milliken & Company
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date On 12/31/2005, the plan was closed to new participants and accrued benefits of existing participants were frozen.

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

Mortality

■ **Healthy** Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2030 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2022 using Scale AA).

■ **Disabled** Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2030 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2022 using Scale AA).

Termination The rates at which participants are assumed to leave the Company are shown below.

Percentage assumed to leave during the year		
<u>Age</u>	<u>Males</u>	<u>Females</u>
<35	8%	8%
35-44	6%	6%
45-54	4%	4%
55+	0%	0%

Retirement The rates at which participants are assumed to retire are shown below.

Percentage assumed to retire during the year		
<u>Age</u>	<u>Males</u>	<u>Females</u>
55-59	2%	2%
60	20%	20%
61	21%	21%
62	23%	23%
63	20%	20%
64	25%	25%
65	100%	100%

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Benefit commencement date:

- Preretirement death benefit The later of the death of the active participant or the date the participant would have attained early retirement age.

- Deferred vested benefit

Percentage assumed to commence at each age

<u>Age</u>	<u>Males</u>	<u>Females</u>
60-61	5%	5%
62	10%	10%
63-64	5%	5%
65	100%	100%

- Retirement benefit Upon termination of employment

Form of payment Life annuity

Percent married For purposes of valuing the pre-retirement surviving spouse's benefit, 80% of eligible participants are assumed to be married.

Spouse age For purposes of valuing the pre-retirement surviving spouse's benefit, male spouses are assumed to be 3 years older than female spouses.

Timing of benefit payments Annuity payments are assumed to be made uniformly throughout the year.

Methods

Valuation date First day of plan year

Funding target Present value of accrued benefits as required by regulations under IRC §430.

Target normal cost Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.

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 2014 plan year, discounted using the effective interest rate for the 2014 plan year.

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued. 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.

Data Sources

Milliken furnished participant data as of 01/01/2015. Data were reviewed for reasonableness and consistency, but no audit was performed. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Expected return on plan assets	We understand that the expected return on assets assumption reflects the plan sponsor's estimate of future experience for trust asset returns, based on the plan's current asset allocation and any expected changes during the current plan year, current market conditions and the plan sponsor's expectations for future market conditions.
Administrative expenses	Administrative expenses are estimated by determining the actual expenses paid from the trust in the preceding year.

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted for the qualified pension plan in 2014 by Towers Watson. Annual consideration will be given to whether any conditions have changed that would be expected to produce different results in the future.
Disability	Disability rates were assumed to be incorporated in the termination rates.
Retirement	Retirement rates were based on an experience study using qualified plan data from 2010 to 2012. The years 2008 and 2009 were excluded from this study due to corporate actions taken by Milliken (e.g. voluntary reductions in force) that resulted in unusual retirement experience in those years. Annual consideration will be given to whether any conditions have changed that would be expected to produce different results in the future.

Plan Name:	Milliken Pension Plan
EIN / PN:	51-0105342 / 333
Plan Sponsor:	Milliken & Company
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS

Benefit commencement date for deferred benefits

- Preretirement death benefit
Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer.
- Deferred vested benefit
Deferred vested participants are assumed to begin benefits based on rates applied to a number of commencement ages based on an analysis of actual commencement patterns in the qualified pension plan.

Form of payment

The most commonly elected forms of payment are the single life annuity and joint & survivor annuity. Because these forms of payment are actuarially equivalent, as defined in the plan document, the single life annuity is valued for simplicity.

Marital Assumptions

- Percent married
The assumed percentage married is based on general population statistics on the marital status of individuals of retirement age.
- Spouse age
The assumed age difference for spouses is based on general population statistics on the age difference for married individuals of retirement age.

Source of Prescribed Methods

Funding methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are "prescribed methods set by law", as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015

MULTIPLE EMPLOYER PLAN PARTICIPATING EMPLOYER INFORMATION

Plan Name: **Milliken Pension Plan**

Employer Identification Number: **51-0105342**

Plan Number: **333**

(a) Name of Participating Employer	(b) EIN	(c) Percent of Total Contributions
Milliken & Company	51-0105342	99.74%
Pacolet Milliken Enterprises, Inc	26-1392109	.26%

Schedule H, Line 4j – Schedule of reportable transactions

For the year ended December 31, 2015

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

◆ 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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

◆ 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: 222998MF0	Total acquisitions	107	17,399,415.92			0.00	17,399,415.92	17,399,415.92
	Total dispositions	46		16,967,641.78		0.00	16,967,642.00	16,967,641.78
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	240	90,562,879.35			0.00	90,562,879.35	90,562,879.35
	Total dispositions	201		88,776,969.40		0.00	88,776,969.40	88,776,969.40
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG CUSIP: 912810RK6	Total acquisitions	68	11,811,188.66			0.00	11,811,188.66	11,811,188.66
	Total dispositions	38		11,865,635.45		0.00	11,811,188.66	11,865,635.45
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	Total acquisitions	26	8,501,860.18			0.00	8,501,860.18	8,501,860.18
	Total dispositions	12		5,287,842.65		0.00	5,231,912.59	5,287,842.65
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP: 912810RM2	Total acquisitions	58	12,303,789.05			0.00	12,303,789.05	12,303,789.05
	Total dispositions	46		12,126,535.41		0.00	12,303,789.05	12,126,535.41
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP: 912810RJ9	Total acquisitions	44	21,374,756.12			0.00	21,374,756.12	21,374,756.12
	Total dispositions	48		21,206,013.00		0.00	21,374,756.12	21,206,013.00
UNITED STATES TREAS NTS FIXED 2.0% DUE 02-15-2025 CUSIP: 912828J27	Total acquisitions	8	8,323,514.88			0.00	8,323,514.88	8,323,514.88
	Total dispositions	15		8,288,991.83		0.00	8,323,514.88	8,288,991.83

NOTE: TRANSACTIONS ARE BASED ON THE 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

◆ 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 2014-12-31 VALUE (INCLUDING ACCRUALS) OF 248,504,855.89

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 01/01/2015 and ending 12/31/2015

► **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 <u>01</u> Day <u>01</u> Year <u>2015</u>			
2 Assets:			
a Market value	2a	248,018,706	
b Actuarial value	2b	248,018,706	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	1,587	135,856,459	135,856,459
b For terminated vested participants.....	1,057	49,642,598	49,642,598
c For active participants.....	790	40,804,159	47,120,125
d Total.....	3,434	226,303,216	232,619,182
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 6.28%		
6 Target normal cost.....	6 1,384,462		

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	Thomas E. Palmer <div style="text-align: center;"> Signature of actuary </div>	<div style="text-align: center;"> Date 1405892 Most recent enrollment number 704-620-6542 Telephone number (including area code) </div>
Thomas E. Palmer Type or print name of actuary		
Towers Watson Delaware Inc. Firm name		
150 North College Street Suite 3050 Charlotte NC 28202-2173 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) 2015
v. 150123

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	3,377,666
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	13,403
9 Amount remaining (line 7 minus line 8)	0	3,364,263
10 Interest on line 9 using prior year's actual return of <u>13.83%</u>	0	465,278
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.49%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	3,829,541

Part III Funding Percentages

14 Funding target attainment percentage	14	104.97%
15 Adjusted funding target attainment percentage	15	106.62%
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	101.24%
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
01/08/2015	31,444				
12/17/2015	12,000,000				
Totals ▶			18(b)	12,031,444	18(c) 0

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

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	11,349,112

20 Quarterly contributions and liquidity shortfalls:

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

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

21 Discount rate:				
a Segment rates:	1st segment: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%	☐ 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	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	1,384,462	
b Excess assets, if applicable, but not greater than line 31a	31b	1,384,462	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	11,349,112	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	11,349,112	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	1	2a	2b	3a(1)	3a(2)	3b(1)	3b(2)	3c(1)
Employer's Name	Valuation date	Market value of assets	Actuarial 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	No. of Participants: Total active participants
Milliken & Company	1/1/2015	247,030,245	247,030,245	1,585	135,565,081	1,057	49,642,598	783
Pacolet Milliken Enterprises	1/1/2015	988,461	988,461	2	291,378	-	-	7
Total		248,018,706	248,018,706	1,587	135,856,459	1,057	49,642,598	790

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	3c(2)	3c(3)	3d(1)	3d(2)	3d(3)	4	4a	4b
Employer's Name	Funding Target: Active participants - Vested benefits	Funding Target: Total active participants	No. of Participants: Total	Vested Funding Target: 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)
Milliken & Company	40,222,167	46,456,654	3,425	225,429,846	231,664,333			
Pacolet Milliken Enterprises	581,992	663,471	9	873,370	954,849			
Total	40,804,159	47,120,125	3,434	226,303,216	232,619,182			

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	5	6	7(a)	7(b)	8(a)	8(b)	9(a)	9(b)
Employer's Name	Effective interest rate	Target normal cost	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)
Milliken & Company	6.28%	1,384,462	-	3,362,871	-	-	-	3,362,871
Pacolet Milliken Enterprises	6.28%	-	-	14,795	-	13,403	-	1,392
Total	6.28%	1,384,462	-	3,377,666	-	13,403	-	3,364,263

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	10	10(a)	10(b)	11a(b)	11b(1)	11b(1)(b)	11b(2)(b)	11c(b)
Employer's Name	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	Prefunding balance: Interest on line 11a using prior year's effective interest rate	Interest on line 38b from prior year Schedule SB, using prior year's actual return	Prefunding balance: Total available at beginning of current plan year to add to prefunding balance
Milliken & Company	13.83%	-	465,085	-	6.49%	-	-	-
Pacolet Milliken Enterprises	13.83%	-	193	-	6.49%	-	-	-
Total	13.83%	-	465,278	-	6.49%	-	-	-

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	11d(b)	12(a)	12(b)	13(a)	13(b)*	14	15	16
Employer's Name	Prefunding balance: Portion of line 11c(b) 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) + 11d(b) - 12(b))	Funding Target Attainment Percentage	Adjusted Funding Target Attainment Percentage	Prior year's funding percentage (for credit balance use)
Milliken & Company	-	-	-	-	3,816,150	104.98%	106.63%	101.30%
Pacolet Milliken Enterprises	-	-	-	-	13,391	102.11%	103.52%	87.83%
Total	-	-	-	-	3,829,541	104.97%	106.62%	101.24%

* See Footnote 1

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

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	17	18b	18c	19a	19b	19c	20a	20b
Employer's Name	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	Discounted employer contributions: allocated toward unpaid minimum required contribution from prior years	Discounted employer contributions: made to avoid benefit restrictions adjusted to valuation date	Discounted 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)
Milliken & Company		12,000,000	-	-	-	11,317,705	No	
Pacolet Milliken Enterprises		31,444	-	-	-	31,407	Yes	Yes
Total		12,031,444	-	-	-	11,349,112		

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	20c(1)	20c(2)	20c(3)	20c(4)	28	29	30	31a
Employer's Name	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 1st quarter)	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)
Milliken & Company	-	-	-	-	-	-	-	1,384,462
Pacolet Milliken Enterprises	0	0	0	0	-	-	-	-
Total	0	0	0	0	-	-	-	1,384,462

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	31b	32a(1)	32a(2)	32b(1)	32b(2)	33Date	33	34
Employer's Name	Excess Assets, if applicable, but not greater than 31a	Outstanding balance: Net shortfall amortization 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)
Milliken & Company	1,384,462	-	-	-	-			-
Pacolet Milliken Enterprises	-	-	-	-	-			-
Total	1,384,462	-	-	-	-			-

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	35CB	35PB	35	36	37	38a	38b	39
Employer's Name	Balances used to offset funding requirement: Carryover balance	Balances used to offset funding requirement: Prefunding balance	Balances used to offset funding requirement: Total balance	Additional cash requirements (line 34 minus line 35(3))	Contributions allocated toward minimum required contribution for current year, adjusted to valuation date (line 19c)	Total present value of excess contributions for current year (excess, if any, of line 37 over line 36)	Portion of excess contributions attributable to use of prefunding and funding standard carryover balances	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)
Milliken & Company	-	-	-	-	11,317,705	11,317,705	-	-
Pacolet Milliken Enterprises	-	-	-	-	31,407	31,407	-	-
Total	-	-	-	-	11,349,112	11,349,112	-	-

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2015

2015 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	40	41a	41b	42	43
Employer's Name	Unpaid minimum required contribution for all years	Alternative amortization schedule elected under Pension Relief Act of 2010	Eligible plan year(s) for which the election in line 41a was made	Amount of acceleration adjustment	Excess installment acceleration amount to be carried over to future plan years
Milliken & Company	-				
Pacolet Milliken Enterprises	-				
Total	-				

Plan Name: The Milliken Pension Plan
 EIN/PN: 51-0105342 / 333
 Plan Sponsor: Milliken Company
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2015

The average retirement age for Line 22 was calculated by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table.

x	q_x^r	l_x	${}_{x-55}p_{55} = l_x / l_{55}$	$q_x^r * l_x / l_{55}$	$x * q_x^r * l_x / l_{55}$
50	0.00	1,000,000	1.000000	0.000000	0.000000
51	0.00	1,000,000	1.000000	0.000000	0.000000
52	0.00	1,000,000	1.000000	0.000000	0.000000
53	0.00	1,000,000	1.000000	0.000000	0.000000
54	0.00	1,000,000	1.000000	0.000000	0.000000
55	0.02	1,000,000	1.000000	0.020000	1.100000
56	0.02	980,000	0.980000	0.019600	1.097600
57	0.02	960,400	0.960400	0.019208	1.094856
58	0.02	941,192	0.941192	0.018824	1.091783
59	0.02	922,368	0.922368	0.018447	1.088394
60	0.20	903,921	0.903921	0.180784	10.847050
61	0.21	723,137	0.723137	0.151859	9.263380
62	0.23	571,278	0.571278	0.131394	8.146423
63	0.20	439,884	0.439884	0.087977	5.542539
64	0.25	351,907	0.351907	0.087977	5.630515
65	1.00	263,930	0.263930	0.263930	17.155477

Average age at retirement 62.058017

Rounded for Schedule SB item 22 62 ==> SCHB_WARA

Plan Name: Milliken Pension Plan
 EIN / PN: 51-0105342 / 333
 Plan Sponsor: Milliken & Company
 Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The plan was originally effective January 1, 1986. The last amendment reflected herein is Amendment Number 15, which is effective December 2013. Amendments 11 through 14 pertain to the "lump sum windows" offered to certain deferred vested participants between October 1, 2012 and June 25, 2013. Amendment 15 allows for participants who terminate on or after January 1, 2014 to receive payment of their accrued benefit as a single sum distribution up to \$50,000.

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

Definitions

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

Benefits Paid Upon the Following Events

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.

The reduction for early retirement is as follows:

Age	Early Retirement Factors
55	0.4108
56	0.4444
57	0.4828
58	0.5248
59	0.5716
60	0.6232
61	0.6820
62	0.7468
63	0.8212
64	0.9052
65	1.0000

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015

SCHEDULE SB ATTACHMENTS

Deferred vested termination	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.
Disablement	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 or December 31, 2005 if earlier, unless the member elects to retire early, in which case the benefits are determined the same as described above for early retirement.
Preretirement death	Preretirement spouse's death benefit option unless waived by the participant and his spouse.
Retirement death	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.

Other Plan Provisions

Normal form of payment	The normal form of benefit for single participants is an income for life and for married participants is a qualified joint & 50% contingent benefit.
Optional Forms of payment	<ul style="list-style-type: none">• Joint and 75% contingent option• Joint and 100% contingent option <p>Participants who terminate on and after January 1, 2014 may receive payment as a single sum distribution up to \$50,000.</p>
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.

Plan Name:	Milliken Pension Plan
EIN / PN:	51-0105342 / 333
Plan Sponsor:	Milliken & Company
Valuation Date:	January 1, 2015

SCHEDULE SB ATTACHMENTS

Future Plan Changes

No future plan changes were recognized in determining pension cost or in determining minimum and maximum contribution.

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015

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

December 31, 2015

(a)	(b)		(c)	(d)	(e)	
Category	Identity of Issue, Borrower, Lessor or Similar Party		Par value	Cost	Current value	
Corporate Bonds			\$	\$	\$	
	Bhp Billiton Fin	5%	September 30, 2043	30,000	31,739	26,964
	Westpac Banking Corporation	2.250%	January 17, 2019	660,000	659,102	661,704
	Anheuser Busch Inbev Fin Inc	4.625%	February 1, 2044	1,200,000	1,219,206	1,192,728
	Cdn Natl Ry Co	6.375%	November 15, 2037	600,000	662,190	778,636
	Suncor Energy Inc	6.500%	June 15, 2038	270,000	358,520	288,894
	Suncor Energy Inc	7.150%	February 1, 2032	500,000	546,445	567,670
	Transcanada	5.850%	March 15, 2036	1,000,000	961,790	1,028,601
	Transcanada	7.625%	January 15, 2039	650,000	796,185	796,775
	Bpce Us Reg S	2.500%	December 10, 2018	1,000,000	996,640	1,008,474
	Orange Nt Step Up	9.000%	March 1, 2031	450,000	600,849	635,144
	Total Cap Cda Ltd	2.750%	July 15, 2023	800,000	798,552	767,643
	Total Cap Intl	3.700%	January 15, 2024	870,000	867,782	881,780
	Amer Movil Sab De Gtd Sr Nt	6.125%	March 30, 2040	1,370,000	1,485,554	1,507,145
	Cooperatieve Centrale Raiffeisen Boerenl	2.250%	January 14, 2019	695,000	691,025	697,239
	Cooperatieve	4.625%	December 1, 2023	500,000	495,930	521,073
	Koninklijke	6.875%	March 11, 2038	500,000	579,625	579,694
	Shell Intl Fin B V	6.375%	December 15, 2038	1,850,000	2,027,127	2,187,072
	Statoil Asa	4.800%	November 8, 2043	600,000	596,976	608,532
	Cr Suisse Ag Fixed	3.625%	September 9, 2024	1,015,000	1,009,275	1,022,982
	Astrazeneca Plc	6.450%	September 15, 2037	1,000,000	1,109,310	1,264,599
	Bp Cap Mkts P L C	3.814%	February 10, 2024	305,000	306,675	304,841
	Diageo Cap Plc	3.875%	April 29, 2043	720,000	690,142	670,087
	Enesco Plc Formerly	5.750%	October 1, 2044	350,000	268,779	230,717
	Glaxosmithkline	6.375%	May 15, 2038	700,000	751,198	893,906
	Hsbc Hldgs Plc	6.500%	September 15, 2037	550,000	546,011	659,844
	Hsbc Holdings Plc	5.100%	April 5, 2021	500,000	552,445	555,880
	Rio Tinto Fin Usa Plc	4.750%	March 22, 2042	1,353,000	1,371,669	1,160,744
	Aetna Inc New	6.750%	December 15, 2037	385,000	509,186	484,728
	Alabama Pwr Co	3.850%	December 1, 2042	400,000	398,800	367,172
	Alabama Pwr Co	5.200%	June 1, 2041	725,000	724,007	786,052
	Alabama Pwr Co	6.000%	March 1, 2039	1,100,000	1,131,834	1,307,562
	Allstate Corp	4.500%	June 15, 2043	230,000	228,983	233,693
	Alltel Corp	7.875%	July 1, 2032	500,000	620,080	615,180
	Altria Group Inc	9.950%	November 10, 2038	161,000	180,545	258,062
	Amazon Com Inc	4.950%	December 5, 2044	235,000	230,855	250,260
	American Re Corp	7.450%	December 15, 2026	750,000	1,034,288	957,045
	Amern Express Co	4.050%	December 3, 2042	500,000	442,675	477,408
	Amern Intl Group	4.500%	July 16, 2044	285,000	283,281	263,556
	Aol Time Warner	7.700%	May 1, 2032	285,000	310,550	355,726
	Apache Corp	5.250%	February 1, 2042	200,000	196,626	177,284
	Apple Inc	3.850%	May 4, 2043	1,330,000	1,300,105	1,225,346
	At&t Inc	4.350%	June 15, 2045	238,000	209,643	203,602
	At&t Inc	5.350%	September 1, 2040	399,000	394,872	394,099
	Atmos Energy Corp	4.125%	October 15, 2044	205,000	204,615	196,455
	Bank Amer Corp	5.875%	February 7, 2042	775,000	786,779	904,485
	Bank Amer Corp	5.000%	January 21, 2044	130,000	151,403	135,680
	Becton Dickinson &	4.685%	December 15, 2044	165,000	165,000	166,470
	Bellsouth Corp	6.875%	October 15, 2031	150,000	166,725	164,050
	Berkley W R Corp	6.250%	February 15, 2037	500,000	342,500	580,761
	Berkshire Hathaw ay	4.500%	February 11, 2043	1,500,000	1,487,100	1,510,394
	Berkshire Hathaw ay	5.750%	January 15, 2040	800,000	790,605	933,653
	Boeing Co	6.875%	March 15, 2039	1,000,000	1,162,360	1,370,278
	Caterpillar Inc	4.750%	May 15, 2064	1,200,000	1,196,112	1,155,910
	Caterpillar Inc	5.200%	May 27, 2041	1,050,000	1,291,826	1,133,664

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

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	Cigna Corp	5.875%	March 15, 2041	475,000	471,941	546,317
	Cisco Sys Inc Sr Nt	5.900%	February 15, 2039	1,000,000	987,120	1,219,772
	Cisco Sys Inc	5.500%	January 15, 2040	600,000	691,488	703,643
	Citigroup Inc	2.500%	September 26, 2018	350,000	355,653	353,040
	Comcast Corp New	4.650%	July 15, 2042	550,000	569,899	559,680
	Comcast Corp	4.500%	January 15, 2043	1,150,000	1,160,655	1,145,267
	Conocophillips Cda	5.950%	October 15, 2036	1,000,000	983,070	1,028,385
	Conocophillips Co	4.300%	November 15, 2044	450,000	447,516	373,960
	Conocophillips Gtd Nt	6.500%	February 1, 2039	600,000	644,058	632,284
	Cons Edison Co N Y	5.500%	December 1, 2039	500,000	498,110	567,932
	Cons Edison Co N Y	5.700%	June 15, 2040	250,000	248,785	292,894
	Cons Edison Co N Y	6.200%	June 15, 2036	500,000	553,675	605,189
	Detroit Edison Co	6.625%	June 1, 2036	1,250,000	1,274,513	1,618,449
	Diageo Invt Corp	4.250%	May 11, 2042	400,000	398,038	393,953
	Disney Walt Co New	4.375%	August 16, 2041	325,000	356,857	336,977
	Dominion Gas Hldgs	4.600%	December 15, 2044	205,000	203,709	190,813
	Duke Energy Ind	6.450%	April 1, 2039	620,000	690,618	794,385
	Duke Energy	4.375%	March 30, 2044	385,000	401,863	391,066
	Duke Energy	6.100%	June 1, 2037	600,000	626,406	725,532
	Enterprise Prods	7.550%	April 15, 2038	165,000	185,150	176,457
	Fifth Third Bancorp	4.300%	January 16, 2024	750,000	747,975	768,263
	Fl Pwr & Lt Co	5.960%	April 1, 2039	300,000	322,230	374,478
	Fl Pwr & Lt Co	4.050%	October 1, 2044	400,000	398,680	395,812
	Florida Pwr Corp	5.650%	April 1, 2040	700,000	697,081	827,140
	Florida Pwr Corp	6.350%	September 15, 2037	400,000	508,368	509,870
	Gen Elec Cap Corp Medium Term Nts Bo	6.875%	January 10, 2039	358,000	326,532	487,980
	Gilead Sciences	4.500%	February 1, 2045	1,230,000	1,224,078	1,203,142
	Goldman Sachs	6.125%	February 15, 2033	500,000	518,070	585,718
	Goldman Sachs	6.250%	February 1, 2041	650,000	730,594	775,321
	Goldman Sachs	6.750%	October 1, 2037	150,000	131,550	175,340
	Halliburton Co	4.500%	November 15, 2041	470,000	487,466	426,742
	Home Depot Inc	4.200%	April 1, 2043	1,560,000	1,553,719	1,562,719
	Home Depot Inc	4.875%	February 15, 2044	650,000	702,247	715,835
	Home Depot Inc	5.875%	December 16, 2036	600,000	592,380	731,303
	Honeywell Intl Inc	5.700%	March 15, 2037	300,000	375,903	362,049
	Hsbc Bk Usa N A	7.000%	January 15, 2039	400,000	467,980	504,153
	Hsbc Usa Inc	3.500%	June 23, 2024	500,000	497,870	502,026
	Intel Corp	4.250%	December 15, 2042	430,000	428,912	414,511
	Intercontinental	4.000%	October 15, 2023	1,100,000	1,091,475	1,132,918
	International Business Machs Corp	4.000%	June 20, 2042	654,000	691,540	611,745
	Intl Business	5.600%	November 30, 2039	400,000	476,477	465,975
	Jpmorgan Chase &	3.250%	September 23, 2022	200,000	198,784	201,154
	Jpmorgan Chase &	4.250%	October 15, 2020	200,000	197,696	212,169
	Jpmorgan Chase &	4.350%	August 15, 2021	1,000,000	1,038,480	1,064,233
	Lockheed Martin	4.850%	September 15, 2041	455,000	451,719	468,481
	Louisville Gas & Elec	5.125%	November 15, 2040	200,000	196,588	223,472
	Low es Cos Inc	4.650%	April 15, 2042	400,000	398,336	423,101
	Low es Cos Inc	5.125%	November 15, 2041	1,225,000	1,321,654	1,356,358
	Ma Inst Tech	5.600%	July 1, 2111	375,000	373,429	458,741
	Markel Corp	7.350%	August 15, 2034	500,000	532,400	628,928
	Mcdonalds Corp	6.300%	October 15, 2037	350,000	377,685	410,568
	Medtronic Inc	4.625%	March 15, 2044	665,000	660,598	676,758
	Metlife Inc	4.875%	November 13, 2043	935,000	976,200	980,913
	Metlife Inc	6.500%	December 15, 2032	1,200,000	1,192,044	1,473,485

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

December 31, 2015

(a)	(b)		(c)	(d)	(e)	
Category	Identity of Issue, Borrower, Lessor or Similar Party		Par value	Cost	Current value	
Corporate Bonds			\$	\$	\$	
	Microsoft Corp	3.625%	December 15, 2023	350,000	348,278	367,803
	Microsoft Corp	5.300%	February 8, 2041	1,000,000	991,540	1,151,993
	Monsanto Co New	5.875%	April 15, 2038	400,000	413,324	417,357
	Morgan Stanley	7.250%	April 1, 2032	565,000	641,662	740,462
	National Rural Utils Coop Fin Corp	4.023%	November 1, 2032	1,005,000	1,025,941	988,600
	Nbcuniversal Media	4.450%	January 15, 2043	750,000	751,088	734,817
	Northn Sts Pw r Co	6.375%	September 1, 2038	1,200,000	1,364,796	1,560,792
	Northwestern Corp	4.176%	November 15, 2044	485,000	485,000	476,854
	Novartis Cap Corp	4.400%	May 6, 2044	885,000	987,760	923,024
	Oglethorpe Pw r	5.950%	November 1, 2039	400,000	400,000	449,671
	One Gas Inc	4.658%	February 1, 2044	750,000	839,999	776,908
	Oracle Corp	6.125%	July 8, 2039	1,550,000	1,539,677	1,874,266
	Oracle Corp	6.500%	April 15, 2038	700,000	748,132	877,865
	Pac Gas & Elec Co	4.450%	April 15, 2042	175,000	174,109	175,722
	Pac Gas & Elec Co	4.750%	February 15, 2044	640,000	678,669	665,052
	Pacificorp	6.000%	January 15, 2039	500,000	530,820	606,695
	Parker-hannifin Corp	4.450%	November 21, 2044	635,000	649,932	659,953
	Pepsico Inc	4.250%	October 22, 2044	670,000	679,601	664,776
	Pfizer Inc Nt	7.200%	March 15, 2039	625,000	708,788	860,724
	Pharmacia Corp Deb	6.600%	December 1, 2028	400,000	557,308	512,177
	Philip Morris Intl Inc	4.875%	November 15, 2043	1,400,000	1,391,908	1,480,128
	Philip Morris Intl	6.375%	May 16, 2038	1,000,000	1,079,520	1,261,298
	Phillips	5.875%	May 1, 2042	210,000	254,165	210,495
	Ppl Elec Utils	5.200%	July 15, 2041	420,000	417,598	475,843
	Prin Finl Group	3.125%	May 15, 2023	350,000	327,047	342,907
	Prudential Finl Inc Med Trm Nts Book	6.625%	December 1, 2037	600,000	517,836	734,631
	Public Svc Co Colo	3.950%	March 15, 2043	600,000	595,938	584,270
	Raytheon Co	4.875%	October 15, 2040	1,300,000	1,363,274	1,422,984
	Simon Ppty Group L	6.750%	February 1, 2040	400,000	471,796	527,649
	Southn Cal Edison	6.050%	March 15, 2039	970,000	1,043,836	1,201,591
	St Jude Med Inc	3.250%	April 15, 2023	600,000	567,312	589,111
	Stryker Corp	4.375%	May 15, 2044	600,000	597,306	593,453
	Target Corp	4.000%	July 1, 2042	1,200,000	1,128,237	1,171,652
	Target Corp	6.500%	October 15, 2037	345,000	346,073	444,996
	Time Warner Inc	6.200%	March 15, 2040	215,000	214,998	236,105
	Travelers Cos Inc	4.600%	August 1, 2043	690,000	698,951	725,080
	Unitedhealth Group	3.950%	October 15, 2042	565,000	552,175	525,880
	Unitedhealth Group	5.700%	October 15, 2040	1,000,000	1,100,144	1,161,560
	Utd Technologies	4.500%	June 1, 2042	860,000	902,548	866,053
	Utd Technologies	7.500%	September 15, 2029	400,000	531,836	540,922
	Va Elec & Pw r Co Sr Nt	8.875%	November 15, 2038	500,000	669,825	785,856
	Va Elec & Pw r Co	6.350%	November 30, 2037	200,000	219,330	255,844
	Ventas Rlty Ltd	4.000%	April 30, 2019	600,000	634,410	623,735
	Wal-mart Stores	4.300%	April 22, 2044	940,000	949,165	958,296
	Wells Fargo & Co	5.606%	January 15, 2044	2,197,000	2,523,094	2,440,645
	Abbott Labs	3.108%	March 15, 2025	450,000	450,176	444,355
	Abbvie Inc	4.661%	May 14, 2035	200,000	198,618	195,919
	Abbvie Inc	4.844%	May 14, 2045	500,000	499,760	488,733
	Ace Ina Holdings Inc	3.385%	May 3, 2026	860,000	857,360	857,365
	Apple Inc	4.291%	February 9, 2045	1,225,000	1,154,877	1,054,674
	Apple Inc	4.316%	May 13, 2045	215,000	214,215	217,088
	Bank Amer Corp	4.283%	January 22, 2025	45,000	45,772	44,052
	Bank Amer Corp	4.294%	April 21, 2025	55,000	52,662	53,557

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

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	CVS Health Corp	4.785%	July 20, 2045	70,000	69,745	73,740
	CDN Occidental	4.77%	May 1, 2028	300,000	415,128	372,897
	CDN Pay Ry Co New	6.046%	September 15, 2115	215,000	215,000	217,788
	Citigroup Inc	4.871%	January 30, 2042	195,000	234,396	223,746
	Citigroup Inc	4.523%	September 29, 2027	275,000	275,822	273,179
	Comcast Corp	4.396%	January 15, 2033	90,000	90,554	88,436
	Comcast Corp	4.523%	August 15, 2045	135,000	134,808	136,691
	Comw lth Edison Co	4.309%	March 1, 2045	695,000	695,000	625,120
	Comw lth Edison Co	4.311%	November 15, 2045	1,000,000	1,012,290	1,006,574
	Connecticut Light & Power	4.220%	June 1, 2045	420,000	412,696	415,066
	Cooperatieve	4.157%	August 4, 2025	140,000	141,550	142,387
	Rabobank Nederland	4.94%	August 4, 2045	185,000	184,169	193,860
	Cooperatieve	4.333%	May 24, 2041	375,000	460,136	427,632
	PV/TPL Corporacion Nacional Del Cobre De Chile NT	6.413%	November 4, 2044	450,000	476,433	359,545
	PV/TPL Codelco Inc	5.274%	September 16, 2025	105,000	103,381	98,877
	Cred Suis GP Fun	4.965%	May 15, 2045	790,000	787,417	779,008
	PV/TPL Daimler	1.958%	August 1, 2017	1,500,000	1,505,775	1,486,436
	Danaher Corp	4.18%	September 15, 2045	655,000	653,585	676,614
	Deere & Co	4.176%	June 9, 2042	770,000	811,796	736,116
	Disney Walt Co New	4.124%	December 1, 2042	970,000	912,353	903,461
	Dominion Gas Hldgs	5.095%	November 1, 2043	150,000	169,589	143,457
	DuPont E I De Nemours	5.011%	February 15, 2043	120,000	114,053	104,760
	EDF S A	4.842%	October 13, 2035	160,000	156,643	158,130
	EDF S A	5.141%	October 13, 2045	375,000	373,834	364,107
	ERP Oper Ltd	4.403%	June 1, 2045	285,000	283,923	289,550
	PV/TPL Exelon Corp NT	4.885%	June 15, 2035	160,000	144,077	161,303
	Fedex Corp	4.798%	February 1, 2045	60,000	59,659	53,465
	PV/TPL GE Corp Intl Fdg	4.264%	November 15, 2035	2,472,000	2,511,843	2,522,631
	Gen Dynamics Corp	4.088%	November 15, 2042	580,000	586,119	534,052
	General Electric Co	4.271%	October 9, 2042	265,000	286,484	258,849
	Gilead Sciences	4.774%	April 1, 2044	500,000	518,310	501,969
	Gilead Sciences	4.675%	March 1, 2046	520,000	522,067	526,254
	Gilead Sciences	4.47%	September 1, 2035	135,000	134,548	137,272
	Goldman Sachs	4.838%	July 8, 2044	30,000	29,986	29,826
	Goldman Sachs	4.792%	October 21, 2045	240,000	237,802	238,410
	Grainger W W Inc	4.316%	June 15, 2045	320,000	319,741	335,044
	PV/TPL Guardian Life Insurance Co	5.160%	June 19, 2064	450,000	429,570	427,214
	Halliburton Co	5.358%	September 15, 2039	370,000	500,118	473,158
	Halliburton Co	4.126%	November 15, 2025	495,000	493,609	481,992
	PV/TPL INDPLS PWR & LT CO	4.682%	September 1, 2045	555,000	554,776	556,697
	Intel Corp	4.548%	July 29, 2045	950,000	959,821	1,004,114
	Intercontinental	3.716%	December 1, 2025	250,000	249,958	250,688
	Intl Business	3.21%	February 12, 2024	1,060,000	1,129,684	1,091,185
	JPMorgan Chase Bank, N.A.	4.951%	June 1, 2045	115,000	114,181	114,978
	Kentucky Utils Co	4.21%	October 1, 2045	165,000	164,863	169,582
	Lilly Eli & Co	4.081%	March 1, 2045	300,000	298,545	280,625
	Lockheed Martin	4.424%	March 1, 2035	450,000	418,064	402,417
	LSVLE Gas & Elec	4.246%	October 1, 2045	80,000	79,934	81,734
	Low es Cos Inc	4.455%	April 15, 2040	550,000	656,414	659,059
	Low es Cos Inc	4.21%	September 15, 2045	255,000	249,583	262,084
	Medtronic Inc	4.291%	March 15, 2035	1,075,000	1,067,973	1,086,655
	Medtronic Inc	4.432%	March 15, 2045	470,000	480,590	484,783
	Merck & Co Inc	4.156%	September 15, 2042	115,000	115,215	104,741
	Merck & Co Inc	2.875%	May 18, 2023	250,000	257,243	248,762

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

December 31, 2015

(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party	Par value	Cost	Current value		
Corporate Bonds		\$	\$	\$		
	Merck & Co Inc	4.156%	February 10, 2045	595,000	591,579	549,453
	Microsoft Corp	4.56%	February 12, 2055	145,000	142,695	130,249
	Microsoft Corp	4.264%	November 3, 2045	250,000	249,138	257,806
	Monsanto Co New	5.617%	July 15, 2044	515,000	456,039	426,385
	Monsanto Co New	6.293%	July 15, 2064	420,000	356,899	318,912
	Morgan Stanley	4.311%	September 8, 2026	95,000	99,248	95,311
	Morgan Stanley	3.629%	July 23, 2025	495,000	506,103	509,738
	Morgan Stanley	4.587%	January 27, 2045	370,000	378,584	353,020
	Morgan Stanley	4.791%	July 24, 2042	360,000	486,072	445,158
	Nexen Inc	5.454%	May 15, 2037	280,000	326,343	313,155
	Noble Energy Inc	6.542%	November 15, 2044	310,000	288,929	250,294
	Northern TR Corp	3.383%	October 30, 2025	320,000	345,792	335,064
	Occidental Pete	4.817%	June 15, 2045	750,000	741,968	727,490
	Oracle Corp	4.442%	May 15, 2045	445,000	432,614	421,942
	PNC Bank N.A.	3.316%	June 1, 2025	275,000	274,417	273,542
	Pepsico Inc	4.418%	November 1, 2040	250,000	274,010	267,123
	Pepsico Inc	4.193%	August 13, 2042	285,000	280,018	258,032
	Pepsico Inc	4.252%	July 17, 2045	430,000	428,474	455,000
	Precision	4.359%	June 15, 2045	230,000	229,236	230,625
	Prin Finl Group	4.794%	September 15, 2042	300,000	298,707	292,400
	Procter & Gamble	4.171%	August 15, 2034	280,000	383,278	338,657
	Procter & Gamble	4.029%	March 5, 2037	90,000	120,107	109,373
	Qualcomm Inc	5.249%	May 20, 2035	500,000	497,810	463,791
	Qualcomm Inc	5.575%	May 20, 2045	500,000	434,035	444,255
	Raytheon Co	4.171%	December 15, 2044	310,000	317,136	311,501
	Shell Intl Fin B V	4.478%	May 11, 2035	155,000	153,707	147,952
	Shell Intl Fin B V	4.729%	May 11, 2045	155,000	154,692	146,330
	S Carolina Elec	4.873%	June 1, 2065	445,000	441,409	463,816
	Southn Cal Edison	4.162%	February 1, 2045	140,000	139,462	126,792
	Suncor Energy Inc	4.395%	December 1, 2024	100,000	100,506	94,188
	PV TPL Teachers Ins	4.834%	September 15, 2044	500,000	510,725	505,043
	Union PAC Corp	4.522%	February 1, 2055	215,000	214,088	189,590
	Union PAC Corp	4.759%	November 15, 2065	335,000	321,744	310,537
	United Technologies Corp	4.422%	May 15, 2045	500,000	499,310	477,737
	Unitedhealth Group	4.334%	July 15, 2035	165,000	164,980	171,289
	Unitedhealth Group	4.425%	July 15, 2045	690,000	719,709	726,770
	Verizon Communications	5.212%	August 21, 2046	25,000	24,294	23,668
	Verizon Communications	5.544%	August 21, 2054	202,000	209,588	184,949
	Verizon Communications	5.197%	September 15, 2048	5,000	4,467	4,469
	Visa Inc	4.079%	December 14, 2035	415,000	414,440	418,975
	Visa Inc	4.214%	December 14, 2045	1,040,000	1,042,098	1,055,141
	Wal-mart Stores	4.178%	April 11, 2043	1,340,000	1,313,254	1,301,257
	Actavis Inc	4.96%	October 1, 2042	600,000	621,942	570,376
	Wells Fargo & Co	4.825%	November 4, 2044	255,000	270,082	248,084
	Wells Fargo & Co	4.374%	May 1, 2045	390,000	379,488	359,620
	Wells Fargo & Co	4.843%	November 17, 2045	110,000	109,325	110,981
	WI Elec Pwr Co	4.167%	December 15, 2045	430,000	428,757	439,720
Total Corporate Bonds				150,344,372	154,647,609	
Short-Term Investment Fund						
	Northern Trust, N.A.*	Collective Government STIF — money market fund		4,165,347	4,165,347	
Total Money Market Funds				4,165,347	4,165,347	
Collective Trust Fund						
	JPMorgan Chase Bank, N.A.	Liquidity Fund — collective trust fund		3,048,634	3,048,634	

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

December 31, 2015						
(a)	(b)	(c)	(d)	(e)		
Category	Identity of Issue, Borrower, Lessor or Similar Party		Par value	Cost	Current value	
International Equities			\$	\$	\$	
Vanguard	Vanguard Total Intntl Stock Index Fund — mutual fund			13,060,007	12,331,615	
Total International Equities				13,060,007	12,331,615	
Domestic Equity						
Vanguard	Vanguard Institutional Index Fund-mutual fund			17,542,515	34,148,495	
Total Domestic Equity				17,542,515	34,148,495	
Municipal Bonds						
American Mun Pwr Ohio Inc	5.939%	February 15, 2047	105,000	128,297	121,148	
Bay Area Toll Auth Calif Toll Brdg Rev	6.263%	April 1, 2049	300,000	428,364	403,569	
California ST	7.600%	November 1, 2040	500,000	791,135	743,200	
District Columbia Wtr & Swr Auth Pub	4.814%	October 1, 2114	300,000	352,068	297,174	
Grand Parkway Transn Corp Tex Sys Toll Rev	5.184%	October 1, 2042	500,000	634,380	588,405	
Indiana State Financial Authority	6.596%	February 1, 2039	1,000,000	1,000,000	1,275,090	
Los Angeles California Dept of Water & Power Rev	6.574%	July 1, 2045	800,000	1,028,564	1,085,872	
Los Angeles California Uni School District	5.755%	July 1, 2029	235,000	266,678	278,517	
Los Angeles California Uni School District	6.574%	July 1, 2045	140,000	181,611	168,654	
Los Angeles California Uni School District	6.758%	July 1, 2034	290,000	385,361	382,081	
Massachusetts ST	4.910%	May 1, 2029	500,000	537,105	574,990	
Metropoli Govt Nashville & Dvdsn Cnty	6.731%	July 1, 2043	175,000	208,219	222,271	
Metropolitan Transportation Authority New York	7.336%	November 15, 2039	445,000	514,171	648,823	
New York & NJ Port Authority	4.458%	October 1, 2062	850,000	884,864	809,336	
Port Seattle Washington Revenue	7.000%	May 1, 2036	800,000	775,096	905,088	
San Diego Cnty California	6.138%	May 1, 2049	495,000	673,695	642,005	
Texas ST	5.517%	April 1, 2039	600,000	808,890	749,574	
Texas Transn Commn ST Hwy FD Rev	5.178%	April 1, 2030	200,000	242,590	235,140	
University California Revs	5.770%	May 15, 2043	600,000	774,522	731,904	
Washington ST	5.481%	August 1, 2039	250,000	323,378	302,240	
Total Municipal Bonds				10,938,986	11,165,081	
Commercial Mortgage-Backed Securities						
Commercial Mortgage-Backed Security		January 5, 2035	220,000	211,956	215,156	
Total US Index Linked Government Bond				211,956	215,156	
U.S Government Securities						
United States Treas Bds	2.875%	August 15, 2045	3,365,000	3,269,948	3,268,125	
United States Treas Nts Dtd	2.25%	November 15, 2025	5,565,000	5,571,017	5,552,607	
Tennessee Valley Auth Global Pwr	4.3%	September 15, 2065	425,000	413,585	415,211	
Total U.S Government Securities				9,254,549	9,235,943	
Total Investments				208,566,366	228,957,880	

*Party-in-interest

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Milliken & Company
EIN/PN	51-0105342/333
Plan Name	Milliken Pension Plan
Valuation Date	January 1, 2015
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

Changes in Assumptions and Methods

Change in assumptions since prior valuation

- The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of September 2013 to September 2014 and the interest rate corridors of HATFA were applied.
- The required mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvements.
- The administrative expenses added to the target normal cost were updated from \$902,504 for 2014 to \$1,384,462 for 2015.

Change in methods since prior valuation

None.

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2015