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| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br><br>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► Complete all entries in accordance with the instructions to the Form 5500.</b> | OMB Nos. 1210-0110<br>1210-0089<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
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|               |                                                                                                                                                                                                                                                                                                                                                                      |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Annual Report Identification Information</b><br>For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>                                                                                                                                                                                                          |
| <b>A</b>      | This return/report is for: <input type="checkbox"/> a multiemployer plan <input checked="" type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) ____ |
| <b>B</b>      | This return/report is: <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                         |
| <b>C</b>      | If the plan is a collectively-bargained plan, check here. . . . . <input type="checkbox"/>                                                                                                                                                                                                                                                                           |
| <b>D</b>      | Check box if filing under: <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                    |

|                |                                                                                                                                                                                                                                                                                                                                                      |           |                                                                                                                                                                                                                |
|----------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                                       |           |                                                                                                                                                                                                                |
| <b>1a</b>      | Name of plan<br><u>MILLIKEN PENSION PLAN</u>                                                                                                                                                                                                                                                                                                         | <b>1b</b> | Three-digit plan number (PN) ► <u>333</u>                                                                                                                                                                      |
|                |                                                                                                                                                                                                                                                                                                                                                      | <b>1c</b> | Effective date of plan<br><u>01/01/1986</u>                                                                                                                                                                    |
| <b>2a</b>      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>MILLIKEN &amp; COMPANY</u><br><br><u>PO BOX 1926 M-280</u><br><u>SPARTANBURG, SC 29304</u> |           | <b>2b</b> Employer Identification Number (EIN)<br><u>51-0105342</u><br><br><b>2c</b> Plan Sponsor's telephone number<br><u>864-503-1493</u><br><br><b>2d</b> Business code (see instructions)<br><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.

|                                                                                                 |                                                          |                   |                                                              |
|-------------------------------------------------------------------------------------------------|----------------------------------------------------------|-------------------|--------------------------------------------------------------|
| <b>SIGN HERE</b>                                                                                | <u>Filed with authorized/valid electronic signature.</u> | <u>09/08/2017</u> | <u>BRAD A. JOHNSON</u>                                       |
|                                                                                                 | <b>Signature of plan administrator</b>                   | Date              | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b>                                                                                |                                                          |                   |                                                              |
|                                                                                                 | <b>Signature of employer/plan sponsor</b>                | Date              | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b>                                                                                |                                                          |                   |                                                              |
|                                                                                                 | <b>Signature of DFE</b>                                  | 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                                  |
|                                                                                                 |                                                          |                   |                                                              |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                            |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br>MILLIKEN BENEFITS COMMITTEE<br><br>PO BOX 1926 M-317<br>SPARTANBURG, SC 29304                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>3b</b> Administrator's EIN<br>57-0627192<br><br><b>3c</b> Administrator's telephone number<br>864-503-1493                                              |
| <b>4</b> 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:<br><b>a</b> Sponsor's name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>4b</b> EIN<br><br><b>4c</b> PN                                                                                                                          |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>5</b> 3235                                                                                                                                              |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year.....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 746<br><b>6a(2)</b> 708<br><b>6b</b> 1277<br><b>6c</b> 827<br><b>6d</b> 2812<br><b>6e</b> 341<br><b>6f</b> 3153<br><b>6g</b> 0<br><b>6h</b> 0 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>7</b>                                                                                                                                                   |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 1I 3F 3H<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                                                                                            |

|                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                         | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor                                                                                                                                                                                                                         |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| <b>a Pension Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br>(2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br>(3) <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary | <b>b General Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br>(2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br>(3) <input type="checkbox"/> <b>0</b> <b>A</b> (Insurance Information)<br>(4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br>(5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br>(6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules) |

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 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 \_\_\_\_\_

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
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| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **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.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>MILLIKEN PENSION PLAN</u>                                                                                     | <b>B</b> Three-digit plan number (PN) ▶ <u>333</u>                                                                                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>MILLIKEN &amp; COMPANY</u>                                 | <b>D</b> Employer Identification Number (EIN)<br><u>51-0105342</u>                                                                                      |
| <b>E</b> Type of plan: <input type="checkbox"/> Single <input checked="" type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                 |                                                                               |
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| <b>Part I</b>                                                                                                                                                                                                   | <b>Basic Information</b>                                                      |
| <b>1</b> Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>                                                                                                                               |                                                                               |
| <b>2</b> Assets:                                                                                                                                                                                                |                                                                               |
| <b>a</b> Market value .....                                                                                                                                                                                     | <b>2a</b> <u>230182958</u>                                                    |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b> <u>230182958</u>                                                    |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants (2) Vested Funding Target (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                      | <u>1599</u> <u>139941957</u> <u>139941957</u>                                 |
| <b>b</b> For terminated vested participants.....                                                                                                                                                                | <u>890</u> <u>45426694</u> <u>45426694</u>                                    |
| <b>c</b> For active participants.....                                                                                                                                                                           | <u>746</u> <u>40928091</u> <u>47006965</u>                                    |
| <b>d</b> Total.....                                                                                                                                                                                             | <u>3235</u> <u>226296742</u> <u>232375616</u>                                 |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                                                                               |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                                                                     |
| <b>b</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 ..... | <b>4b</b>                                                                     |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b> <u>6.06 %</u>                                                        |
| <b>6</b> Target normal cost.....                                                                                                                                                                                | <b>6</b> <u>2103501</u>                                                       |

**Statement by Enrolled Actuary**

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

|                                                                                         |                               |                                        |
|-----------------------------------------------------------------------------------------|-------------------------------|----------------------------------------|
| <b>SIGN HERE</b>                                                                        |                               | <u>09/13/2017</u>                      |
|                                                                                         | Signature of actuary          | Date                                   |
| <u>THOMAS E. PALMER</u>                                                                 | Type or print name of actuary | <u>17-05892</u>                        |
|                                                                                         |                               | Most recent enrollment number          |
| <u>TOWERS WATSON DELAWARE INC.</u>                                                      | Firm name                     | <u>704-620-6542</u>                    |
| <u>150 NORTH COLLEGE STREET</u><br><u>SUITE 3050</u><br><u>CHARLOTTE, NC 28202-2173</u> | Address of the firm           | Telephone number (including area code) |

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

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

**Schedule SB (Form 5500) 2016**  
**v. 160205**

| 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                     | 3829541                |
| 8                                                           | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                       | 0                     | 0                      |
| 9                                                           | Amount remaining (line 7 minus line 8) .....                                                                                                             | 0                     | 3829541                |
| 10                                                          | Interest on line 9 using prior year's actual return of <u>-1.69</u> % .....                                                                              | 0                     | -64719                 |
| 11                                                          | Prior year's excess contributions to be added to prefunding balance:                                                                                     |                       |                        |
| a                                                           | Present value of excess contributions (line 38a from prior year) .....                                                                                   |                       | 11349112               |
| 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>6.28</u> % ..... |                       | 712724                 |
| 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 .....                                                                     |                       | 12061836               |
| 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                     | 3764822                |

| Part III Funding Percentages |                                                                                                                                                                  |    |         |
|------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|---------|
| 14                           | Funding target attainment percentage .....                                                                                                                       | 14 | 97.43%  |
| 15                           | Adjusted funding target attainment percentage .....                                                                                                              | 15 | 97.43%  |
| 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 | 104.97% |
| 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<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
| 12/15/2016                                                                        | 12000000                          | 0                               |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
| Totals ►                                                                          |                                   |                                 | 18(b)                    | 12000000                          | 18(c) 0                         |

|                                                                                                                               |                                                                     |
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| 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 11343975                                                        |
| 20 Quarterly contributions and liquidity shortfalls:                                                                          |                                                                     |
| a Did the plan have a "funding shortfall" for the prior year? .....                                                           | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....              | <input type="checkbox"/> Yes <input type="checkbox"/> 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                                                             |
|                                                                                                                               |                                                                     |

|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
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| <b>Part V</b>         | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b>                                                                                                                                                       |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>21</b>             | Discount rate:                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>a</b>              | Segment rates:                                                                                                                                                                                                                   | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment:<br/>4.43%</td> <td style="width: 33%;">2nd segment:<br/>5.91%</td> <td style="width: 33%;">3rd segment:<br/>6.65%</td> </tr> </table> | 1st segment:<br>4.43% | 2nd segment:<br>5.91% | 3rd segment:<br>6.65% | <input type="checkbox"/> N/A, full yield curve used |
| 1st segment:<br>4.43% | 2nd segment:<br>5.91%                                                                                                                                                                                                            | 3rd segment:<br>6.65%                                                                                                                                                                                                                              |                       |                       |                       |                                                     |
| <b>b</b>              | Applicable month (enter code) .....                                                                                                                                                                                              | <b>21b</b>                                                                                                                                                                                                                                         | 4                     |                       |                       |                                                     |
| <b>22</b>             | Weighted average retirement age .....                                                                                                                                                                                            | <b>22</b>                                                                                                                                                                                                                                          | 62                    |                       |                       |                                                     |
| <b>23</b>             | Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute                                               |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>Part VI</b>        | <b>Miscellaneous Items</b>                                                                                                                                                                                                       |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>24</b>             | Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>25</b>             | Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                      |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>26</b>             | Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. .... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                            |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>27</b>             | If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment. ....                                                                                                       | <b>27</b>                                                                                                                                                                                                                                          |                       |                       |                       |                                                     |
| <b>Part VII</b>       | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b>                                                                                                                                                   |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>28</b>             | Unpaid minimum required contributions for all prior years .....                                                                                                                                                                  | <b>28</b>                                                                                                                                                                                                                                          | 0                     |                       |                       |                                                     |
| <b>29</b>             | Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) .....                                                                                                       | <b>29</b>                                                                                                                                                                                                                                          | 0                     |                       |                       |                                                     |
| <b>30</b>             | Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                                                                                                                          | <b>30</b>                                                                                                                                                                                                                                          | 0                     |                       |                       |                                                     |
| <b>Part VIII</b>      | <b>Minimum Required Contribution For Current Year</b>                                                                                                                                                                            |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>31</b>             | Target normal cost and excess assets (see instructions):                                                                                                                                                                         |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>a</b>              | Target normal cost (line 6) .....                                                                                                                                                                                                | <b>31a</b>                                                                                                                                                                                                                                         | 2103501               |                       |                       |                                                     |
| <b>b</b>              | Excess assets, if applicable, but not greater than line 31a .....                                                                                                                                                                | <b>31b</b>                                                                                                                                                                                                                                         | 0                     |                       |                       |                                                     |
| <b>32</b>             | Amortization installments:                                                                                                                                                                                                       | Outstanding Balance                                                                                                                                                                                                                                | Installment           |                       |                       |                                                     |
| <b>a</b>              | Net shortfall amortization installment .....                                                                                                                                                                                     | 6161362                                                                                                                                                                                                                                            | 1018001               |                       |                       |                                                     |
| <b>b</b>              | Waiver amortization installment .....                                                                                                                                                                                            | 0                                                                                                                                                                                                                                                  | 0                     |                       |                       |                                                     |
| <b>33</b>             | 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 .....                                                       |                                                                                                                                                                                                                                                    | <b>33</b>             |                       |                       |                                                     |
| <b>34</b>             | Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                                                                               |                                                                                                                                                                                                                                                    | <b>34</b>             |                       |                       |                                                     |
|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    | 3121502               |                       |                       |                                                     |
|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
|                       | Carryover balance                                                                                                                                                                                                                | Prefunding balance                                                                                                                                                                                                                                 | Total balance         |                       |                       |                                                     |
| <b>35</b>             | Balances elected for use to offset funding requirement .....                                                                                                                                                                     | 0                                                                                                                                                                                                                                                  | 0                     |                       |                       |                                                     |
| <b>36</b>             | Additional cash requirement (line 34 minus line 35) .....                                                                                                                                                                        |                                                                                                                                                                                                                                                    | <b>36</b>             |                       |                       |                                                     |
|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    | 3121502               |                       |                       |                                                     |
| <b>37</b>             | Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                                                                        |                                                                                                                                                                                                                                                    | <b>37</b>             |                       |                       |                                                     |
|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    | 11343975              |                       |                       |                                                     |
| <b>38</b>             | Present value of excess contributions for current year (see instructions)                                                                                                                                                        |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>a</b>              | Total (excess, if any, of line 37 over line 36) .....                                                                                                                                                                            | <b>38a</b>                                                                                                                                                                                                                                         | 8222473               |                       |                       |                                                     |
| <b>b</b>              | Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                                                                     | <b>38b</b>                                                                                                                                                                                                                                         |                       |                       |                       |                                                     |
| <b>39</b>             | Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                                                                            |                                                                                                                                                                                                                                                    | <b>39</b>             |                       |                       |                                                     |
|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    | 0                     |                       |                       |                                                     |
| <b>40</b>             | Unpaid minimum required contributions for all years .....                                                                                                                                                                        |                                                                                                                                                                                                                                                    | <b>40</b>             |                       |                       |                                                     |
|                       |                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                    | 0                     |                       |                       |                                                     |
| <b>Part IX</b>        | <b>Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)</b>                                                                                                                                                |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>41</b>             | If an election was made to use PRA 2010 funding relief for this plan:                                                                                                                                                            |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>a</b>              | Schedule elected ..... <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                                                                                                                 |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>b</b>              | Eligible plan year(s) for which the election in line 41a was made ..... <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011                                  |                                                                                                                                                                                                                                                    |                       |                       |                       |                                                     |
| <b>42</b>             | Amount of acceleration adjustment .....                                                                                                                                                                                          | <b>42</b>                                                                                                                                                                                                                                          |                       |                       |                       |                                                     |
| <b>43</b>             | Excess installment acceleration amount to be carried over to future plan years .....                                                                                                                                             | <b>43</b>                                                                                                                                                                                                                                          |                       |                       |                       |                                                     |

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2016                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

|        |                                                 |
|--------|-------------------------------------------------|
| 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

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

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

(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

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**(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

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**(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

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**(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

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

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

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

JP MORGAN INVESTMENT MGT INC.

13-3200244

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 50 51                      | NONE                                                                                                     | 296616                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

LEGAL & GENERAL INVESTMENT

20-8058531

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 50 51                      | NONE                                                                                                     | 151372                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

NORTHERN TRUST COMPANY

36-1561860

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 21 50                         | NONE                                                                                                     | 112832                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

TOWERS WATSON DELAWARE

53-0181291

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 11 50                         | NONE                                                                                                     | 99180                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

J.H. ELLWOOD & ASSOCIATES INC.

36-3121777

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 34 50                         | NONE                                                                                                     | 63832                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

MORGAN GUARANTY TRUST COMPANY OF NY

13-5123346

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 50 51                      | NONE                                                                                                     | 0                                                                             | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

**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<br>(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<br>(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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |

**Part II Service Providers Who Fail or Refuse to Provide Information**

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

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

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

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                                                                                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><div style="border: 1px solid black; padding: 5px; display: inline-block;"> <b>2016</b> </div><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

|                                                                                                                                  |                                                                                                                                                                                                                                                                                   |                                         |     |  |  |
|----------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|-----|--|--|
| <b>A</b> Name of plan<br><span style="color: blue;">MILLIKEN PENSION PLAN</span>                                                 | <table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:80%;"><b>B</b> Three-digit plan number (PN) ►</td> <td style="width:20%; text-align: center; color: blue;">333</td> </tr> <tr> <td colspan="2" style="height: 20px;"></td> </tr> </table> | <b>B</b> Three-digit plan number (PN) ► | 333 |  |  |
| <b>B</b> Three-digit plan number (PN) ►                                                                                          | 333                                                                                                                                                                                                                                                                               |                                         |     |  |  |
|                                                                                                                                  |                                                                                                                                                                                                                                                                                   |                                         |     |  |  |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><span style="color: blue;">MILLIKEN &amp; COMPANY</span> | <b>D</b> Employer Identification Number (EIN)<br><span style="color: blue;">51-0105342</span>                                                                                                                                                                                     |                                         |     |  |  |

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

|                                                                                                                |                                                          |                                                                                                                                                |
|----------------------------------------------------------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <span style="color: blue;">PENSION TRUST LIQUIDITY</span>       |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a): <span style="color: blue;">JP MORGAN TRUST BANK NA</span>    |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN <span style="color: blue;">13-6285055-001</span>                                               | <b>d</b> Entity code <span style="color: blue;">C</span> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="color: blue;">1836336</span>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <span style="color: blue;">COLL GOVT SHORT TERM INV FUND</span> |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a): <span style="color: blue;">THE NORTHERN TRUST COMPANY</span> |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN <span style="color: blue;">45-6138589-068</span>                                               | <b>d</b> Entity code <span style="color: blue;">C</span> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="color: blue;">11680622</span> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                 |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a):                                                              |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN                                                                                                | <b>d</b> Entity code                                     | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                            |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                 |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a):                                                              |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN                                                                                                | <b>d</b> Entity code                                     | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                            |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                 |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a):                                                              |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN                                                                                                | <b>d</b> Entity code                                     | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                            |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                 |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a):                                                              |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN                                                                                                | <b>d</b> Entity code                                     | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                            |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:                                                                 |                                                          |                                                                                                                                                |
| <b>b</b> Name of sponsor of entity listed in (a):                                                              |                                                          |                                                                                                                                                |
| <b>c</b> EIN-PN                                                                                                | <b>d</b> Entity code                                     | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)                                            |

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

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

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

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

|                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                                          |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Internal Revenue Service</small><br><small>Department of Labor</small><br><small>Employee Benefits Security Administration</small><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|

|                                                                                                          |                                                                    |            |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u> |                                                                    |            |
| <b>A</b> Name of plan<br><u>MILLIKEN PENSION PLAN</u>                                                    | <b>B</b> Three-digit plan number (PN) ►                            | <u>333</u> |
|                                                                                                          |                                                                    |            |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>MILLIKEN &amp; COMPANY</u>           | <b>D</b> Employer Identification Number (EIN)<br><u>51-0105342</u> |            |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

**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 |
|---------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                     | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                      |                 |                       |                 |
| <b>(1)</b> Employer contributions.....                                                            | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                        | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                             | <b>1b(3)</b>    | 2007059               | 1926519         |
| <b>c</b> General investments:                                                                     |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit).....   | <b>1c(1)</b>    |                       |                 |
| <b>(2)</b> U.S. Government securities .....                                                       | <b>1c(2)</b>    | 9235943               | 5997443         |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                           |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(3)(A)</b> |                       |                 |
| <b>(B)</b> All other.....                                                                         | <b>1c(3)(B)</b> | 154862765             | 165000812       |
| <b>(4)</b> Corporate stocks (other than employer securities):                                     |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                        | <b>1c(4)(A)</b> |                       |                 |
| <b>(B)</b> Common.....                                                                            | <b>1c(4)(B)</b> |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                              | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property).....                                   | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                               | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans.....                                                                 | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                    | <b>1c(9)</b>    | 7213981               | 13516958        |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                   | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                           | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities.....                                  | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....        | <b>1c(13)</b>   | 46480110              | 49549626        |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts)..... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other.....                                                                            | <b>1c(15)</b>   | 11165081              | 9751469         |

| <b>1d</b> Employer-related investments:                              |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 230964939             | 245742827       |

**Liabilities**

|                                                                           |           |        |        |
|---------------------------------------------------------------------------|-----------|--------|--------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |        |        |
| <b>h</b> Operating payables .....                                         | <b>1h</b> |        |        |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |        |        |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 814995 | 866680 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 814995 | 866680 |

**Net Assets**

|                                                           |           |           |           |
|-----------------------------------------------------------|-----------|-----------|-----------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 230149944 | 244876147 |
|-----------------------------------------------------------|-----------|-----------|-----------|

**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 |
|------------------------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>a Contributions:</b>                                                                                    |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 12000000   |           |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |            |           |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> | 6290       |           |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 12006290  |
| <b>b Earnings on investments:</b>                                                                          |                 |            |           |
| (1) Interest:                                                                                              |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> |            |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 175895     |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 6949708    |           |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |            |           |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 512825     |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 7638428   |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |            |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> |            |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 1142613    |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 1142613   |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 141720966  |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 139205959  |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |            | 2515007   |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 3882226    |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            | 3882226   |

|                                                                                                |        | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                             | 2b(6)  |            | 40924     |
| (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) |            | 3481902   |
| c Other income.....                                                                            | 2c     |            |           |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | 30707390  |

**Expenses**

|                                                                                      |       |          |          |
|--------------------------------------------------------------------------------------|-------|----------|----------|
| e Benefit payment and payments to provide benefits:                                  |       |          |          |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 13820616 |          |
| (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) |          | 13820616 |
| 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) | 212012   |          |
| (2) Contract administrator fees.....                                                 | 2i(2) | 1498246  |          |
| (3) Investment advisory and management fees.....                                     | 2i(3) | 511820   |          |
| (4) Other .....                                                                      | 2i(4) | -61507   |          |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                  | 2i(5) |          | 2160571  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |          | 15981187 |

**Net Income and Reconciliation**

|                                                          |       |  |          |
|----------------------------------------------------------|-------|--|----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 14726203 |
| l Transfers of assets:                                   |       |  |          |
| (1) To this plan.....                                    | 2l(1) |  |          |
| (2) From this plan.....                                  | 2l(2) |  |          |

**Part III Accountant's Opinion**

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

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

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

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

☒ Yes ☐ No

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

(1) Name: GRANT THORNTON LLP

(2) EIN: 36-6055558

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

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

**Part IV Compliance Questions**

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

During the plan year:

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

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

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |
| 4b |     | X  |        |

|                                                                                                                                                                                                                               |           | Yes | No | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|----|----------|
| <b>c</b> 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.) .....                                          | <b>4c</b> |     | X  |          |
| <b>d</b> 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.) .....                               | <b>4d</b> |     | X  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | <b>4e</b> | X   |    | 25000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       | <b>4f</b> |     | X  |          |
| <b>g</b> 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? .....                                                    | <b>4g</b> |     | X  |          |
| <b>h</b> 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? .....                                          | <b>4h</b> |     | X  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | <b>4i</b> | X   |    |          |
| <b>j</b> 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.) ..... | <b>4j</b> | X   |    |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           | <b>4k</b> |     | X  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                            | <b>4l</b> |     | X  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  | <b>4m</b> |     | X  |          |
| <b>n</b> 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. ....                                      | <b>4n</b> |     |    |          |
| <b>o</b> Defined Benefit Plan or Money Purchase Pension Plan Only:<br>Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service? .....                           | <b>4o</b> |     |    |          |

**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  
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3991325. (See instructions.)

## Part V Trust Information

|                                        |                                                     |
|----------------------------------------|-----------------------------------------------------|
| <b>6a</b> Name of trust                | <b>6b</b> Trust's EIN                               |
| <b>6c</b> Name of trustee or custodian | <b>6d</b> Trustee's or custodian's telephone number |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                             |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br><br>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).<br><br>► <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2016</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

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

|                                                                                                                                                                                                                                                                    |          |           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-----------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions .....                                                                                                                             | <b>1</b> | <u>0</u>  |
| <b>2</b> 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):<br><br>EIN(s): <u>36-3046063</u> |          |           |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                   |          |           |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                   | <b>3</b> | <u>10</u> |

|                |                                                                                                                                                                               |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Funding Information</b> (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.) |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                             |                              |                                        |                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|-----------------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                        | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | <input type="checkbox"/> N/A            |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                        |                              |                                        |                                         |
| <b>5</b> 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 _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                                        |                                         |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                              | <b>6a</b>                    |                                        |                                         |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                  | <b>6b</b>                    |                                        |                                         |
| <b>c</b> 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) .....                                                                                                                                                                                                            | <b>6c</b>                    |                                        |                                         |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                               |                              |                                        |                                         |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                          | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input type="checkbox"/> N/A            |
| <b>8</b> 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? .....                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input checked="" type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                            |                                   |                                   |                               |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|
| <b>9</b> 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..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input checked="" type="checkbox"/> No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (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. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</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.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

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

Schedule R (Form 5500) 2016  
v. 160205

**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): \_\_\_\_\_

|           |                                                                                                                                                                                                                                                      |            |  |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>14</b> | Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:                                                                                                                    |            |  |
|           | <b>a</b> The current year .....                                                                                                                                                                                                                      | <b>14a</b> |  |
|           | <b>b</b> The plan year immediately preceding the current plan year .....                                                                                                                                                                             | <b>14b</b> |  |
|           | <b>c</b> The second preceding plan year .....                                                                                                                                                                                                        | <b>14c</b> |  |
| <b>15</b> | 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:                                                                         |            |  |
|           | <b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....                                                                                                                                                | <b>15a</b> |  |
|           | <b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                           | <b>15b</b> |  |
| <b>16</b> | Information with respect to any employers who withdrew from the plan during the preceding plan year:                                                                                                                                                 |            |  |
|           | <b>a</b> Enter the number of employers who withdrew during the preceding plan year .....                                                                                                                                                             | <b>16a</b> |  |
|           | <b>b</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 .....                                                                               | <b>16b</b> |  |
| <b>17</b> | 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. .... <input type="checkbox"/> |            |  |

|                |                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|
| <b>Part VI</b> | <b>Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans</b> |
|----------------|---------------------------------------------------------------------------------------------------|

|           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>18</b> | 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 .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b>19</b> | If the total number of participants is 1,000 or more, complete lines (a) through (c)<br><b>a</b> Enter the percentage of plan assets held as:<br>Stock: <u>20.5</u> % Investment-Grade Debt: <u>78.5</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>0.0</u> % Other: <u>1.0</u> %<br><b>b</b> Provide the average duration of the combined investment-grade and high-yield debt:<br><input type="checkbox"/> 0-3 years <input type="checkbox"/> 3-6 years <input type="checkbox"/> 6-9 years <input type="checkbox"/> 9-12 years <input checked="" type="checkbox"/> 12-15 years <input type="checkbox"/> 15-18 years <input type="checkbox"/> 18-21 years <input type="checkbox"/> 21 years or more<br><b>c</b> What duration measure was used to calculate line 19(b)?<br><input type="checkbox"/> Effective duration <input type="checkbox"/> Macaulay duration <input checked="" type="checkbox"/> Modified duration <input type="checkbox"/> Other (specify): |

|                 |                                 |
|-----------------|---------------------------------|
| <b>Part VII</b> | <b>IRS Compliance Questions</b> |
|-----------------|---------------------------------|

|                                                                                                                                                                                                                                |                                                                                                                                                                                   |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>20a</b> Is the plan a 401(k) plan? If "No," skip b .....                                                                                                                                                                    | <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                          |
| <b>20b</b> How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply: .....                                                           | <input type="checkbox"/> Design-based safe harbor <input type="checkbox"/> "Prior year" ADP test<br><input type="checkbox"/> "Current year" ADP test <input type="checkbox"/> N/A |
| <b>21a</b> What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply: .....                                                                               | <input type="checkbox"/> Ratio percentage test <input type="checkbox"/> Average benefit test <input type="checkbox"/> N/A                                                         |
| <b>21b</b> Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules? .....    | <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                          |
| <b>22a</b> If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter     /     /     and the serial number     . |                                                                                                                                                                                   |
| <b>22b</b> If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter     /     /     .                                  |                                                                                                                                                                                   |

Financial Statements and Report of  
Independent Certified Public Accountants

**The Milliken Pension Plan**

December 31, 2016 and 2015

# Table of contents

|                                                                        |       |
|------------------------------------------------------------------------|-------|
| Report of Independent Certified Public Accountants                     | 1-2   |
| Financial statements:                                                  |       |
| Statements of net assets available for benefits                        | 3     |
| Statements of changes in net assets available for benefits             | 4     |
| Notes to financial statements                                          | 5-11  |
| Supplemental schedules:                                                |       |
| Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) | 12-19 |
| Schedule H, Line 4j – Schedule of reportable transactions              | 20    |



## REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

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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, 2016 and 2015, and the related statements of changes in net assets available for benefits for the years ended December 31, 2016 and 2015, 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, 2016 and 2015 stating that the certified information provided to the Plan administrator is complete and accurate.

**Disclaimer of opinion**

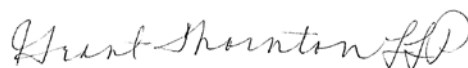
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

**Supplementary information**

The supplemental schedule of assets held at end of year as of December 31, 2016 and schedule of reportable transactions for the year ended December 31, 2016 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  
September 15, 2017

# Statements of net assets available for benefits

| December 31                              | 2016               | 2015               |
|------------------------------------------|--------------------|--------------------|
|                                          | \$                 | \$                 |
| <b>Assets:</b>                           |                    |                    |
| Investments:                             |                    |                    |
| U.S. government securities               | 5,997,443          | 9,235,943          |
| Commercial mortgage-backed securities    | 93,433             | 215,156            |
| Corporate bonds                          | 164,907,379        | 154,647,609        |
| Mutual funds                             | 49,549,626         | 46,480,110         |
| Municipal bonds                          | 9,751,469          | 11,165,081         |
| Collective trusts                        | 13,516,958         | 7,213,981          |
| Total investments                        | 243,816,308        | 228,957,880        |
| Investment income receivable             | 1,926,519          | 2,007,059          |
| Total receivables                        | 1,926,519          | 2,007,059          |
| Total assets                             | 245,742,827        | 230,964,939        |
| Investment purchases payable             | 866,680            | 814,995            |
| Total payables                           | 866,680            | 814,995            |
| <b>Net assets available for benefits</b> | <b>244,876,147</b> | <b>230,149,944</b> |

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                                     | 2016        | 2015         |
|---------------------------------------------------------------------|-------------|--------------|
|                                                                     | \$          | \$           |
| <b>Investment Income:</b>                                           |             |              |
| Net appreciation (depreciation) in fair value of investments        | 9,879,135   | (13,403,343) |
| Interest and dividends                                              | 8,821,965   | 9,312,373    |
| Total investment income (loss)                                      | 18,701,100  | (4,090,970)  |
| <b>Employer's contributions</b>                                     | 12,000,000  | 12,031,444   |
| <b>Other income</b>                                                 | 6,290       | 60,641       |
| <b>Deductions:</b>                                                  |             |              |
| Benefits paid to participants                                       | 13,820,616  | 23,767,500   |
| Administrative expenses                                             | 2,160,571   | 2,103,500    |
| Total deductions                                                    | 15,981,187  | 25,871,000   |
| <b>Net increase (decrease) in net assets available for benefits</b> | 14,726,203  | (17,869,885) |
| Beginning of year                                                   | 230,149,944 | 248,019,829  |
| End of year                                                         | 244,876,147 | 230,149,944  |

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.

On July 6, 2015, Amendment 16 (Amendment) to the Plan was proposed and ratified by the Benefits Administration 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, 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 were defined as those that terminated their employment as of July 1, 2015, and were not reemployed during the period commencing and ending on July 1, 2015 and December 1, 2015, respectively.

### Payment of Benefits

Except for the lump sum payments paid in 2015 as discussed above, 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, 2016, 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.

## 2 Summary of Significant Accounting Policies

### Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis 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 statements of net assets available for benefits.

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

**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 Pension Benefit Guaranty Corporation (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 has adopted the new guidance in these financial statements, resulting in the removal of the collective trust funds from the fair value hierarchy in Note 6.

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.

Part I and III are not applicable to the Plan, but management has adopted Part II in these financial statements. Accordingly, the amendment was retrospectively applied. The disclosures of individual investments that represent 5% or more of net assets available for benefits, the net appreciation or depreciation in fair value of investments by general type and the investment strategy for the Plan’s investments measured at fair value have been removed, and the level of disaggregation of investments that are measured at fair value has been simplified by disaggregating investments by general type versus disaggregating by nature, characteristics and risks.

### 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, 2016 and 2015
- Total investment income (loss) as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2016 and 2015
- Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) as of December 31, 2016
- Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2016

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 for the year ended December 31, 2016.

### 4 Funding Policy

The Company’s funding policy is to make annual contributions to the Plan that are 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, 2016 and 2015.

### 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 actuarial present value of accumulated Plan benefits as of December 31, 2016 and 2015, calculated by the Plan's actuary as of December 31, 2016 and 2015, is summarized as follows:

|                                                                   | 2016               | 2015               |
|-------------------------------------------------------------------|--------------------|--------------------|
|                                                                   | \$                 | \$                 |
| <b>Vested benefits:</b>                                           |                    |                    |
| Participants and / or beneficiaries currently receiving benefits  | 157,108,482        | 152,033,541        |
| Other participants                                                | 113,781,740        | 107,777,297        |
| <b>Total vested benefits</b>                                      | <b>270,890,222</b> | <b>259,810,838</b> |
| <b>Total actuarial present value of accumulated plan benefits</b> | <b>270,890,222</b> | <b>259,810,838</b> |

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2016 and 2015, are as follows:

|                                                                                     | 2016               | 2015               |
|-------------------------------------------------------------------------------------|--------------------|--------------------|
|                                                                                     | \$                 | \$                 |
| <b>Actuarial present value of accumulated plan benefits as of beginning of year</b> | <b>259,810,838</b> | <b>270,666,445</b> |
| Increase (decrease) during the year attributable to:                                |                    |                    |
| Benefits paid                                                                       | (13,820,616)       | (23,767,500)       |
| Actuarial (gains) losses                                                            | (668,212)          | 2,464,995          |
| Change in assumptions                                                               | 11,645,745         | (4,021,566)        |
| Interest due to the decrease in the discount period                                 | 13,922,467         | 14,468,464         |
| <b>Actuarial present value of accumulated plan benefits as of end of year</b>       | <b>270,890,222</b> | <b>259,810,838</b> |

The significant actuarial assumptions used in the December 31, 2016 and 2015, valuations were as follows:

- Mortality for 2016: RP-2014 projected back to 2006 with generational projection from 2006 using scale MP-2016, and the Internal Revenue Service (IRS)-prescribed static annuitant and non-annuitant tables, respectively.
- 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.
- Retirement rate: Graded from age 55 to 65 and from 2% to 100% for both periods.
- Investment return: 5.00% for 2016 and 5.50% for 2015.

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, 2016 and 2015, considers the Plan is frozen. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

## 6 Fair Value Measurement of Financial Instruments

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 liabilities' 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. Government Securities, Commercial Mortgage-backed Securities, Corporate Bonds, and Municipal Bonds***

Investments are valued based on yields currently available on identical or comparable securities of issuers with similar credit ratings.

***Mutual Funds***

Mutual funds are valued at quoted active market prices.

***Collective Trusts***

Investments are reported at 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 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, 2016 and 2015.

| Assets at Fair Value at December 31, 2016       |                                                   |                                          |                                                  |             |
|-------------------------------------------------|---------------------------------------------------|------------------------------------------|--------------------------------------------------|-------------|
|                                                 | Active Markets for<br>Identical Assets<br>Level 1 | Other<br>Observable<br>Inputs<br>Level 2 | Significant<br>Unobservable<br>Inputs<br>Level 3 | Total       |
|                                                 | \$                                                | \$                                       | \$                                               | \$          |
| U.S. government securities                      | 247,061                                           | 5,750,382                                | -                                                | 5,997,443   |
| Commercial mortgage-backed securities           | -                                                 | 93,433                                   | -                                                | 93,433      |
| Corporate bonds                                 | 157,186,619                                       | 7,720,760                                | -                                                | 164,907,379 |
| Mutual funds                                    | 49,549,626                                        | -                                        | -                                                | 49,549,626  |
| Municipal bonds                                 | 8,462,199                                         | 1,289,270                                | -                                                | 9,751,469   |
| Total assets in fair value hierarchy            | 215,445,505                                       | 14,853,845                               | -                                                | 230,299,350 |
| Investments measured at NAV - collective trusts | -                                                 | -                                        | -                                                | 13,516,958  |
| Total investments at fair value                 | 215,445,505                                       | 14,853,845                               | -                                                | 243,816,308 |

## Assets at Fair Value at December 31, 2015

|                                                 | Active Markets for<br>Identical Assets<br>Level 1 | Other<br>Observable<br>Inputs<br>Level 2 | Significant<br>Unobservable<br>Inputs<br>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 |
| Mutual funds                                    | 46,480,110                                        | -                                        | -                                                | 46,480,110  |
| Municipal bonds                                 | 9,315,001                                         | 1,850,080                                | -                                                | 11,165,081  |
| Total assets in the fair value hierarchy        | 197,743,902                                       | 23,999,997                               | -                                                | 221,743,899 |
| Investments measured at NAV - collective trusts | -                                                 | -                                        | -                                                | 7,213,981   |
| Total investments at fair value                 | 197,743,902                                       | 23,999,997                               | -                                                | 228,957,880 |

**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 2016 and 2015, management transferred corporate bonds from Level 1 to Level 2 and Level 2 to Level 1 based upon changes in trading activity.

**7 Exempt Party-in-interest Transactions**

Certain Plan investments are units of a collective trust and a corporate bond issued and managed by the Trustee or its affiliates. These transactions qualify as exempt party-in-interest transactions.

**8 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.

US 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, 2016 and 2015, 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.

## 9 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 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.

## 10 Subsequent Events

The Plan evaluated events and transactions for potential recognition or disclosure through September 15, 2017, the date the financial statements were available to be issued, and determined a material subsequent event that requires disclosure in the financial statements. Effective June 1, 2017, the Plan was amended to offer a lump sum payment option, not to exceed \$13.8 million in total to certain participants who terminated by April 20, 2017 with a present value vested benefit less than \$150,000.

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

December 31, 2016

| (a)                | (b)                                                  | (c)       | (d)       | (e)           |
|--------------------|------------------------------------------------------|-----------|-----------|---------------|
| Category           | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost      | Current value |
| Corporate Bonds    |                                                      | \$        | \$        | \$            |
| 3M CO              | 3.125 September 19, 2046                             | 220,000   | 209,755   | 196,069       |
| ABBVIE INC         | 4.700 May 14, 2045                                   | 500,000   | 499,760   | 490,565       |
| ACTAVIS INC        | 4.625 October 1, 2042                                | 600,000   | 621,942   | 581,012       |
| AETNA INC          | 4.250 June 15, 2036                                  | 60,000    | 59,751    | 60,159        |
| AETNA INC          | 6.750 December 15, 2037                              | 385,000   | 509,186   | 500,350       |
| ALABAMA PWR CO     | 3.850 December 1, 2042                               | 400,000   | 398,800   | 382,363       |
| ALABAMA PWR CO     | 5.200 June 1, 2041                                   | 725,000   | 724,007   | 820,138       |
| ALABAMA PWR CO     | 6.000 March 1, 2039                                  | 675,000   | 694,535   | 837,783       |
| ALCAN INC          | 7.250 March 15, 2031                                 | 80,000    | 89,385    | 95,288        |
| AMAZON COM INC     | 4.950 December 5, 2044                               | 235,000   | 230,855   | 268,028       |
| AMER MOVIL DE CV   | 6.125 March 30, 2040                                 | 575,000   | 661,297   | 656,220       |
| AMERICAN RE CORP   | 7.450 December 15, 2026                              | 750,000   | 1,034,288 | 940,611       |
| AMERN AIRLS        | 3.200 June 15, 2028                                  | 365,000   | 365,000   | 354,963       |
| AMERN AIRLS        | 3.650 June 15, 2028                                  | 1,750,000 | 1,747,813 | 1,737,969     |
| ANHEUSER-BUSCH     | 4.700 February 1, 2036                               | 1,392,000 | 1,397,012 | 1,464,200     |
| ANHEUSER-BUSCH     | 4.700 February 1, 2036                               | 640,000   | 634,662   | 673,196       |
| ANHEUSER-BUSCH     | 4.900 February 1, 2046                               | 175,000   | 174,589   | 189,152       |
| APACHE CORP        | 5.250 February 1, 2042                               | 200,000   | 196,626   | 213,266       |
| APPLE INC          | 4.500 February 23, 2036                              | 315,000   | 313,520   | 336,399       |
| APPLE INC          | 3.450 February 9, 2045                               | 580,000   | 546,799   | 511,936       |
| APPLE INC          | 3.850 May 4, 2043                                    | 45,000    | 42,221    | 43,031        |
| APPLE INC          | 3.850 May 4, 2043                                    | 1,245,000 | 1,220,354 | 1,190,524     |
| APPLE INC          | 3.850 August 4, 2046                                 | 50,000    | 49,970    | 47,907        |
| APPLE INC          | 4.375 May 13, 2045                                   | 215,000   | 214,215   | 220,874       |
| APPLE INC          | 4.500 February 23, 2036                              | 180,000   | 179,154   | 192,228       |
| APPLE INC          | 4.650 February 23, 2046                              | 40,000    | 41,924    | 43,194        |
| APPLE INC          | 4.650 February 23, 2046                              | 300,000   | 312,837   | 323,955       |
| ARCH CAP           | 5.031 December 15, 2046                              | 70,000    | 70,000    | 73,387        |
| ASTRAZENECA PLC    | 6.450 September 15, 2037                             | 1,000,000 | 1,109,310 | 1,293,687     |
| AT&T INC           | 4.350 June 15, 2045                                  | 238,000   | 209,643   | 212,066       |
| AT&T INC           | 4.550 March 9, 2049                                  | 213,000   | 187,481   | 192,396       |
| AT&T INC           | 5.350 September 1, 2040                              | 40,000    | 39,586    | 41,080        |
| ATMOS ENERGY CORP  | 4.125 October 15, 2044                               | 205,000   | 204,615   | 203,899       |
| BANK AMER CORP     | 3.248 October 21, 2027                               | 165,000   | 165,000   | 157,526       |
| BANK AMER CORP     | 4.450 March 3, 2026                                  | 55,000    | 55,006    | 56,680        |
| BANK AMER CORP     | 4.750 April 21, 2045                                 | 200,000   | 200,702   | 202,803       |
| BANK AMER CORP     | 4.875 April 1, 2044                                  | 195,000   | 200,922   | 211,589       |
| BANK AMER CORP     | 5.000 January 21, 2044                               | 65,000    | 75,702    | 71,181        |
| BANK AMER CORP     | 5.875 February 7, 2042                               | 175,000   | 225,617   | 211,513       |
| BANK AMER CORP     | 5.875 February 7, 2042                               | 600,000   | 561,162   | 725,188       |
| BECTON DICKINSON   | 4.685 December 15, 2044                              | 165,000   | 165,000   | 170,931       |
| BERKLEY W R CORP   | 6.250 February 15, 2037                              | 500,000   | 342,500   | 580,598       |
| BERKSHIRE HATHAWAY | 4.500 February 11, 2043                              | 500,000   | 500,240   | 531,656       |
| BERKSHIRE HATHAWAY | 4.500 February 11, 2043                              | 690,000   | 680,933   | 733,685       |
| BERKSHIRE HATHAWAY | 5.750 January 15, 2040                               | 800,000   | 790,605   | 984,248       |
| BHP BILLITON       | 5.000 September 30, 2043                             | 1,170,000 | 1,332,756 | 1,306,843     |
| BIOGEN INC         | 5.200 September 15, 2045                             | 85,000    | 84,400    | 90,962        |
| BK NEW YORK MELLON | 3.000 October 30, 2028                               | 255,000   | 254,720   | 242,462       |
| BK OF AMER         | 6.000 October 15, 2036                               | 55,000    | 65,623    | 66,356        |
| BOEING CO          | 3.300 March 1, 2035                                  | 680,000   | 630,210   | 636,328       |
| BOEING CO          | 6.875 March 15, 2039                                 | 1,000,000 | 1,162,360 | 1,412,797     |
| BP CAP MKTS        | 3.119 May 4, 2026                                    | 80,000    | 80,000    | 78,133        |
| BP CAP MKTS        | 3.723 November 28, 2028                              | 245,000   | 245,000   | 248,939       |
| BP CAP MKTS        | 3.814 February 10, 2024                              | 205,000   | 205,000   | 212,967       |

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

December 31, 2016

| (a)             | (b)                                                  | (c)       | (d)                | (e)           |           |           |
|-----------------|------------------------------------------------------|-----------|--------------------|---------------|-----------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value |           |           |
| Corporate Bonds |                                                      | \$        | \$                 | \$            |           |           |
|                 | BP CAP MKTS                                          | 3.814     | February 10, 2024  | 100,000       | 101,675   | 103,886   |
|                 | BPCE S A MEDIUM                                      | 3.375     | December 2, 2026   | 700,000       | 681,198   | 684,981   |
|                 | BPCE US REG                                          | 2.500     | December 10, 2018  | 1,000,000     | 996,640   | 1,008,774 |
|                 | BUCKEYE PARTNERS                                     | 5.850     | November 15, 2043  | 45,000        | 44,739    | 46,396    |
|                 | BURLINGTON NORTH                                     | 4.550     | September 1, 2044  | 435,000       | 459,882   | 462,513   |
|                 | CATERPILLAR INC                                      | 4.750     | May 15, 2064       | 950,000       | 946,922   | 1,012,962 |
|                 | CATERPILLAR INC                                      | 5.200     | May 27, 2041       | 1,050,000     | 1,291,826 | 1,217,796 |
|                 | CDN NATL RY CO                                       | 3.200     | August 2, 2046     | 605,000       | 598,430   | 531,725   |
|                 | CDN NATL RY CO                                       | 6.375     | November 15, 2037  | 600,000       | 662,190   | 789,878   |
|                 | CDN OCCIDENTAL                                       | 7.400     | May 1, 2028        | 230,000       | 318,265   | 291,298   |
|                 | CHEVRON                                              | 2.355     | December 5, 2022   | 450,000       | 438,849   | 441,612   |
|                 | CHUBB CORP                                           | 6.500     | May 15, 2038       | 550,000       | 608,025   | 737,195   |
|                 | CISCO SYS INC                                        | 5.500     | January 15, 2040   | 600,000       | 691,488   | 730,918   |
|                 | CISCO SYS INC                                        | 5.900     | February 15, 2039  | 1,000,000     | 987,120   | 1,269,977 |
|                 | CITIGROUP INC                                        | 4.450     | September 29, 2027 | 180,000       | 180,689   | 182,852   |
|                 | CITIGROUP INC                                        | 4.750     | May 18, 2046       | 575,000       | 568,830   | 575,664   |
|                 | CITIGROUP INC                                        | 5.875     | January 30, 2042   | 195,000       | 234,396   | 231,031   |
|                 | CLEV CLINIC                                          | 4.858     | January 1, 2114    | 320,000       | 351,795   | 303,547   |
|                 | CME GROUP INC                                        | 5.300     | September 15, 2043 | 300,000       | 345,387   | 351,449   |
|                 | COCA COLA CO                                         | 2.250     | September 1, 2026  | 625,000       | 624,275   | 588,603   |
|                 | COMCAST CORP                                         | 4.500     | January 15, 2043   | 900,000       | 908,339   | 927,917   |
|                 | COMCAST CORP                                         | 4.250     | January 15, 2033   | 90,000        | 90,554    | 93,660    |
|                 | COMCAST CORP                                         | 4.600     | August 15, 2045    | 135,000       | 134,808   | 141,516   |
|                 | COMCAST CORP                                         | 4.650     | July 15, 2042      | 550,000       | 569,899   | 572,616   |
|                 | COMWLTH EDISON CO                                    | 3.700     | March 1, 2045      | 495,000       | 495,000   | 465,537   |
|                 | COMWLTH EDISON CO                                    | 3.700     | March 1, 2045      | 200,000       | 200,000   | 188,096   |
|                 | COMWLTH EDISON CO                                    | 4.350     | November 15, 2045  | 1,000,000     | 1,012,290 | 1,044,101 |
|                 | CONNECTICUT LIGHT & POWER                            | 4.150     | June 1, 2045       | 420,000       | 412,696   | 422,598   |
|                 | CONOCOPHILLIPS                                       | 6.500     | February 1, 2039   | 350,000       | 427,375   | 443,070   |
|                 | CONOCOPHILLIPS CO                                    | 5.950     | October 15, 2036   | 650,000       | 638,996   | 761,434   |
|                 | CONOCOPHILLIPS CO                                    | 4.300     | November 15, 2044  | 450,000       | 447,516   | 447,619   |
|                 | CONS EDISON CO                                       | 5.500     | December 1, 2039   | 500,000       | 498,110   | 588,729   |
|                 | CONS EDISON CO                                       | 5.700     | June 15, 2040      | 250,000       | 248,785   | 302,727   |
|                 | CONS EDISON CO                                       | 6.200     | June 15, 2036      | 500,000       | 553,675   | 627,947   |
|                 | CONSUMERS ENERGY                                     | 3.250     | August 15, 2046    | 305,000       | 302,627   | 269,260   |
|                 | CONSUMERS ENERGY                                     | 4.350     | August 31, 2064    | 425,000       | 426,254   | 425,630   |
|                 | COOPERATIEVE                                         | 4.375     | August 4, 2025     | 120,000       | 121,328   | 123,135   |
|                 | COOPERATIEVE CENTRALE                                | 2.250     | January 14, 2019   | 695,000       | 691,025   | 698,721   |
|                 | COOPERATIEVE RABOBANK U A                            | 5.250     | August 4, 2045     | 370,000       | 402,234   | 401,996   |
|                 | COOPERATIEVE RABOBANK UA                             | 4.625     | December 1, 2023   | 500,000       | 495,930   | 526,045   |
|                 | CVS HEALTH CORP                                      | 5.125     | July 20, 2045      | 70,000        | 69,745    | 78,011    |
|                 | DAIMLERCHRYSLER N                                    | 8.500     | January 18, 2031   | 450,000       | 669,177   | 677,768   |
|                 | DANAHER CORP                                         | 4.375     | September 15, 2045 | 655,000       | 653,585   | 682,405   |
|                 | DEERE & CO                                           | 3.900     | June 9, 2042       | 770,000       | 811,796   | 771,030   |
|                 | DETROIT EDISON CO                                    | 6.625     | June 1, 2036       | 1,250,000     | 1,274,513 | 1,647,708 |
|                 | DIAGEO CAP                                           | 3.875     | April 29, 2043     | 370,000       | 345,277   | 352,468   |
|                 | DIAGEO CAP                                           | 3.875     | April 29, 2043     | 350,000       | 344,866   | 333,416   |
|                 | DIAGEO INVT CORP                                     | 4.250     | May 11, 2042       | 370,000       | 367,762   | 372,235   |
|                 | DIAGEO INVT CORP                                     | 4.250     | May 11, 2042       | 30,000        | 30,277    | 30,181    |
|                 | DISNEY WALT CO                                       | 4.375     | August 16, 2041    | 325,000       | 356,857   | 344,892   |
|                 | DISNEY WALT CO                                       | 3.700     | December 1, 2042   | 415,000       | 390,337   | 398,910   |
|                 | DOMINION ENERGY                                      | 4.600     | December 15, 2044  | 205,000       | 203,709   | 203,969   |
|                 | DOMINION GAS HLD                                     | 4.800     | November 1, 2043   | 150,000       | 169,589   | 155,429   |
|                 | DOMINION RES INC                                     | 5.250     | August 1, 2033     | 390,000       | 425,903   | 420,569   |

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

December 31, 2016

| (a)             | (b)                                                  |                          | (c)       | (d)       | (e)           |
|-----------------|------------------------------------------------------|--------------------------|-----------|-----------|---------------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party |                          | Par value | Cost      | Current value |
| Corporate Bonds |                                                      |                          | \$        | \$        | \$            |
|                 | DTE ELEC CO                                          | 3.700 March 15, 2045     | 445,000   | 425,491   | 425,468       |
|                 | DUKE ENERGY                                          | 6.100 June 1, 2037       | 600,000   | 626,406   | 738,311       |
|                 | DUKE ENERGY                                          | 6.450 April 1, 2039      | 620,000   | 690,618   | 812,536       |
|                 | DUKE UNIV                                            | 3.299 October 1, 2046    | 220,000   | 220,000   | 199,437       |
|                 | EDF S A                                              | 4.750 October 13, 2035   | 160,000   | 156,643   | 160,527       |
|                 | EDF S A                                              | 4.950 October 13, 2045   | 375,000   | 373,834   | 379,417       |
|                 | ENTERGY LA LLC                                       | 3.050 June 1, 2031       | 1,180,000 | 1,199,164 | 1,117,242     |
|                 | ENTERGY MISS INC                                     | 2.850 June 1, 2028       | 430,000   | 429,862   | 408,311       |
|                 | ERP OPER LTD                                         | 4.500 June 1, 2045       | 285,000   | 283,923   | 286,239       |
|                 | EXELON CORP                                          | 4.950 June 15, 2035      | 160,000   | 177,922   | 169,745       |
|                 | EXXON MOBIL CORP                                     | 4.114 March 1, 2046      | 425,000   | 426,776   | 435,316       |
|                 | EXXON MOBIL CORP                                     | 4.114 March 1, 2046      | 400,000   | 400,000   | 409,710       |
|                 | FEDEX CORP                                           | 4.100 February 1, 2045   | 60,000    | 59,659    | 56,180        |
|                 | FIFTH THIRD BANCORP                                  | 4.300 January 16, 2024   | 750,000   | 747,975   | 770,370       |
|                 | FL PWR & LT CO                                       | 5.960 April 1, 2039      | 300,000   | 322,230   | 387,445       |
|                 | FL PWR & LT CO                                       | 4.050 October 1, 2044    | 400,000   | 398,680   | 409,834       |
|                 | FL PWR & LT CO                                       | 4.950 June 1, 2035       | 275,000   | 326,626   | 313,741       |
|                 | FLORIDA PWR CORP                                     | 5.650 April 1, 2040      | 700,000   | 697,081   | 848,176       |
|                 | FLORIDA PWR CORP                                     | 6.350 September 15, 2037 | 400,000   | 508,368   | 515,436       |
|                 | GE CAP INTL                                          | 4.418 November 15, 2035  | 1,188,000 | 1,346,131 | 1,244,914     |
|                 | GE CAP INTL                                          | 4.418 November 15, 2035  | 1,074,000 | 1,216,957 | 1,125,452     |
|                 | GEN DYNAMICS CORP                                    | 2.125 August 15, 2026    | 455,000   | 450,250   | 420,324       |
|                 | GEN DYNAMICS CORP                                    | 3.600 November 15, 2042  | 580,000   | 586,119   | 549,770       |
|                 | GEN ELEC CAP CORP                                    | 6.875 January 10, 2039   | 358,000   | 326,532   | 504,759       |
|                 | GENERAL ELEC CO                                      | 4.125 October 9, 2042    | 225,000   | 243,241   | 226,991       |
|                 | GILEAD SCIENCES                                      | 2.950 March 1, 2027      | 170,000   | 169,956   | 162,700       |
|                 | GILEAD SCIENCES                                      | 4.000 September 1, 2036  | 90,000    | 89,487    | 86,298        |
|                 | GILEAD SCIENCES                                      | 4.150 March 1, 2047      | 135,000   | 134,032   | 128,223       |
|                 | GILEAD SCIENCES                                      | 4.500 February 1, 2045   | 175,000   | 185,838   | 174,853       |
|                 | GILEAD SCIENCES                                      | 4.500 February 1, 2045   | 1,000,000 | 995,185   | 999,159       |
|                 | GILEAD SCIENCES                                      | 4.600 September 1, 2035  | 135,000   | 134,548   | 140,021       |
|                 | GILEAD SCIENCES                                      | 4.750 March 1, 2046      | 350,000   | 351,391   | 362,135       |
|                 | GILEAD SCIENCES                                      | 4.800 April 1, 2044      | 500,000   | 518,310   | 519,183       |
|                 | GLAXOSMITHKLINE                                      | 6.375 May 15, 2038       | 700,000   | 751,198   | 920,678       |
|                 | GLAXOSMITHKLINE                                      | 5.375 April 15, 2034     | 640,000   | 745,312   | 748,989       |
|                 | GOLDMAN SACHS                                        | 3.500 November 16, 2026  | 255,000   | 254,340   | 249,131       |
|                 | GOLDMAN SACHS                                        | 4.750 October 21, 2045   | 905,000   | 945,710   | 955,357       |
|                 | GOLDMAN SACHS                                        | 4.800 July 8, 2044       | 30,000    | 29,986    | 31,495        |
|                 | GOLDMAN SACHS                                        | 6.125 February 15, 2033  | 500,000   | 518,070   | 604,313       |
|                 | GOLDMAN SACHS                                        | 6.750 October 1, 2037    | 150,000   | 131,550   | 185,227       |
|                 | GRAINGER                                             | 3.750 May 15, 2046       | 525,000   | 521,441   | 491,682       |
|                 | GRAINGER                                             | 4.600 June 15, 2045      | 320,000   | 319,741   | 342,603       |
|                 | HALLIBURTON CO                                       | 4.500 November 15, 2041  | 470,000   | 487,466   | 461,530       |
|                 | HERSHEY CO                                           | 3.375 August 15, 2046    | 455,000   | 452,784   | 402,836       |
|                 | HOME DEPOT                                           | 4.200 April 1, 2043      | 610,000   | 604,053   | 628,512       |
|                 | HOME DEPOT                                           | 4.200 April 1, 2043      | 650,000   | 652,591   | 669,726       |
|                 | HOME DEPOT                                           | 4.875 February 15, 2044  | 650,000   | 702,247   | 730,330       |
|                 | HOME DEPOT                                           | 5.875 December 16, 2036  | 600,000   | 592,380   | 758,017       |
|                 | HSBC BK USA                                          | 7.000 January 15, 2039   | 375,000   | 438,731   | 495,513       |
|                 | HSBC HLDGS                                           | 3.600 May 25, 2023       | 650,000   | 649,760   | 653,769       |
|                 | HSBC HLDGS                                           | 6.500 September 15, 2037 | 550,000   | 546,011   | 681,832       |
|                 | INTEL CORP                                           | 4.000 December 15, 2032  | 260,000   | 273,814   | 268,048       |
|                 | INTEL CORP                                           | 4.100 May 19, 2046       | 1,060,000 | 1,041,894 | 1,050,648     |
|                 | INTEL CORP                                           | 4.250 December 15, 2042  | 430,000   | 428,912   | 434,094       |

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

December 31, 2016

| (a)             | (b)                                                  | (c)       | (d)                | (e)           |           |           |
|-----------------|------------------------------------------------------|-----------|--------------------|---------------|-----------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value |           |           |
| Corporate Bonds |                                                      | \$        | \$                 | \$            |           |           |
|                 | INTEL CORP                                           | 4.900     | July 29, 2045      | 760,000       | 767,856   | 850,199   |
|                 | INTERCONTINENTAL                                     | 3.750     | December 1, 2025   | 240,000       | 239,959   | 245,262   |
|                 | INTERCONTINENTAL                                     | 4.000     | October 15, 2023   | 1,100,000     | 1,091,475 | 1,150,361 |
|                 | INTERNATIONAL BU                                     | 4.000     | June 20, 2042      | 654,000       | 691,540   | 654,168   |
|                 | INTL BUSINESS                                        | 5.600     | November 30, 2039  | 400,000       | 476,477   | 487,598   |
|                 | INTL BUSINESS                                        | 3.625     | February 12, 2024  | 760,000       | 809,962   | 791,425   |
|                 | JOHNS HOPKINS UNIV                                   | 3.753     | July 1, 2045       | 330,000       | 316,688   | 320,074   |
|                 | JPMORGAN CHASE                                       | 3.250     | September 23, 2022 | 200,000       | 198,784   | 202,258   |
|                 | JPMORGAN CHASE                                       | 3.625     | December 1, 2027   | 125,000       | 124,784   | 121,273   |
|                 | JPMORGAN CHASE                                       | 4.250     | October 15, 2020   | 200,000       | 197,696   | 211,647   |
|                 | JPMORGAN CHASE                                       | 4.350     | August 15, 2021    | 1,000,000     | 1,038,480 | 1,069,795 |
|                 | JPMORGAN CHASE                                       | 4.950     | June 1, 2045       | 115,000       | 114,181   | 122,626   |
|                 | KENTUCKY UTILS CO                                    | 4.375     | October 1, 2045    | 165,000       | 164,863   | 171,909   |
|                 | KIMCO RLTY CORP                                      | 4.125     | December 1, 2046   | 305,000       | 302,600   | 284,740   |
|                 | LLOYDS BANK                                          | 2.700     | August 17, 2020    | 850,000       | 852,491   | 856,225   |
|                 | LOCKHEED MARTIN                                      | 3.600     | March 1, 2035      | 450,000       | 418,064   | 427,500   |
|                 | LOCKHEED MARTIN                                      | 4.850     | September 15, 2041 | 455,000       | 451,719   | 500,729   |
|                 | LOUISVILLE GAS                                       | 5.125     | November 15, 2040  | 200,000       | 196,588   | 226,556   |
|                 | LOWES COS INC                                        | 4.375     | September 15, 2045 | 110,000       | 107,395   | 113,321   |
|                 | LOWES COS INC                                        | 4.375     | September 15, 2045 | 145,000       | 142,187   | 149,378   |
|                 | LOWES COS INC                                        | 4.650     | April 15, 2042     | 400,000       | 398,336   | 427,477   |
|                 | LOWES COS INC                                        | 5.125     | November 15, 2041  | 435,000       | 487,365   | 493,119   |
|                 | LOWES COS INC                                        | 5.125     | November 15, 2041  | 420,000       | 419,748   | 476,115   |
|                 | LOWES COS INC                                        | 5.800     | April 15, 2040     | 550,000       | 656,414   | 674,198   |
|                 | LSVLE GAS & ELEC                                     | 4.375     | October 1, 2045    | 80,000        | 79,934    | 84,075    |
|                 | MA INST TECH                                         | 5.600     | July 1, 2111       | 375,000       | 373,429   | 454,545   |
|                 | MARKEL CORP                                          | 5.000     | April 5, 2046      | 180,000       | 178,123   | 181,036   |
|                 | MEDTRONIC INC                                        | 4.375     | March 15, 2035     | 726,000       | 721,254   | 768,056   |
|                 | MEDTRONIC INC                                        | 4.375     | March 15, 2035     | 281,000       | 279,163   | 297,278   |
|                 | MEDTRONIC INC                                        | 4.625     | March 15, 2044     | 665,000       | 660,598   | 714,316   |
|                 | MEDTRONIC INC                                        | 4.625     | March 15, 2045     | 300,000       | 316,848   | 324,426   |
|                 | MEDTRONIC INC                                        | 4.625     | March 15, 2045     | 470,000       | 480,590   | 508,268   |
|                 | MERCK & CO INC                                       | 2.800     | May 18, 2023       | 250,000       | 257,243   | 250,968   |
|                 | MERCK & CO INC                                       | 3.600     | September 15, 2042 | 115,000       | 115,215   | 108,145   |
|                 | MERCK & CO INC                                       | 3.700     | February 10, 2045  | 595,000       | 591,579   | 567,357   |
|                 | MERCK & CO INC                                       | 2.750     | February 10, 2025  | 55,000        | 55,597    | 54,002    |
|                 | METLIFE INC                                          | 4.875     | November 13, 2043  | 770,000       | 803,929   | 833,648   |
|                 | METLIFE INC                                          | 6.500     | December 15, 2032  | 1,200,000     | 1,192,044 | 1,507,094 |
|                 | MICROSOFT CORP                                       | 4.875     | December 15, 2043  | 800,000       | 881,856   | 887,995   |
|                 | MICROSOFT CORP                                       | 1.550     | August 8, 2021     | 840,000       | 839,118   | 814,726   |
|                 | MICROSOFT CORP                                       | 3.450     | August 8, 2036     | 130,000       | 129,497   | 123,547   |
|                 | MICROSOFT CORP                                       | 3.700     | August 8, 2046     | 210,000       | 212,939   | 197,708   |
|                 | MICROSOFT CORP                                       | 3.750     | February 12, 2045  | 150,000       | 156,474   | 140,663   |
|                 | MICROSOFT CORP                                       | 4.000     | February 12, 2055  | 145,000       | 142,695   | 137,138   |
|                 | MICROSOFT CORP                                       | 4.450     | November 3, 2045   | 850,000       | 951,575   | 905,606   |
|                 | MONSANTO CO                                          | 5.875     | April 15, 2038     | 250,000       | 258,328   | 276,605   |
|                 | MONSANTO CO                                          | 4.400     | July 15, 2044      | 360,000       | 318,785   | 347,939   |
|                 | MONSANTO CO                                          | 4.700     | July 15, 2064      | 120,000       | 101,971   | 108,084   |
|                 | MORGAN STANLEY                                       | 3.125     | July 27, 2026      | 100,000       | 99,320    | 95,538    |
|                 | MORGAN STANLEY                                       | 4.000     | July 23, 2025      | 495,000       | 506,103   | 507,383   |
|                 | MORGAN STANLEY                                       | 4.300     | January 27, 2045   | 300,000       | 307,901   | 298,971   |
|                 | MORGAN STANLEY                                       | 6.375     | July 24, 2042      | 350,000       | 470,741   | 449,808   |
|                 | MORGAN STANLEY                                       | 7.250     | April 1, 2032      | 565,000       | 641,662   | 765,527   |
|                 | NATIONAL RURAL UTILS CORP                            | 4.023     | November 1, 2032   | 1,005,000     | 1,025,941 | 1,023,011 |

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

December 31, 2016

| (a)             | (b)                                                  |       | (c)                | (d)       | (e)           |           |
|-----------------|------------------------------------------------------|-------|--------------------|-----------|---------------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party |       | Par value          | Cost      | Current value |           |
| Corporate Bonds |                                                      |       | \$                 | \$        | \$            |           |
|                 | NBCUNIVERSAL MEDIA                                   | 4.450 | January 15, 2043   | 750,000   | 751,088       | 766,400   |
|                 | NEXEN INC                                            | 6.400 | May 15, 2037       | 280,000   | 326,343       | 331,855   |
|                 | * NORTHERN TR CORP                                   | 3.950 | October 30, 2025   | 245,000   | 264,747       | 256,930   |
|                 | NORTHN STS PWR CO                                    | 6.375 | September 1, 2038  | 1,200,000 | 1,364,796     | 1,556,652 |
|                 | NORTHWESTERN CORP                                    | 4.176 | November 15, 2044  | 485,000   | 485,000       | 485,267   |
|                 | NOVARTIS CAP CORP                                    | 4.400 | May 6, 2044        | 625,000   | 729,850       | 674,025   |
|                 | NOVARTIS CAP CORP                                    | 4.400 | May 6, 2044        | 260,000   | 257,910       | 280,394   |
|                 | OCCIDENTAL PETE                                      | 3.400 | April 15, 2026     | 480,000   | 497,914       | 483,621   |
|                 | OCCIDENTAL PETE                                      | 4.400 | April 15, 2046     | 765,000   | 784,747       | 778,491   |
|                 | OGLETHORPE PWR                                       | 4.250 | April 1, 2046      | 160,000   | 157,392       | 152,961   |
|                 | OGLETHORPE PWR                                       | 5.950 | November 1, 2039   | 400,000   | 400,000       | 473,109   |
|                 | ONCOR ELEC                                           | 5.300 | June 1, 2042       | 370,000   | 401,587       | 433,985   |
|                 | ONE GAS INC                                          | 4.658 | February 1, 2044   | 750,000   | 839,999       | 777,405   |
|                 | ORACLE CORP                                          | 4.125 | May 15, 2045       | 755,000   | 754,115       | 731,716   |
|                 | ORACLE CORP                                          | 4.500 | July 8, 2044       | 250,000   | 254,643       | 255,248   |
|                 | ORACLE CORP                                          | 6.125 | July 8, 2039       | 1,250,000 | 1,241,675     | 1,572,990 |
|                 | ORACLE CORP                                          | 6.500 | April 15, 2038     | 515,000   | 550,411       | 672,892   |
|                 | PAC GAS & ELEC CO                                    | 4.600 | June 15, 2043      | 405,000   | 429,207       | 427,197   |
|                 | PAC GAS & ELEC CO                                    | 4.750 | February 15, 2044  | 640,000   | 678,669       | 702,321   |
|                 | PACIFICORP                                           | 6.000 | January 15, 2039   | 500,000   | 530,820       | 636,203   |
|                 | PARKER-HANNIFIN CORP                                 | 4.450 | November 21, 2044  | 635,000   | 649,932       | 670,762   |
|                 | PEPSICO INC                                          | 3.450 | October 6, 2046    | 45,000    | 43,020        | 40,994    |
|                 | PEPSICO INC                                          | 3.450 | October 6, 2046    | 160,000   | 158,698       | 145,758   |
|                 | PEPSICO INC                                          | 3.600 | August 13, 2042    | 235,000   | 230,892       | 219,085   |
|                 | PEPSICO INC                                          | 4.250 | October 22, 2044   | 670,000   | 679,601       | 691,930   |
|                 | PEPSICO INC                                          | 4.600 | July 17, 2045      | 430,000   | 428,474       | 468,640   |
|                 | PEPSICO INC                                          | 4.875 | November 1, 2040   | 250,000   | 274,010       | 276,950   |
|                 | PFIZER INC                                           | 4.000 | December 15, 2036  | 125,000   | 124,399       | 128,069   |
|                 | PFIZER INC                                           | 4.125 | December 15, 2046  | 285,000   | 284,504       | 289,920   |
|                 | PHILIP MORRIS INTL                                   | 6.375 | May 16, 2038       | 1,000,000 | 1,079,520     | 1,282,243 |
|                 | PHILIP MORRIS INTL                                   | 4.875 | November 15, 2043  | 870,000   | 864,971       | 935,796   |
|                 | PHILLIPS                                             | 4.875 | November 15, 2044  | 70,000    | 76,399        | 73,925    |
|                 | PHILLIPS                                             | 5.875 | May 1, 2042        | 140,000   | 169,444       | 165,768   |
|                 | PIEDMONT NAT GAS                                     | 3.640 | November 1, 2046   | 215,000   | 214,738       | 189,790   |
|                 | PNC BK                                               | 3.250 | June 1, 2025       | 760,000   | 772,711       | 758,665   |
|                 | PPL ELEC UTILS                                       | 5.200 | July 15, 2041      | 420,000   | 417,598       | 486,489   |
|                 | PRECISION                                            | 4.375 | June 15, 2045      | 230,000   | 229,236       | 241,904   |
|                 | PRESIDENT                                            | 3.300 | July 15, 2056      | 215,000   | 213,405       | 189,079   |
|                 | PRESIDENT & FELL HARVARD                             | 3.150 | July 15, 2046      | 230,000   | 229,609       | 205,781   |
|                 | PRIN FINL GROUP                                      | 3.125 | May 15, 2023       | 350,000   | 327,047       | 348,089   |
|                 | PROCTER & GAMBLE                                     | 5.550 | March 5, 2037      | 9,000     | 12,011        | 11,642    |
|                 | PRUDENTIAL                                           | 4.600 | May 15, 2044       | 850,000   | 868,683       | 884,614   |
|                 | PUB SVC ELEC GAS                                     | 3.800 | March 1, 2046      | 380,000   | 378,313       | 368,783   |
|                 | PUBLIC SVC CO                                        | 3.550 | June 15, 2046      | 135,000   | 133,596       | 124,711   |
|                 | PUBLIC SVC CO                                        | 3.950 | March 15, 2043     | 600,000   | 595,938       | 598,754   |
|                 | PUBLIC SVC CO                                        | 4.300 | March 15, 2044     | 750,000   | 871,163       | 783,853   |
|                 | PVTPL AEP                                            | 4.000 | December 1, 2046   | 155,000   | 152,441       | 153,756   |
|                 | PVTPL AIG                                            | 6.900 | March 15, 2032     | 650,000   | 831,786       | 829,252   |
|                 | PVTPL CODELCO INC                                    | 4.500 | September 16, 2025 | 70,000    | 68,921        | 71,060    |
|                 | PVTPL CORPORACION                                    | 4.875 | November 4, 2044   | 325,000   | 344,091       | 318,933   |
|                 | PVTPL CORPORACION                                    | 4.250 | July 17, 2042      | 140,000   | 121,764       | 126,206   |
|                 | PVTPL DAIMLER FIN                                    | 1.375 | August 1, 2017     | 1,100,000 | 1,104,235     | 1,100,017 |
|                 | PVTPL DIAMOND                                        | 6.020 | June 15, 2026      | 195,000   | 198,102       | 211,243   |
|                 | PVTPL GUARDIAN                                       | 4.875 | June 19, 2064      | 450,000   | 429,570       | 442,036   |

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

December 31, 2016

| (a)             | (b)                                                  | (c)       | (d)                | (e)           |           |           |
|-----------------|------------------------------------------------------|-----------|--------------------|---------------|-----------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value |           |           |
| Corporate Bonds |                                                      | \$        | \$                 | \$            |           |           |
|                 | PVTPL INDPLS PWR                                     | 4.700     | September 1, 2045  | 555,000       | 554,776   | 584,788   |
|                 | PVTPL TEACHERS INS                                   | 4.900     | September 15, 2044 | 500,000       | 510,725   | 540,879   |
|                 | QUALCOMM INC                                         | 4.800     | May 20, 2045       | 330,000       | 317,986   | 352,648   |
|                 | QUALCOMM INC                                         | 4.800     | May 20, 2045       | 500,000       | 434,035   | 534,315   |
|                 | QUALCOMM INC                                         | 4.650     | May 20, 2035       | 500,000       | 497,810   | 528,561   |
|                 | RAYTHEON CO                                          | 4.200     | December 15, 2044  | 310,000       | 317,136   | 316,774   |
|                 | RAYTHEON CO                                          | 4.875     | October 15, 2040   | 300,000       | 335,214   | 337,356   |
|                 | RAYTHEON CO                                          | 4.875     | October 15, 2040   | 1,000,000     | 1,028,060 | 1,124,521 |
|                 | RIO TINTO                                            | 4.750     | March 22, 2042     | 583,000       | 600,548   | 625,322   |
|                 | S CAROLINA ELEC                                      | 5.100     | June 1, 2065       | 445,000       | 441,409   | 487,911   |
|                 | S.W. GAS HLDGS                                       | 3.800     | September 29, 2046 | 35,000        | 34,894    | 31,412    |
|                 | SHELL INTERNATIONAL                                  | 4.550     | August 12, 2043    | 120,000       | 134,600   | 125,140   |
|                 | SHELL INTERNATIONAL                                  | 4.375     | May 11, 2045       | 155,000       | 154,692   | 157,011   |
|                 | SHELL INTL                                           | 3.750     | September 12, 2046 | 112,000       | 111,480   | 103,056   |
|                 | SHELL INTL                                           | 4.000     | May 10, 2046       | 510,000       | 511,494   | 487,692   |
|                 | SHELL INTL                                           | 4.125     | May 11, 2035       | 155,000       | 153,707   | 158,264   |
|                 | SHELL INTL                                           | 6.375     | December 15, 2038  | 630,000       | 695,054   | 812,438   |
|                 | SHELL INTL                                           | 6.375     | December 15, 2038  | 1,100,000     | 1,199,682 | 1,418,542 |
|                 | SIEMENS                                              | 3.300     | September 15, 2046 | 540,000       | 538,061   | 470,160   |
|                 | SIMON PPTY GROUP                                     | 4.250     | November 30, 2046  | 275,000       | 273,290   | 270,304   |
|                 | SIMON PPTY GROUP                                     | 6.750     | February 1, 2040   | 400,000       | 471,796   | 533,777   |
|                 | SOUTHERN CAL EDISON                                  | 3.600     | February 1, 2045   | 140,000       | 139,462   | 132,426   |
|                 | SOUTHERN CAL EDISON                                  | 6.050     | March 15, 2039     | 570,000       | 613,388   | 730,316   |
|                 | SOUTHN CAL GAS                                       | 3.750     | September 15, 2042 | 25,000        | 24,215    | 24,420    |
|                 | STATOIL ASA                                          | 4.800     | November 8, 2043   | 440,000       | 437,782   | 478,328   |
|                 | STRYKER CORP                                         | 4.375     | May 15, 2044       | 600,000       | 597,306   | 581,966   |
|                 | SUNCOR ENERGY INC                                    | 7.150     | February 1, 2032   | 500,000       | 546,445   | 636,083   |
|                 | TARGET CORP                                          | 3.625     | April 15, 2046     | 500,000       | 497,100   | 464,605   |
|                 | TARGET CORP                                          | 3.625     | April 15, 2046     | 245,000       | 243,579   | 227,656   |
|                 | TARGET CORP                                          | 4.000     | July 1, 2042       | 800,000       | 752,158   | 795,553   |
|                 | TEVA                                                 | 2.200     | July 21, 2021      | 140,000       | 139,769   | 133,936   |
|                 | TIME WARNER INC                                      | 6.200     | March 15, 2040     | 215,000       | 214,998   | 248,183   |
|                 | TORONTO-DOMINION                                     | 3.625     | September 15, 2031 | 1,000,000     | 973,400   | 976,830   |
|                 | TRANSCANADA                                          | 5.850     | March 15, 2036     | 1,000,000     | 961,790   | 1,191,996 |
|                 | TRANSCANADA                                          | 7.625     | January 15, 2039   | 650,000       | 796,185   | 930,573   |
|                 | TRAVELERS COS INC                                    | 3.750     | May 15, 2046       | 600,000       | 556,548   | 566,162   |
|                 | TRAVELERS COS INC                                    | 3.750     | May 15, 2046       | 230,000       | 228,399   | 217,029   |
|                 | TRAVELERS COS INC                                    | 4.600     | August 1, 2043     | 690,000       | 698,951   | 746,047   |
|                 | UNION PAC CORP                                       | 3.875     | February 1, 2055   | 215,000       | 214,088   | 197,486   |
|                 | UNION PAC CORP                                       | 4.050     | March 1, 2046      | 115,000       | 113,484   | 115,329   |
|                 | UNION PAC CORP                                       | 4.375     | November 15, 2065  | 335,000       | 321,744   | 333,151   |
|                 | UNITED TECHNOLOGIES                                  | 4.150     | May 15, 2045       | 500,000       | 499,310   | 504,995   |
|                 | UNITEDHEALTH GROUP                                   | 3.950     | October 15, 2042   | 480,000       | 469,104   | 467,453   |
|                 | UNITEDHEALTH GROUP                                   | 4.200     | January 15, 2047   | 95,000        | 94,290    | 96,092    |
|                 | UNITEDHEALTH GROUP                                   | 4.625     | July 15, 2035      | 165,000       | 164,980   | 179,856   |
|                 | UNITEDHEALTH GROUP                                   | 4.750     | July 15, 2045      | 265,000       | 276,535   | 291,929   |
|                 | UNITEDHEALTH GROUP                                   | 4.750     | July 15, 2045      | 500,000       | 529,565   | 550,809   |
|                 | UNITEDHEALTH GROUP                                   | 5.700     | October 15, 2040   | 1,000,000     | 1,100,144 | 1,219,154 |
|                 | UTD AIRLS                                            | 3.100     | July 7, 2028       | 260,000       | 260,000   | 250,900   |
|                 | UTD PARCEL SVC                                       | 6.200     | January 15, 2038   | 200,000       | 261,682   | 263,107   |
|                 | UTD TECHNOLOGIES                                     | 3.750     | November 1, 2046   | 310,000       | 308,230   | 295,023   |
|                 | UTD TECHNOLOGIES                                     | 4.500     | June 1, 2042       | 860,000       | 902,548   | 920,547   |
|                 | UTD TECHNOLOGIES                                     | 7.500     | September 15, 2029 | 400,000       | 531,836   | 556,419   |
|                 | UTD TECHNOLOGIES                                     | 5.700     | April 15, 2040     | 175,000       | 216,669   | 213,917   |

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

December 31, 2016

| (a)                                         | (b)                                                  | (c)                                                | (d)       | (e)         |               |
|---------------------------------------------|------------------------------------------------------|----------------------------------------------------|-----------|-------------|---------------|
| Category                                    | Identity of Issue, Borrower, Lessor or Similar Party |                                                    | Par value | Cost        | Current value |
| Corporate Bonds                             |                                                      |                                                    | \$        | \$          | \$            |
|                                             | VA ELEC & PWR CO                                     | 6.350 November 30, 2037                            | 200,000   | 219,330     | 257,596       |
|                                             | VENTAS RLTY                                          | 4.000 April 30, 2019                               | 600,000   | 634,410     | 622,007       |
|                                             | VERIZON                                              | 4.862 August 21, 2046                              | 5,000     | 4,859       | 5,066         |
|                                             | VERIZON                                              | 4.862 August 21, 2046                              | 505,000   | 550,753     | 511,713       |
|                                             | VERIZON COMMUNICATIONS                               | 4.522 September 15, 2048                           | 25,000    | 24,571      | 23,973        |
|                                             | VISA INC                                             | 4.150 December 14, 2035                            | 415,000   | 414,440     | 434,498       |
|                                             | VISA INC                                             | 4.300 December 14, 2045                            | 1,040,000 | 1,042,098   | 1,097,735     |
|                                             | WAL-MART STORES                                      | 4.000 April 11, 2043                               | 1,340,000 | 1,313,254   | 1,346,128     |
|                                             | WAL-MART STORES                                      | 4.300 April 22, 2044                               | 740,000   | 747,215     | 780,903       |
|                                             | WELLS FARGO & CO                                     | 3.900 May 1, 2045                                  | 390,000   | 379,488     | 369,918       |
|                                             | WELLS FARGO & CO                                     | 4.400 June 14, 2046                                | 30,000    | 31,093      | 28,711        |
|                                             | WELLS FARGO & CO                                     | 4.750 December 7, 2046                             | 285,000   | 285,777     | 289,233       |
|                                             | WELLS FARGO & CO                                     | 4.900 November 17, 2045                            | 75,000    | 77,937      | 77,033        |
|                                             | WELLS FARGO & CO                                     | 5.606 January 15, 2044                             | 585,000   | 720,305     | 662,828       |
|                                             | WELLS FARGO & CO                                     | 5.606 January 15, 2044                             | 1,422,000 | 1,568,844   | 1,611,183     |
|                                             | WELLS FARGO & CO                                     | 4.650 November 4, 2044                             | 220,000   | 233,012     | 216,530       |
|                                             | WESTPAC BANKING                                      | 2.250 January 17, 2019                             | 660,000   | 659,102     | 662,549       |
|                                             | WYETH                                                | 6.500 February 1, 2034                             | 191,000   | 244,516     | 246,818       |
| Total Corporate Bonds                       |                                                      |                                                    |           | 157,894,007 | 164,907,379   |
| Collective Trusts                           |                                                      |                                                    |           |             |               |
|                                             | * Northern Trust, N.A.                               | Collective Government STIF — money market fund     |           | 11,680,622  | 11,680,622    |
|                                             | JPMorgan Chase Bank, N.A.                            | Liquidity Fund — collective trust fund             |           | 1,836,336   | 1,836,336     |
| Total Collective Trusts                     |                                                      |                                                    |           | 13,516,958  | 13,516,958    |
| Mutual Funds                                |                                                      |                                                    |           |             |               |
|                                             | Vanguard                                             | Vanguard Total Intl Stock Index Fund — mutual fund |           | 12,972,754  | 12,467,527    |
|                                             | Vanguard                                             | Vanguard Institutional Index Fund-mutual fund      |           | 17,881,718  | 37,082,099    |
| Total Mutual Funds                          |                                                      |                                                    |           | 30,854,472  | 49,549,626    |
| Municipal Bonds                             |                                                      |                                                    |           |             |               |
|                                             | Indiana State Financial Authority                    | 6.596% February 1, 2039                            | 1,000,000 | 1,000,000   | 1,289,270     |
|                                             | Los Angeles California Dept of Water & Power Rev     | 6.574% July 1, 2045                                | 800,000   | 1,028,564   | 1,094,720     |
|                                             | Los Angeles California Uni School District           | 5.755% July 1, 2029                                | 290,000   | 385,361     | 388,533       |
|                                             | Metropolitan Transportation Authority New York       | 7.336% November 15, 2039                           | 445,000   | 514,171     | 654,150       |
|                                             | New York & NJ Port Authority                         | 4.458% October 1, 2062                             | 850,000   | 884,864     | 852,831       |
|                                             | Ohio State University                                | 4.048% December 1, 2056                            | 400,000   | 400,000     | 393,032       |
|                                             | San Diego Cnty California                            | 6.138% May 1, 2049                                 | 250,000   | 333,173     | 325,708       |
|                                             | Metropoli Govt Nashville & Dvdsn Cnty                | 6.731% July 1, 2043                                | 175,000   | 208,219     | 226,326       |
|                                             | American Mun Pwr Ohio Inc                            | 5.939% February 15, 1947                           | 105,000   | 128,297     | 123,588       |
|                                             | Bay Area Toll Auth Calif Toll Brdg Rev               | 6.263% April 1, 1949                               | 300,000   | 428,364     | 407,556       |
|                                             | California ST                                        | 7.600% November 1, 1940                            | 500,000   | 791,135     | 752,430       |
|                                             | District Columbia Wtr & Swr Auth Pub                 | 4.814% October 1, 2014                             | 300,000   | 352,068     | 299,613       |
|                                             | Texas ST                                             | 5.517% April 1, 1939                               | 600,000   | 808,890     | 758,208       |
|                                             | Grand Parkway Trans Corp Tex Sys Toll Rev            | 5.184% October 1, 2042                             | 500,000   | 634,380     | 587,015       |
|                                             | University California Revs                           | 5.770% May 15, 1943                                | 600,000   | 774,522     | 733,596       |
|                                             | San Francisco Cnty California Public Utilities       | 6.000% June 11, 2040                               | 125,000   | 165,466     | 152,398       |
|                                             | Commonwealth PA Rev                                  | 4.144% June 1, 2038                                | 420,000   | 420,000     | 403,888       |
|                                             | Washington ST                                        | 5.481% August 1, 1939                              | 250,000   | 323,378     | 308,607       |
| Total Municipal Bonds                       |                                                      |                                                    |           | 9,580,852   | 9,751,469     |
| Commercial Mortgage-Backed Securities       |                                                      |                                                    |           |             |               |
|                                             | SFAVE Commercial                                     | January 5, 2035                                    | 220,000   | 91,527      | 93,433        |
| Total Commercial Mortgage-Backed Securities |                                                      |                                                    |           | 91,527      | 93,433        |

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

December 31, 2016

| (a)                                    | (b)                                                  | (c)       | (d)                | (e)                |
|----------------------------------------|------------------------------------------------------|-----------|--------------------|--------------------|
| Category                               | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value      |
|                                        |                                                      | \$        | \$                 | \$                 |
| <b>U.S Government Securities</b>       |                                                      |           |                    |                    |
| United States Treas Bds                | 2.875% August 15, 2045                               | 4,925,000 | 4,114,375          | 4,141,039          |
| United States Treas Nts Dtd            | 1.38% May 31, 2021                                   | 410,000   | 410,368            | 401,848            |
| United States Treas Note               | 2.0% November 15, 2026                               | 1,255,000 | 1,209,488          | 1,207,496          |
| Tennessee Valley Auth Global Pwr       | 4.25% September 15, 2065                             | 240,000   | 233,554            | 247,060            |
| <b>Total U.S Government Securities</b> |                                                      |           | <b>5,967,785</b>   | <b>5,997,443</b>   |
| <b>Total Investments</b>               |                                                      |           | <b>217,905,601</b> | <b>243,816,308</b> |

\* Party-in-interest to the Plan

# Schedule H, Line 4j – Schedule of reportable transactions

For the year ended December 31, 2016

| (a)                                                                                          | (b)                | Transactions | Transaction Aggregate |                   | (e)             | (f)                  | (g)           | (h)                                      |
|----------------------------------------------------------------------------------------------|--------------------|--------------|-----------------------|-------------------|-----------------|----------------------|---------------|------------------------------------------|
|                                                                                              |                    |              | (c)                   | (d)               | Lease<br>Rental | Expenses<br>Incurred | Cost of Asset | Current Value of Asset<br>on Transaction |
| Security Description / Asset ID                                                              |                    |              | Acquisition Price     | Disposition Price |                 |                      |               |                                          |
| CF JPMCB LIQUIDITY FD CUSIP: 222998MF0                                                       | Total acquisitions | 117          | 19,481,399            |                   |                 | -                    | 19,481,399    | 19,481,399                               |
|                                                                                              | Total dispositions | 56           |                       | 20,693,697        |                 | -                    | 20,693,697    | 20,693,697                               |
| * NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0                                          | Total acquisitions | 247          | 70,065,521            |                   |                 | -                    | 70,065,521    | 70,065,521                               |
|                                                                                              | Total dispositions | 191          |                       | 62,573,964        |                 | -                    | 62,573,964    | 62,573,964                               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG CUSIP: 912810RS9 | Total acquisitions | 38           | 9,240,871             |                   |                 | -                    | 9,240,871     | 9,240,871                                |
|                                                                                              | Total dispositions | 28           |                       | 8,699,388         |                 | -                    | 9,240,871     | 8,699,388                                |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE<br>02-15-2046 REG CUSIP: 912810RQ3                | Total acquisitions | 38           | 9,505,967             |                   |                 | -                    | 9,505,967     | 9,505,967                                |
|                                                                                              | Total dispositions | 35           |                       | 9,688,586         |                 | -                    | 9,505,967     | 9,688,586                                |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG CUSIP: 912810RT7               | Total acquisitions | 20           | 12,068,972            |                   |                 | -                    | 12,068,972    | 12,068,972                               |
|                                                                                              | Total dispositions | 20           |                       | 7,863,271         |                 | -                    | 7,954,597     | 7,863,271                                |
| UNITED STATES TREAS NTS DTD 683 1.625% DUE<br>02-15-2026 REG CUSIP: 912828P46                | Total acquisitions | 27           | 11,123,216            |                   |                 | -                    | 11,123,216    | 11,213,216                               |
|                                                                                              | Total dispositions | 17           |                       | 11,146,331        |                 | -                    | 11,146,331    | 11,146,331                               |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG CUSIP: 912828U24           | Total acquisitions | 17           | 7,421,267             |                   |                 | -                    | 7,421,267     | 7,421,267                                |
|                                                                                              | Total dispositions | 9            |                       | 6,141,534         |                 | -                    | 6,211,779     | 6,141,534                                |
| UNITED STATES TREAS NTS 1.5% BSD 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE CUSIP: 912828A7  | Total acquisitions | 17           | 6,815,820             |                   |                 | -                    | 6,815,820     | 6,815,820                                |
|                                                                                              | Total dispositions | 15           |                       | 6,615,108         |                 | -                    | 6,815,820     | 6,615,108                                |
| US TREASURY N/B 3.0% 11-15-2045 REG CUSIP:<br>912810RP5                                      | Total acquisitions | 50           | 12,375,635            |                   |                 | -                    | 12,375,635    | 12,375,635                               |
|                                                                                              | Total dispositions | 40           |                       | 12,355,562        |                 | -                    | 12,375,635    | 12,355,562                               |
| UTD STATES TREAS 1.625% DUE 05-15-2026 CUSIP:<br>912828R36                                   | Total acquisitions | 17           | 7,393,086             |                   |                 | -                    | 7,393,086     | 7,393,086                                |
|                                                                                              | Total dispositions | 15           |                       | 7,473,070         |                 | -                    | 7,393,086     | 7,473,070                                |

\* Party-in-interest to the Plan.

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26

### Schedule of Active Participant Data as of January 1, 2016 - 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      | 5                         |            | 8      |            | 0      |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0         |            |
| 35 - 39      | 6                         |            | 52     |            | 24     |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0         |            |
| 40 - 44      | 4                         |            | 20     |            | 69     |            | 19       |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0         |            |
| 45 - 49      | 4                         |            | 20     |            | 31     |            | 66       |            | 18       |            | 0        |            | 0        |            | 0        |            | 0        |            | 0         |            |
| 50 - 54      | 1                         |            | 14     |            | 16     |            | 25       |            | 94       |            | 23       |            | 0        |            | 0        |            | 0        |            | 0         |            |
| 55 - 59      | 2                         |            | 6      |            | 15     |            | 14       |            | 15       |            | 69       |            | 16       |            | 0        |            | 0        |            | 0         |            |
| 60 - 64      | 0                         |            | 5      |            | 3      |            | 4        |            | 4        |            | 12       |            | 47       |            | 2        |            | 0        |            | 0         |            |
| 65 - 69      | 0                         |            | 0      |            | 0      |            | 1        |            | 0        |            | 1        |            | 0        |            | 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, 2016

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26

### Schedule of Active Participant Data as of January 1, 2016 - 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                         |            | 0      |            | 0      |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0        |            | 0         |            |
| 35 - 39      | 0                         |            | 1      |            | 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        |            | 0        |            | 0        |            | 0         |            |
| 65 - 69      | 0                         |            | 0      |            | 0      |            | 0        |            | 0        |            | 0        |            | 0        |            | 2        |            | 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, 2016

# SCHEDULE SB ATTACHMENTS

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## 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<br>Corridors | Not Reflecting<br>Corridors |
|---------------------------|-------------------------|-----------------------------|
| ■ First segment rate      | 4.43%                   | 1.34%                       |
| ■ Second segment rate     | 5.91%                   | 4.03%                       |
| ■ Third segment rate      | 6.65%                   | 5.06%                       |
| ■ Effective interest rate | 6.06%                   | 4.29%                       |

#### Annual rates of increase

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

|                                |             |
|--------------------------------|-------------|
| <b>Administrative expenses</b> | \$2,103,501 |
|--------------------------------|-------------|

|                 |                       |
|-----------------|-----------------------|
| Plan Name:      | Milliken Pension Plan |
| EIN / PN:       | 51-0105342 / 333      |
| Plan Sponsor:   | Milliken & Company    |
| Valuation Date: | January 1, 2016       |

# 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 2031 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2023 using Scale AA).

■ **Disabled** Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2031 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2023 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, 2016

# 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 2015 plan year, discounted using the effective interest rate for the 2015 plan year.

Plan Name: Milliken Pension Plan  
EIN / PN: 51-0105342 / 333  
Plan Sponsor: Milliken & Company  
Valuation Date: January 1, 2016

## SCHEDULE SB ATTACHMENTS

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### 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 01/01/2016. 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, 2016

# SCHEDULE SB ATTACHMENTS

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## Assumptions Rationale - Significant Economic Assumptions

|                                       |                                                                                                                                                                                                                                                                                                                                                |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Discount rate</b>                  | 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.                                                                                                                                                                           |
| <b>Expected return on plan assets</b> | 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. |
| <b>Administrative expenses</b>        | Administrative expenses are estimated by determining the actual expenses paid from the trust in the preceding year.                                                                                                                                                                                                                            |

## Assumptions Rationale - Significant Demographic Assumptions

|                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|---------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Healthy Mortality</b>  | Assumptions used for funding purposes are as prescribed by IRC §430(h).                                                                                                                                                                                                                                                                                                                                                                           |
| <b>Disabled Mortality</b> | Assumptions used for funding purposes are as prescribed by IRC §430(h).                                                                                                                                                                                                                                                                                                                                                                           |
| <b>Termination</b>        | 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.                                                                                                                                                                               |
| <b>Disability</b>         | Disability rates were assumed to be incorporated in the termination rates.                                                                                                                                                                                                                                                                                                                                                                        |
| <b>Retirement</b>         | 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, 2016

# SCHEDULE SB ATTACHMENTS

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## 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, 2016

## SCHEDULE SB ATTACHMENTS

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### 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 2014 to September 2015 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 \$1,384,462 for 2015 to \$2,103,501 for 2016.

**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, 2016

**MULTIPLE EMPLOYER PLAN PARTICIPATING EMPLOYER INFORMATION**

Plan Name: **Milliken Pension Plan**

Employer Identification Number: **51-0105342**

Plan Number: **333**

| <b>(a) Name of Participating Employer</b> | <b>(b) EIN</b> | <b>(c) Percent of Total Contributions</b> |
|-------------------------------------------|----------------|-------------------------------------------|
| Milliken & Company                        | 51-0105342     | <b>100.00%</b>                            |
| Pacolet Milliken Enterprises, Inc         | 26-1392109     | <b>0.00%</b>                              |

**Form 5500**Department of the Treasury  
Internal Revenue ServiceDepartment of Labor  
Employee Benefits Security  
Administration

Pension Benefit Guaranty Corporation

**Annual Return/Report of Employee Benefit Plan**

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**OMB Nos. 1210-0110  
1210-0089**2016****This Form is Open to Public Inspection****Part I Annual Report Identification Information**For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

- A** This return/report is for: ☐ a multiemployer plan ☒ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan ☐ a DFE (specify) \_\_\_\_\_
- B** This return/report is: ☐ the first return/report ☐ the final return/report
- ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here. . . . . ☐
- D** Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program
- ☐ special extension (enter description) \_\_\_\_\_

**Part II Basic Plan Information—enter all requested information**

|                                                                                                                                                                                                                                                                                                                                          |                                                              |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------|
| <b>1a</b> Name of plan<br>MILLIKEN PENSION PLAN                                                                                                                                                                                                                                                                                          | <b>1b</b> Three-digit plan number (PN) ▶ 333                 |
|                                                                                                                                                                                                                                                                                                                                          | <b>1c</b> Effective date of plan<br>01/01/1986               |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>MILLIKEN & COMPANY<br><br>PO BOX 1926 M-280<br><br>SPARTANBURG SC 29304 | <b>2b</b> Employer Identification Number (EIN)<br>51-0105342 |
|                                                                                                                                                                                                                                                                                                                                          | <b>2c</b> Plan Sponsor's telephone number<br>864-503-1493    |
|                                                                                                                                                                                                                                                                                                                                          | <b>2d</b> Business code (see instructions)<br>314000         |

**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.

|                                                                                                 |                                                                                     |               |                                                              |
|-------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------|--------------------------------------------------------------|
| <b>SIGN HERE</b>                                                                                |  | <u>9/8/17</u> | Brad A. Johnson                                              |
|                                                                                                 | Signature of plan administrator                                                     | Date          | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b>                                                                                |                                                                                     |               |                                                              |
|                                                                                                 | Signature of employer/plan sponsor                                                  | Date          | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b>                                                                                |                                                                                     |               |                                                              |
|                                                                                                 | 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                                  |
|                                                                                                 |                                                                                     |               |                                                              |

|                                                                                                                                                                                                                   |                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><b>MILLIKEN BENEFITS COMMITTEE</b><br><br><b>PO BOX 1926 M-317</b><br><br><b>SPARTANBURG SC 29304</b>            | <b>3b</b> Administrator's EIN<br><b>57-0627192</b><br><b>3c</b> Administrator's telephone number<br><b>864-503-1493</b> |
| <b>4</b> 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:<br><b>a</b> Sponsor's name | <b>4b</b> EIN<br><br><b>4c</b> PN                                                                                       |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                           | <b>5</b> 3,235                                                                                                          |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).                  |                                                                                                                         |
| <b>a(1)</b> Total number of active participants at the beginning of the plan year .....                                                                                                                           | <b>6a(1)</b> 746                                                                                                        |
| <b>a(2)</b> Total number of active participants at the end of the plan year .....                                                                                                                                 | <b>6a(2)</b> 708                                                                                                        |
| <b>b</b> Retired or separated participants receiving benefits.....                                                                                                                                                | <b>6b</b> 1,277                                                                                                         |
| <b>c</b> Other retired or separated participants entitled to future benefits .....                                                                                                                                | <b>6c</b> 827                                                                                                           |
| <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....                                                                                                                                       | <b>6d</b> 2,812                                                                                                         |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....                                                                                                        | <b>6e</b> 341                                                                                                           |
| <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....                                                                                                                                                           | <b>6f</b> 3,153                                                                                                         |
| <b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....                                                                   | <b>6g</b> 0                                                                                                             |
| <b>h</b> Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested .....                                                                       | <b>6h</b> 0                                                                                                             |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                              | <b>7</b>                                                                                                                |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br><b>1A 1I 3F 3H</b>                                |                                                                                                                         |
| <b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                       |                                                                                                                         |

|                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> 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)**

**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 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

# Schedule H, Line 4j – Schedule of reportable transactions

For the year ended December 31, 2016

| (a)                                                                                          | (b)                | Transactions | Transaction Aggregate |                   | (e)             | (f)                  | (g)           | (h)                                      |
|----------------------------------------------------------------------------------------------|--------------------|--------------|-----------------------|-------------------|-----------------|----------------------|---------------|------------------------------------------|
|                                                                                              |                    |              | (c)                   | (d)               | Lease<br>Rental | Expenses<br>Incurred | Cost of Asset | Current Value of Asset<br>on Transaction |
| Security Description / Asset ID                                                              |                    |              | Acquisition Price     | Disposition Price |                 |                      |               |                                          |
| CF JPMCB LIQUIDITY FD CUSIP: 222998MF0                                                       | Total acquisitions | 117          | 19,481,399            |                   |                 | -                    | 19,481,399    | 19,481,399                               |
|                                                                                              | Total dispositions | 56           |                       | 20,693,697        |                 | -                    | 20,693,697    | 20,693,697                               |
| * NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0                                          | Total acquisitions | 247          | 70,065,521            |                   |                 | -                    | 70,065,521    | 70,065,521                               |
|                                                                                              | Total dispositions | 191          |                       | 62,573,964        |                 | -                    | 62,573,964    | 62,573,964                               |
| UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016<br>2.5% DUE 05-15-2046 REG CUSIP: 912810RS9 | Total acquisitions | 38           | 9,240,871             |                   |                 | -                    | 9,240,871     | 9,240,871                                |
|                                                                                              | Total dispositions | 28           |                       | 8,699,388         |                 | -                    | 9,240,871     | 8,699,388                                |
| UNITED STATES TREAS BDS DTD 00247 2.5% DUE<br>02-15-2046 REG CUSIP: 912810RQ3                | Total acquisitions | 38           | 9,505,967             |                   |                 | -                    | 9,505,967     | 9,505,967                                |
|                                                                                              | Total dispositions | 35           |                       | 9,688,586         |                 | -                    | 9,505,967     | 9,688,586                                |
| UNITED STATES TREAS BDS DTD 00250 2.25% DUE<br>08-15-2046 REG CUSIP: 912810RT7               | Total acquisitions | 20           | 12,068,972            |                   |                 | -                    | 12,068,972    | 12,068,972                               |
|                                                                                              | Total dispositions | 20           |                       | 7,863,271         |                 | -                    | 7,954,597     | 7,863,271                                |
| UNITED STATES TREAS NTS DTD 683 1.625% DUE<br>02-15-2026 REG CUSIP: 912828P46                | Total acquisitions | 27           | 11,123,216            |                   |                 | -                    | 11,123,216    | 11,213,216                               |
|                                                                                              | Total dispositions | 17           |                       | 11,146,331        |                 | -                    | 11,146,331    | 11,146,331                               |
| UNITED STATES TREAS NTS WI TREASURY NOTE 2% DUE<br>11-15-2026 REG CUSIP: 912828U24           | Total acquisitions | 17           | 7,421,267             |                   |                 | -                    | 7,421,267     | 7,421,267                                |
|                                                                                              | Total dispositions | 9            |                       | 6,141,534         |                 | -                    | 6,211,779     | 6,141,534                                |
| UNITED STATES TREAS NTS 1.5% BSD 15/08/26 USD1000<br>1.5% DUE 08-15-2026 RE CUSIP: 912828A7  | Total acquisitions | 17           | 6,815,820             |                   |                 | -                    | 6,815,820     | 6,815,820                                |
|                                                                                              | Total dispositions | 15           |                       | 6,615,108         |                 | -                    | 6,815,820     | 6,615,108                                |
| US TREASURY N/B 3.0% 11-15-2045 REG CUSIP:<br>912810RP5                                      | Total acquisitions | 50           | 12,375,635            |                   |                 | -                    | 12,375,635    | 12,375,635                               |
|                                                                                              | Total dispositions | 40           |                       | 12,355,562        |                 | -                    | 12,375,635    | 12,355,562                               |
| UTD STATES TREAS 1.625% DUE 05-15-2026 CUSIP:<br>912828R36                                   | Total acquisitions | 17           | 7,393,086             |                   |                 | -                    | 7,393,086     | 7,393,086                                |
|                                                                                              | Total dispositions | 15           |                       | 7,473,070         |                 | -                    | 7,393,086     | 7,473,070                                |

\* Party-in-interest to the Plan.

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

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

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

OMB No. 1210-0110

**2016****This Form is Open to Public  
Inspection**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

► **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.

|                                                                                                                                           |  |                                                                                                                                                         |     |
|-------------------------------------------------------------------------------------------------------------------------------------------|--|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| <b>A</b> Name of plan<br>MILLIKEN PENSION PLAN                                                                                            |  | <b>B</b> Three-digit plan number (PN) ►                                                                                                                 | 333 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>MILLIKEN & COMPANY                                            |  | <b>D</b> Employer Identification Number (EIN)<br>51-0105342                                                                                             |     |
| <b>E</b> Type of plan: <input type="checkbox"/> Single <input checked="" type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B |  | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |     |

**Part I Basic Information**

|                                                                                                                                                                                                                 |                            |                           |                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month 01 Day 01 Year 2016                                                                                                                                                    |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value .....                                                                                                                                                                                     |                            | <b>2a</b>                 | 230,182,958              |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  |                            | <b>2b</b>                 | 230,182,958              |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | 1,599                      | 139,941,957               | 139,941,957              |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | 890                        | 45,426,694                | 45,426,694               |
| <b>c</b> For active participants .....                                                                                                                                                                          | 746                        | 40,928,091                | 47,006,965               |
| <b>d</b> Total .....                                                                                                                                                                                            | 3,235                      | 226,296,742               | 232,375,616              |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                                |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       |                            | <b>4a</b>                 |                          |
| <b>b</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 ..... |                            | <b>4b</b>                 |                          |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b>                   | 6.06%                     |                          |
| <b>6</b> Target normal cost .....                                                                                                                                                                               | <b>6</b>                   | 2,103,501                 |                          |

**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.

|                               |                |                                        |
|-------------------------------|----------------|----------------------------------------|
| <b>SIGN<br/>HERE</b>          | <b>T&amp;P</b> | <b>09/13/2017</b>                      |
| THOMAS E. PALMER              |                | Date                                   |
| Type or print name of actuary |                | 1705892                                |
| TOWERS WATSON DELAWARE INC.   |                | Most recent enrollment number          |
| Firm name                     |                | 704-620-6542                           |
| 150 NORTH COLLEGE STREET      |                | Telephone number (including area code) |
| 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, see the Instructions for Form 5500 or 5500-SF.****Schedule SB (Form 5500) 2016  
v. 160205**

| <b>Part II</b> <b>Beginning of Year Carryover and Prefunding Balances</b> |                                                                                                                                                         | (a) Carryover balance | (b) Prefunding balance |
|---------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b>                                                                  | Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....                                                          | 0                     | 3,829,541              |
| <b>8</b>                                                                  | Portion elected for use to offset prior year's funding requirement (line 35 from prior year).....                                                       | 0                     | 0                      |
| <b>9</b>                                                                  | Amount remaining (line 7 minus line 8).....                                                                                                             | 0                     | 3,829,541              |
| <b>10</b>                                                                 | Interest on line 9 using prior year's actual return of <u>-1.69%</u> .....                                                                              | 0                     | -64,719                |
| <b>11</b>                                                                 | Prior year's excess contributions to be added to prefunding balance:                                                                                    |                       |                        |
| <b>a</b>                                                                  | Present value of excess contributions (line 38a from prior year).....                                                                                   |                       | 11,349,112             |
| <b>b(1)</b>                                                               | 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>6.28%</u> ..... |                       | 712,724                |
| <b>b(2)</b>                                                               | Interest on line 38b from prior year Schedule SB, using prior year's actual return.....                                                                 |                       | 0                      |
| <b>c</b>                                                                  | Total available at beginning of current plan year to add to prefunding balance.....                                                                     |                       | 12,061,836             |
| <b>d</b>                                                                  | Portion of (c) to be added to prefunding balance.....                                                                                                   |                       | 0                      |
| <b>12</b>                                                                 | Other reductions in balances due to elections or deemed elections.....                                                                                  | 0                     | 0                      |
| <b>13</b>                                                                 | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....                                                                       | 0                     | 3,764,822              |

| <b>Part III</b> <b>Funding Percentages</b>                                                                                                                                |                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|
| <b>14</b> Funding target attainment percentage.....                                                                                                                       | <b>14</b> 97.43%  |
| <b>15</b> Adjusted funding target attainment percentage.....                                                                                                              | <b>15</b> 97.43%  |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement..... | <b>16</b> 104.97% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....                                        | <b>17</b> %       |

| <b>Part IV</b> <b>Contributions and Liquidity Shortfalls</b>                             |                                   |                                 |                          |                                   |                                 |
|------------------------------------------------------------------------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| <b>18</b> Contributions made to the plan for the plan year by employer(s) and employees: |                                   |                                 |                          |                                   |                                 |
| (a) Date<br>(MM-DD-YYYY)                                                                 | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
| 12/15/2016                                                                               | 12,000,000                        |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
|                                                                                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ►</b>                                                                          |                                   |                                 | <b>18(b)</b>             | 12,000,000                        | <b>18(c)</b> 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.....                    | <b>19a</b> | 0          |
| b Contributions made to avoid restrictions adjusted to valuation date.....                                      | <b>19b</b> | 0          |
| c Contributions allocated toward minimum required contribution for current year adjusted to valuation date..... | <b>19c</b> | 11,343,975 |

**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**

|                                                 |                                                |                                                           |                                                     |
|-------------------------------------------------|------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                        |                                                |                                                           |                                                     |
| <b>a</b> Segment rates:                         | 1st segment:<br>4.43 %                         | 2nd segment:<br>5.91 %                                    | 3rd segment:<br>6.65 %                              |
|                                                 |                                                |                                                           | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....    | <b>21b</b>                                     |                                                           | 4                                                   |
| <b>22</b> Weighted average retirement age ..... | <b>22</b>                                      |                                                           | 62                                                  |
| <b>23</b> Mortality table(s) (see instructions) | <input type="checkbox"/> Prescribed - combined | <input checked="" type="checkbox"/> Prescribed - separate | <input type="checkbox"/> Substitute                 |

**Part VI Miscellaneous Items**

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

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 2,103,501          |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 0                  |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 6,161,362           | 1,018,001          |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   | 0                  |               |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                         | <b>34</b>           | 3,121,502          |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 0                  | 0             |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 3,121,502          |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 11,343,975         |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 8,222,473          |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          |                    |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

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

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

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2016

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, 2016

# SCHEDULE SB ATTACHMENTS

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## Schedule SB – Statement by Enrolled Actuary

|                          |                       |
|--------------------------|-----------------------|
| <b>Plan Sponsor</b>      | Milliken & Company    |
| <b>EIN/PN</b>            | 51-0105342/333        |
| <b>Plan Name</b>         | Milliken Pension Plan |
| <b>Valuation Date</b>    | January 1, 2016       |
| <b>Enrolled Actuary</b>  | Thomas Palmer         |
| <b>Enrollment Number</b> | 17-05892              |

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.

2016 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 |
| <b>Milliken &amp; Company</b>       | 1/1/2016       | 228,975,655            | 228,975,655               | 1,597                                                             | 139,650,638                                                  | 890                                                 | 45,426,694                                     | 739                                            |
| <b>Pacolet Milliken Enterprises</b> | 1/1/2016       | 1,207,303              | 1,207,303                 | 2                                                                 | 291,319                                                      | -                                                   | -                                              | 7                                              |
| <b>Total</b>                        |                | 230,182,958            | 230,182,958               | 1,599                                                             | 139,941,957                                                  | 890                                                 | 45,426,694                                     | 746                                            |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

2016 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:<br>Active participants -<br>Vested benefits | Funding Target:<br>Total active<br>participants | No. of Participants:<br>Total | Vested Funding<br>Target: Total | Funding Target:<br>Total | Plan is in At-Risk<br>Status | Funding target<br>disregarding at-risk<br>assumptions (if at-<br>risk status) | Funding target<br>reflecting at-risk<br>assumptions (if at-<br>risk status) |
| <b>Milliken &amp; Company</b>       | 40,306,750                                                  | 46,294,863                                      | 3,226                         | 225,384,082                     | 231,372,195              |                              |                                                                               |                                                                             |
| <b>Pacolet Milliken Enterprises</b> | 621,341                                                     | 712,102                                         | 9                             | 912,660                         | 1,003,421                |                              |                                                                               |                                                                             |
| <b>Total</b>                        | 40,928,091                                                  | 47,006,965                                      | 3,235                         | 226,296,742                     | 232,375,616              |                              |                                                                               |                                                                             |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

## 2016 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:<br>Balance at beginning<br>of prior year (line 13a<br>from prior year) | Prefunding balance:<br>Balance at beginning<br>of prior year (line 13b<br>from prior year) | Carryover balance:<br>Portion used to offset<br>prior year's funding<br>requirement (line<br>35CB from prior<br>year) | Prefunding balance:<br>Portion used to offset<br>prior year's funding<br>requirement (line<br>35PB from prior<br>year) | Carryover balance:<br>Amount remaining<br>(line 7 minus line 8) | Prefunding balance:<br>Amount remaining<br>(line 7 minus line 8) |
| <b>Milliken &amp; Company</b>       | 6.06%                   | 2,103,501          | -                                                                                         | 3,816,150                                                                                  | -                                                                                                                     | -                                                                                                                      | -                                                               | 3,816,150                                                        |
| <b>Pacolet Milliken Enterprises</b> | 6.06%                   | -                  | -                                                                                         | 13,391                                                                                     | -                                                                                                                     | -                                                                                                                      | -                                                               | 13,391                                                           |
| <b>Total</b>                        | 6.06%                   | 2,103,501          | -                                                                                         | 3,829,541                                                                                  | -                                                                                                                     | -                                                                                                                      | -                                                               | 3,829,541                                                        |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

2016 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 |
| <b>Milliken &amp; Company</b>       | -1.69%                | -                                                                              | (64,493)                                                                        | 11,317,705                                                                      | 6.28%                                | 710,752                                                                             | -                                                                                  | 12,028,457                                                                                         |
| <b>Pacolet Milliken Enterprises</b> | -1.69%                | -                                                                              | (226)                                                                           | 31,407                                                                          | 6.28%                                | 1,972                                                                               | -                                                                                  | 33,379                                                                                             |
| <b>Total</b>                        | -1.69%                | -                                                                              | (64,719)                                                                        | 11,349,112                                                                      | 6.28%                                | 712,724                                                                             | -                                                                                  | 12,061,836                                                                                         |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

## 2016 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:<br>Portion of line 11c(b)<br>to be added to<br>prefunding balance | Carryover balance:<br>Reduction in<br>balances due to<br>elections or deemed<br>elections | Prefunding balance:<br>Reduction in<br>balances due to<br>elections or deemed<br>elections | Carryover balance:<br>Balance at beginning<br>of current year (9(a)<br>+ 10(a) - 12(a)) | Prefunding balance:<br>Balance at beginning<br>of current year (9(b)<br>+ 10(b) + 11d(b) -<br>12(b)) | Funding Target<br>Attainment<br>Percentage | Adjusted Funding<br>Target Attainment<br>Percentage | Prior year's funding<br>percentage (for credit<br>balance use) |
| <b>Milliken &amp; Company</b>       | -                                                                                     | -                                                                                         | -                                                                                          | -                                                                                       | 3,764,822                                                                                            | 97.33%                                     | 97.33%                                              | 104.98%                                                        |
| <b>Pacolet Milliken Enterprises</b> | -                                                                                     | -                                                                                         | -                                                                                          | -                                                                                       | -                                                                                                    | 120.31%                                    | 120.31%                                             | 102.11%                                                        |
| <b>Total</b>                        | -                                                                                     | -                                                                                         | -                                                                                          | -                                                                                       | 3,764,822                                                                                            | 97.43%                                     | 97.43%                                              | 104.97%                                                        |

\* 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, 2016

2016 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) |
| <b>Milliken &amp; Company</b>       |                                                                           | 12,000,000                                                      | -                                                             | -                                                                                                         | -                                                                                                | 11,343,975                                                                                                                     | No                                                                   |                                                                                                              |
| <b>Pacolet Milliken Enterprises</b> |                                                                           | -                                                               | -                                                             | -                                                                                                         | -                                                                                                | -                                                                                                                              | No                                                                   |                                                                                                              |
| <b>Total</b>                        |                                                                           | 12,000,000                                                      | -                                                             | -                                                                                                         | -                                                                                                | 11,343,975                                                                                                                     | No                                                                   |                                                                                                              |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

## 2016 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) |
| <b>Milliken &amp; Company</b>       | -                                                                                                                               | -                                                                                                                               | -                                                                                                                               | -                                                                                                                               | -                                                        | -                                                                                                                    | -                                                                                 | 2,103,501                   |
| <b>Pacolet Milliken Enterprises</b> | -                                                                                                                               | -                                                                                                                               | -                                                                                                                               | -                                                                                                                               | -                                                        | -                                                                                                                    | -                                                                                 | -                           |
| <b>Total</b>                        | 0                                                                                                                               | 0                                                                                                                               | 0                                                                                                                               | 0                                                                                                                               | -                                                        | -                                                                                                                    | -                                                                                 | 2,103,501                   |

Plan Name: The Milliken Pension Plan  
EIN/PN: 51-0105342 / 333  
Plan Sponsor: Milliken Company  
Valuation Date: January 1, 2016

2016 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) |
| <b>Milliken &amp; Company</b>       | -                                                      | 6,161,362                                                   | 1,018,001                                           | -                                                    | -                                            |                                                                                                             |                                                                           | 3,121,502                                                                                                                      |
| <b>Pacolet Milliken Enterprises</b> | -                                                      | -                                                           | -                                                   | -                                                    | -                                            |                                                                                                             |                                                                           | -                                                                                                                              |
| <b>Total</b>                        | -                                                      | 6,161,362                                                   | 1,018,001                                           | -                                                    | -                                            |                                                                                                             |                                                                           | 3,121,502                                                                                                                      |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

## 2016 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) |
| <b>Milliken &amp; Company</b>       | -                                                              | -                                                               | -                                                          | 3,121,502                                               | 11,343,975                                                                                                           | 8,222,473                                                                                              | -                                                                                                         | -                                                                                               |
| <b>Pacolet Milliken Enterprises</b> | -                                                              | -                                                               | -                                                          | -                                                       | -                                                                                                                    | -                                                                                                      | -                                                                                                         | -                                                                                               |
| <b>Total</b>                        | -                                                              | -                                                               | -                                                          | 3,121,502                                               | 11,343,975                                                                                                           | 8,222,473                                                                                              | -                                                                                                         | -                                                                                               |

Plan Name: The Milliken Pension Plan  
EIN/PN: 51-0105342 / 333  
Plan Sponsor: Milliken Company  
Valuation Date: January 1, 2016

2016 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 |
| <b>Milliken &amp; Company</b>       | -                                                  | -                                                                          | -                                                                 | -                                 | -                                                                              |
| <b>Pacolet Milliken Enterprises</b> | -                                                  | -                                                                          | -                                                                 | -                                 | -                                                                              |
| <b>Total</b>                        | -                                                  | -                                                                          | -                                                                 | -                                 | -                                                                              |

Plan Name: The Milliken Pension Plan  
 EIN/PN: 51-0105342 / 333  
 Plan Sponsor: Milliken Company  
 Valuation Date: January 1, 2016

# SCHEDULE SB ATTACHMENTS

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## 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 16. 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. Amendment 16 was executed in July 2015 and allowed an additional "lump sum window" for certain deferred vested participants who were ineligible for prior "lump sum windows".

|                          |                                                                                            |
|--------------------------|--------------------------------------------------------------------------------------------|
| <b>Covered employees</b> | Management associate, either with two years of service or age 21 with one year of service. |
|--------------------------|--------------------------------------------------------------------------------------------|

### Definitions

|                        |                                                                           |
|------------------------|---------------------------------------------------------------------------|
| <b>Accrued benefit</b> | The benefit calculated as of December 31, 2005, when the Plan was frozen. |
|------------------------|---------------------------------------------------------------------------|

### Benefits Paid Upon the Following Events

|                          |                                                                 |
|--------------------------|-----------------------------------------------------------------|
| <b>Normal retirement</b> | Age 65. The accrued benefit was frozen as of December 31, 2005. |
|--------------------------|-----------------------------------------------------------------|

|                         |                                                      |
|-------------------------|------------------------------------------------------|
| <b>Early retirement</b> | 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.

|                 |                       |
|-----------------|-----------------------|
| Plan Name:      | Milliken Pension Plan |
| EIN / PN:       | 51-0105342 / 333      |
| Plan Sponsor:   | Milliken & Company    |
| Valuation Date: | January 1, 2016       |

## SCHEDULE SB ATTACHMENTS

### Early retirement (cont.)

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                   |

### 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.

Plan Name: Milliken Pension Plan  
EIN / PN: 51-0105342 / 333  
Plan Sponsor: Milliken & Company  
Valuation Date: January 1, 2016

## SCHEDULE SB ATTACHMENTS

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### Optional Forms of payment

- Joint and 75% contingent option
- Joint and 100% contingent option

Participants who terminate on and after January 1, 2014 may receive payment as a single sum distribution up to \$50,000.

### 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.

### Future Plan Changes

No future plan changes were recognized 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, 2016       |

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

December 31, 2016

| (a)                    | (b)                                                  | (c)       | (d)       | (e)           |
|------------------------|------------------------------------------------------|-----------|-----------|---------------|
| Category               | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost      | Current value |
|                        |                                                      | \$        | \$        | \$            |
| <b>Corporate Bonds</b> |                                                      |           |           |               |
| 3M CO                  | 3.125 September 19, 2046                             | 220,000   | 209,755   | 196,069       |
| ABBVIE INC             | 4.700 May 14, 2045                                   | 500,000   | 499,760   | 490,565       |
| ACTAVIS INC            | 4.625 October 1, 2042                                | 600,000   | 621,942   | 581,012       |
| AETNA INC              | 4.250 June 15, 2036                                  | 60,000    | 59,751    | 60,159        |
| AETNA INC              | 6.750 December 15, 2037                              | 385,000   | 509,186   | 500,350       |
| ALABAMA PWR CO         | 3.850 December 1, 2042                               | 400,000   | 398,800   | 382,363       |
| ALABAMA PWR CO         | 5.200 June 1, 2041                                   | 725,000   | 724,007   | 820,138       |
| ALABAMA PWR CO         | 6.000 March 1, 2039                                  | 675,000   | 694,535   | 837,783       |
| ALCAN INC              | 7.250 March 15, 2031                                 | 80,000    | 89,385    | 95,288        |
| AMAZON COM INC         | 4.950 December 5, 2044                               | 235,000   | 230,855   | 268,028       |
| AMER MOVIL DE CV       | 6.125 March 30, 2040                                 | 575,000   | 661,297   | 656,220       |
| AMERICAN RE CORP       | 7.450 December 15, 2026                              | 750,000   | 1,034,288 | 940,611       |
| AMERN AIRLS            | 3.200 June 15, 2028                                  | 365,000   | 365,000   | 354,963       |
| AMERN AIRLS            | 3.650 June 15, 2028                                  | 1,750,000 | 1,747,813 | 1,737,969     |
| ANHEUSER-BUSCH         | 4.700 February 1, 2036                               | 1,392,000 | 1,397,012 | 1,464,200     |
| ANHEUSER-BUSCH         | 4.700 February 1, 2036                               | 640,000   | 634,662   | 673,196       |
| ANHEUSER-BUSCH         | 4.900 February 1, 2046                               | 175,000   | 174,589   | 189,152       |
| APACHE CORP            | 5.250 February 1, 2042                               | 200,000   | 196,626   | 213,266       |
| APPLE INC              | 4.500 February 23, 2036                              | 315,000   | 313,520   | 336,399       |
| APPLE INC              | 3.450 February 9, 2045                               | 580,000   | 546,799   | 511,936       |
| APPLE INC              | 3.850 May 4, 2043                                    | 45,000    | 42,221    | 43,031        |
| APPLE INC              | 3.850 May 4, 2043                                    | 1,245,000 | 1,220,354 | 1,190,524     |
| APPLE INC              | 3.850 August 4, 2046                                 | 50,000    | 49,970    | 47,907        |
| APPLE INC              | 4.375 May 13, 2045                                   | 215,000   | 214,215   | 220,874       |
| APPLE INC              | 4.500 February 23, 2036                              | 180,000   | 179,154   | 192,228       |
| APPLE INC              | 4.650 February 23, 2046                              | 40,000    | 41,924    | 43,194        |
| APPLE INC              | 4.650 February 23, 2046                              | 300,000   | 312,837   | 323,955       |
| ARCH CAP               | 5.031 December 15, 2046                              | 70,000    | 70,000    | 73,387        |
| ASTRAZENECA PLC        | 6.450 September 15, 2037                             | 1,000,000 | 1,109,310 | 1,293,687     |
| AT&T INC               | 4.350 June 15, 2045                                  | 238,000   | 209,643   | 212,066       |
| AT&T INC               | 4.550 March 9, 2049                                  | 213,000   | 187,481   | 192,396       |
| AT&T INC               | 5.350 September 1, 2040                              | 40,000    | 39,586    | 41,080        |
| ATMOS ENERGY CORP      | 4.125 October 15, 2044                               | 205,000   | 204,615   | 203,899       |
| BANK AMER CORP         | 3.248 October 21, 2027                               | 165,000   | 165,000   | 157,526       |
| BANK AMER CORP         | 4.450 March 3, 2026                                  | 55,000    | 55,006    | 56,680        |
| BANK AMER CORP         | 4.750 April 21, 2045                                 | 200,000   | 200,702   | 202,803       |
| BANK AMER CORP         | 4.875 April 1, 2044                                  | 195,000   | 200,922   | 211,589       |
| BANK AMER CORP         | 5.000 January 21, 2044                               | 65,000    | 75,702    | 71,181        |
| BANK AMER CORP         | 5.875 February 7, 2042                               | 175,000   | 225,617   | 211,513       |
| BANK AMER CORP         | 5.875 February 7, 2042                               | 600,000   | 561,162   | 725,188       |
| BECTON DICKINSON       | 4.685 December 15, 2044                              | 165,000   | 165,000   | 170,931       |
| BERKLEY W R CORP       | 6.250 February 15, 2037                              | 500,000   | 342,500   | 580,598       |
| BERKSHIRE HATHAWAY     | 4.500 February 11, 2043                              | 500,000   | 500,240   | 531,656       |
| BERKSHIRE HATHAWAY     | 4.500 February 11, 2043                              | 690,000   | 680,933   | 733,685       |
| BERKSHIRE HATHAWAY     | 5.750 January 15, 2040                               | 800,000   | 790,605   | 984,248       |
| BHP BILLITON           | 5.000 September 30, 2043                             | 1,170,000 | 1,332,756 | 1,306,843     |
| BIOGEN INC             | 5.200 September 15, 2045                             | 85,000    | 84,400    | 90,962        |
| BK NEW YORK MELLON     | 3.000 October 30, 2028                               | 255,000   | 254,720   | 242,462       |
| BK OF AMER             | 6.000 October 15, 2036                               | 55,000    | 65,623    | 66,356        |
| BOEING CO              | 3.300 March 1, 2035                                  | 680,000   | 630,210   | 636,328       |
| BOEING CO              | 6.875 March 15, 2039                                 | 1,000,000 | 1,162,360 | 1,412,797     |
| BP CAP MKTS            | 3.119 May 4, 2026                                    | 80,000    | 80,000    | 78,133        |
| BP CAP MKTS            | 3.723 November 28, 2028                              | 245,000   | 245,000   | 248,939       |
| BP CAP MKTS            | 3.814 February 10, 2024                              | 205,000   | 205,000   | 212,967       |

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

December 31, 2016

| (a)             | (b)                                                  | (c)       | (d)                | (e)           |           |           |
|-----------------|------------------------------------------------------|-----------|--------------------|---------------|-----------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value |           |           |
| Corporate Bonds |                                                      | \$        | \$                 | \$            |           |           |
|                 | BP CAP MKTS                                          | 3.814     | February 10, 2024  | 100,000       | 101,675   | 103,886   |
|                 | BPCE S A MEDIUM                                      | 3.375     | December 2, 2026   | 700,000       | 681,198   | 684,981   |
|                 | BPCE US REG                                          | 2.500     | December 10, 2018  | 1,000,000     | 996,640   | 1,008,774 |
|                 | BUCKEYE PARTNERS                                     | 5.850     | November 15, 2043  | 45,000        | 44,739    | 46,396    |
|                 | BURLINGTON NORTH                                     | 4.550     | September 1, 2044  | 435,000       | 459,882   | 462,513   |
|                 | CATERPILLAR INC                                      | 4.750     | May 15, 2064       | 950,000       | 946,922   | 1,012,962 |
|                 | CATERPILLAR INC                                      | 5.200     | May 27, 2041       | 1,050,000     | 1,291,826 | 1,217,796 |
|                 | CDN NATL RY CO                                       | 3.200     | August 2, 2046     | 605,000       | 598,430   | 531,725   |
|                 | CDN NATL RY CO                                       | 6.375     | November 15, 2037  | 600,000       | 662,190   | 789,878   |
|                 | CDN OCCIDENTAL                                       | 7.400     | May 1, 2028        | 230,000       | 318,265   | 291,298   |
|                 | CHEVRON                                              | 2.355     | December 5, 2022   | 450,000       | 438,849   | 441,612   |
|                 | CHUBB CORP                                           | 6.500     | May 15, 2038       | 550,000       | 608,025   | 737,195   |
|                 | CISCO SYS INC                                        | 5.500     | January 15, 2040   | 600,000       | 691,488   | 730,918   |
|                 | CISCO SYS INC                                        | 5.900     | February 15, 2039  | 1,000,000     | 987,120   | 1,269,977 |
|                 | CITIGROUP INC                                        | 4.450     | September 29, 2027 | 180,000       | 180,689   | 182,852   |
|                 | CITIGROUP INC                                        | 4.750     | May 18, 2046       | 575,000       | 568,830   | 575,664   |
|                 | CITIGROUP INC                                        | 5.875     | January 30, 2042   | 195,000       | 234,396   | 231,031   |
|                 | CLEV CLINIC                                          | 4.858     | January 1, 2114    | 320,000       | 351,795   | 303,547   |
|                 | CME GROUP INC                                        | 5.300     | September 15, 2043 | 300,000       | 345,387   | 351,449   |
|                 | COCA COLA CO                                         | 2.250     | September 1, 2026  | 625,000       | 624,275   | 588,603   |
|                 | COMCAST CORP                                         | 4.500     | January 15, 2043   | 900,000       | 908,339   | 927,917   |
|                 | COMCAST CORP                                         | 4.250     | January 15, 2033   | 90,000        | 90,554    | 93,660    |
|                 | COMCAST CORP                                         | 4.600     | August 15, 2045    | 135,000       | 134,808   | 141,516   |
|                 | COMCAST CORP                                         | 4.650     | July 15, 2042      | 550,000       | 569,899   | 572,616   |
|                 | COMWLTH EDISON CO                                    | 3.700     | March 1, 2045      | 495,000       | 495,000   | 465,537   |
|                 | COMWLTH EDISON CO                                    | 3.700     | March 1, 2045      | 200,000       | 200,000   | 188,096   |
|                 | COMWLTH EDISON CO                                    | 4.350     | November 15, 2045  | 1,000,000     | 1,012,290 | 1,044,101 |
|                 | CONNECTICUT LIGHT & POWER                            | 4.150     | June 1, 2045       | 420,000       | 412,696   | 422,598   |
|                 | CONOCOPHILLIPS                                       | 6.500     | February 1, 2039   | 350,000       | 427,375   | 443,070   |
|                 | CONOCOPHILLIPS CO                                    | 5.950     | October 15, 2036   | 650,000       | 638,996   | 761,434   |
|                 | CONOCOPHILLIPS CO                                    | 4.300     | November 15, 2044  | 450,000       | 447,516   | 447,619   |
|                 | CONS EDISON CO                                       | 5.500     | December 1, 2039   | 500,000       | 498,110   | 588,729   |
|                 | CONS EDISON CO                                       | 5.700     | June 15, 2040      | 250,000       | 248,785   | 302,727   |
|                 | CONS EDISON CO                                       | 6.200     | June 15, 2036      | 500,000       | 553,675   | 627,947   |
|                 | CONSUMERS ENERGY                                     | 3.250     | August 15, 2046    | 305,000       | 302,627   | 269,260   |
|                 | CONSUMERS ENERGY                                     | 4.350     | August 31, 2064    | 425,000       | 426,254   | 425,630   |
|                 | COOPERATIEVE                                         | 4.375     | August 4, 2025     | 120,000       | 121,328   | 123,135   |
|                 | COOPERATIEVE CENTRALE                                | 2.250     | January 14, 2019   | 695,000       | 691,025   | 698,721   |
|                 | COOPERATIEVE RABOBANK U A                            | 5.250     | August 4, 2045     | 370,000       | 402,234   | 401,996   |
|                 | COOPERATIEVE RABOBANK UA                             | 4.625     | December 1, 2023   | 500,000       | 495,930   | 526,045   |
|                 | CVS HEALTH CORP                                      | 5.125     | July 20, 2045      | 70,000        | 69,745    | 78,011    |
|                 | DAIMLERCHRYSLER N                                    | 8.500     | January 18, 2031   | 450,000       | 669,177   | 677,768   |
|                 | DANAHER CORP                                         | 4.375     | September 15, 2045 | 655,000       | 653,585   | 682,405   |
|                 | DEERE & CO                                           | 3.900     | June 9, 2042       | 770,000       | 811,796   | 771,030   |
|                 | DETROIT EDISON CO                                    | 6.625     | June 1, 2036       | 1,250,000     | 1,274,513 | 1,647,708 |
|                 | DIAGEO CAP                                           | 3.875     | April 29, 2043     | 370,000       | 345,277   | 352,468   |
|                 | DIAGEO CAP                                           | 3.875     | April 29, 2043     | 350,000       | 344,866   | 333,416   |
|                 | DIAGEO INVT CORP                                     | 4.250     | May 11, 2042       | 370,000       | 367,762   | 372,235   |
|                 | DIAGEO INVT CORP                                     | 4.250     | May 11, 2042       | 30,000        | 30,277    | 30,181    |
|                 | DISNEY WALT CO                                       | 4.375     | August 16, 2041    | 325,000       | 356,857   | 344,892   |
|                 | DISNEY WALT CO                                       | 3.700     | December 1, 2042   | 415,000       | 390,337   | 398,910   |
|                 | DOMINION ENERGY                                      | 4.600     | December 15, 2044  | 205,000       | 203,709   | 203,969   |
|                 | DOMINION GAS HLD                                     | 4.800     | November 1, 2043   | 150,000       | 169,589   | 155,429   |
|                 | DOMINION RES INC                                     | 5.250     | August 1, 2033     | 390,000       | 425,903   | 420,569   |

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

December 31, 2016

| (a)             | (b)                                                  |                          | (c)       | (d)       | (e)           |
|-----------------|------------------------------------------------------|--------------------------|-----------|-----------|---------------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party |                          | Par value | Cost      | Current value |
| Corporate Bonds |                                                      |                          | \$        | \$        | \$            |
|                 | DTE ELEC CO                                          | 3.700 March 15, 2045     | 445,000   | 425,491   | 425,468       |
|                 | DUKE ENERGY                                          | 6.100 June 1, 2037       | 600,000   | 626,406   | 738,311       |
|                 | DUKE ENERGY                                          | 6.450 April 1, 2039      | 620,000   | 690,618   | 812,536       |
|                 | DUKE UNIV                                            | 3.299 October 1, 2046    | 220,000   | 220,000   | 199,437       |
|                 | EDF S A                                              | 4.750 October 13, 2035   | 160,000   | 156,643   | 160,527       |
|                 | EDF S A                                              | 4.950 October 13, 2045   | 375,000   | 373,834   | 379,417       |
|                 | ENTERGY LA LLC                                       | 3.050 June 1, 2031       | 1,180,000 | 1,199,164 | 1,117,242     |
|                 | ENTERGY MISS INC                                     | 2.850 June 1, 2028       | 430,000   | 429,862   | 408,311       |
|                 | ERP OPER LTD                                         | 4.500 June 1, 2045       | 285,000   | 283,923   | 286,239       |
|                 | EXELON CORP                                          | 4.950 June 15, 2035      | 160,000   | 177,922   | 169,745       |
|                 | EXXON MOBIL CORP                                     | 4.114 March 1, 2046      | 425,000   | 426,776   | 435,316       |
|                 | EXXON MOBIL CORP                                     | 4.114 March 1, 2046      | 400,000   | 400,000   | 409,710       |
|                 | FEDEX CORP                                           | 4.100 February 1, 2045   | 60,000    | 59,659    | 56,180        |
|                 | FIFTH THIRD BANCORP                                  | 4.300 January 16, 2024   | 750,000   | 747,975   | 770,370       |
|                 | FL PWR & LT CO                                       | 5.960 April 1, 2039      | 300,000   | 322,230   | 387,445       |
|                 | FL PWR & LT CO                                       | 4.050 October 1, 2044    | 400,000   | 398,680   | 409,834       |
|                 | FL PWR & LT CO                                       | 4.950 June 1, 2035       | 275,000   | 326,626   | 313,741       |
|                 | FLORIDA PWR CORP                                     | 5.650 April 1, 2040      | 700,000   | 697,081   | 848,176       |
|                 | FLORIDA PWR CORP                                     | 6.350 September 15, 2037 | 400,000   | 508,368   | 515,436       |
|                 | GE CAP INTL                                          | 4.418 November 15, 2035  | 1,188,000 | 1,346,131 | 1,244,914     |
|                 | GE CAP INTL                                          | 4.418 November 15, 2035  | 1,074,000 | 1,216,957 | 1,125,452     |
|                 | GEN DYNAMICS CORP                                    | 2.125 August 15, 2026    | 455,000   | 450,250   | 420,324       |
|                 | GEN DYNAMICS CORP                                    | 3.600 November 15, 2042  | 580,000   | 586,119   | 549,770       |
|                 | GEN ELEC CAP CORP                                    | 6.875 January 10, 2039   | 358,000   | 326,532   | 504,759       |
|                 | GENERAL ELEC CO                                      | 4.125 October 9, 2042    | 225,000   | 243,241   | 226,991       |
|                 | GILEAD SCIENCES                                      | 2.950 March 1, 2027      | 170,000   | 169,956   | 162,700       |
|                 | GILEAD SCIENCES                                      | 4.000 September 1, 2036  | 90,000    | 89,487    | 86,298        |
|                 | GILEAD SCIENCES                                      | 4.150 March 1, 2047      | 135,000   | 134,032   | 128,223       |
|                 | GILEAD SCIENCES                                      | 4.500 February 1, 2045   | 175,000   | 185,838   | 174,853       |
|                 | GILEAD SCIENCES                                      | 4.500 February 1, 2045   | 1,000,000 | 995,185   | 999,159       |
|                 | GILEAD SCIENCES                                      | 4.600 September 1, 2035  | 135,000   | 134,548   | 140,021       |
|                 | GILEAD SCIENCES                                      | 4.750 March 1, 2046      | 350,000   | 351,391   | 362,135       |
|                 | GILEAD SCIENCES                                      | 4.800 April 1, 2044      | 500,000   | 518,310   | 519,183       |
|                 | GLAXOSMITHKLINE                                      | 6.375 May 15, 2038       | 700,000   | 751,198   | 920,678       |
|                 | GLAXOSMITHKLINE                                      | 5.375 April 15, 2034     | 640,000   | 745,312   | 748,989       |
|                 | GOLDMAN SACHS                                        | 3.500 November 16, 2026  | 255,000   | 254,340   | 249,131       |
|                 | GOLDMAN SACHS                                        | 4.750 October 21, 2045   | 905,000   | 945,710   | 955,357       |
|                 | GOLDMAN SACHS                                        | 4.800 July 8, 2044       | 30,000    | 29,986    | 31,495        |
|                 | GOLDMAN SACHS                                        | 6.125 February 15, 2033  | 500,000   | 518,070   | 604,313       |
|                 | GOLDMAN SACHS                                        | 6.750 October 1, 2037    | 150,000   | 131,550   | 185,227       |
|                 | GRAINGER                                             | 3.750 May 15, 2046       | 525,000   | 521,441   | 491,682       |
|                 | GRAINGER                                             | 4.600 June 15, 2045      | 320,000   | 319,741   | 342,603       |
|                 | HALLIBURTON CO                                       | 4.500 November 15, 2041  | 470,000   | 487,466   | 461,530       |
|                 | HERSHEY CO                                           | 3.375 August 15, 2046    | 455,000   | 452,784   | 402,836       |
|                 | HOME DEPOT                                           | 4.200 April 1, 2043      | 610,000   | 604,053   | 628,512       |
|                 | HOME DEPOT                                           | 4.200 April 1, 2043      | 650,000   | 652,591   | 669,726       |
|                 | HOME DEPOT                                           | 4.875 February 15, 2044  | 650,000   | 702,247   | 730,330       |
|                 | HOME DEPOT                                           | 5.875 December 16, 2036  | 600,000   | 592,380   | 758,017       |
|                 | HSBC BK USA                                          | 7.000 January 15, 2039   | 375,000   | 438,731   | 495,513       |
|                 | HSBC HLDGS                                           | 3.600 May 25, 2023       | 650,000   | 649,760   | 653,769       |
|                 | HSBC HLDGS                                           | 6.500 September 15, 2037 | 550,000   | 546,011   | 681,832       |
|                 | INTEL CORP                                           | 4.000 December 15, 2032  | 260,000   | 273,814   | 268,048       |
|                 | INTEL CORP                                           | 4.100 May 19, 2046       | 1,060,000 | 1,041,894 | 1,050,648     |
|                 | INTEL CORP                                           | 4.250 December 15, 2042  | 430,000   | 428,912   | 434,094       |

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

December 31, 2016

| (a)             | (b)                                                  | (c)       | (d)                | (e)           |           |           |
|-----------------|------------------------------------------------------|-----------|--------------------|---------------|-----------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value |           |           |
| Corporate Bonds |                                                      | \$        | \$                 | \$            |           |           |
|                 | INTEL CORP                                           | 4.900     | July 29, 2045      | 760,000       | 767,856   | 850,199   |
|                 | INTERCONTINENTAL                                     | 3.750     | December 1, 2025   | 240,000       | 239,959   | 245,262   |
|                 | INTERCONTINENTAL                                     | 4.000     | October 15, 2023   | 1,100,000     | 1,091,475 | 1,150,361 |
|                 | INTERNATIONAL BU                                     | 4.000     | June 20, 2042      | 654,000       | 691,540   | 654,168   |
|                 | INTL BUSINESS                                        | 5.600     | November 30, 2039  | 400,000       | 476,477   | 487,598   |
|                 | INTL BUSINESS                                        | 3.625     | February 12, 2024  | 760,000       | 809,962   | 791,425   |
|                 | JOHNS HOPKINS UNIV                                   | 3.753     | July 1, 2045       | 330,000       | 316,688   | 320,074   |
|                 | JPMORGAN CHASE                                       | 3.250     | September 23, 2022 | 200,000       | 198,784   | 202,258   |
|                 | JPMORGAN CHASE                                       | 3.625     | December 1, 2027   | 125,000       | 124,784   | 121,273   |
|                 | JPMORGAN CHASE                                       | 4.250     | October 15, 2020   | 200,000       | 197,696   | 211,647   |
|                 | JPMORGAN CHASE                                       | 4.350     | August 15, 2021    | 1,000,000     | 1,038,480 | 1,069,795 |
|                 | JPMORGAN CHASE                                       | 4.950     | June 1, 2045       | 115,000       | 114,181   | 122,626   |
|                 | KENTUCKY UTILS CO                                    | 4.375     | October 1, 2045    | 165,000       | 164,863   | 171,909   |
|                 | KIMCO RLTY CORP                                      | 4.125     | December 1, 2046   | 305,000       | 302,600   | 284,740   |
|                 | LLOYDS BANK                                          | 2.700     | August 17, 2020    | 850,000       | 852,491   | 856,225   |
|                 | LOCKHEED MARTIN                                      | 3.600     | March 1, 2035      | 450,000       | 418,064   | 427,500   |
|                 | LOCKHEED MARTIN                                      | 4.850     | September 15, 2041 | 455,000       | 451,719   | 500,729   |
|                 | LOUISVILLE GAS                                       | 5.125     | November 15, 2040  | 200,000       | 196,588   | 226,556   |
|                 | LOWES COS INC                                        | 4.375     | September 15, 2045 | 110,000       | 107,395   | 113,321   |
|                 | LOWES COS INC                                        | 4.375     | September 15, 2045 | 145,000       | 142,187   | 149,378   |
|                 | LOWES COS INC                                        | 4.650     | April 15, 2042     | 400,000       | 398,336   | 427,477   |
|                 | LOWES COS INC                                        | 5.125     | November 15, 2041  | 435,000       | 487,365   | 493,119   |
|                 | LOWES COS INC                                        | 5.125     | November 15, 2041  | 420,000       | 419,748   | 476,115   |
|                 | LOWES COS INC                                        | 5.800     | April 15, 2040     | 550,000       | 656,414   | 674,198   |
|                 | LSVLE GAS & ELEC                                     | 4.375     | October 1, 2045    | 80,000        | 79,934    | 84,075    |
|                 | MA INST TECH                                         | 5.600     | July 1, 2111       | 375,000       | 373,429   | 454,545   |
|                 | MARKEL CORP                                          | 5.000     | April 5, 2046      | 180,000       | 178,123   | 181,036   |
|                 | MEDTRONIC INC                                        | 4.375     | March 15, 2035     | 726,000       | 721,254   | 768,056   |
|                 | MEDTRONIC INC                                        | 4.375     | March 15, 2035     | 281,000       | 279,163   | 297,278   |
|                 | MEDTRONIC INC                                        | 4.625     | March 15, 2044     | 665,000       | 660,598   | 714,316   |
|                 | MEDTRONIC INC                                        | 4.625     | March 15, 2045     | 300,000       | 316,848   | 324,426   |
|                 | MEDTRONIC INC                                        | 4.625     | March 15, 2045     | 470,000       | 480,590   | 508,268   |
|                 | MERCK & CO INC                                       | 2.800     | May 18, 2023       | 250,000       | 257,243   | 250,968   |
|                 | MERCK & CO INC                                       | 3.600     | September 15, 2042 | 115,000       | 115,215   | 108,145   |
|                 | MERCK & CO INC                                       | 3.700     | February 10, 2045  | 595,000       | 591,579   | 567,357   |
|                 | MERCK & CO INC                                       | 2.750     | February 10, 2025  | 55,000        | 55,597    | 54,002    |
|                 | METLIFE INC                                          | 4.875     | November 13, 2043  | 770,000       | 803,929   | 833,648   |
|                 | METLIFE INC                                          | 6.500     | December 15, 2032  | 1,200,000     | 1,192,044 | 1,507,094 |
|                 | MICROSOFT CORP                                       | 4.875     | December 15, 2043  | 800,000       | 881,856   | 887,995   |
|                 | MICROSOFT CORP                                       | 1.550     | August 8, 2021     | 840,000       | 839,118   | 814,726   |
|                 | MICROSOFT CORP                                       | 3.450     | August 8, 2036     | 130,000       | 129,497   | 123,547   |
|                 | MICROSOFT CORP                                       | 3.700     | August 8, 2046     | 210,000       | 212,939   | 197,708   |
|                 | MICROSOFT CORP                                       | 3.750     | February 12, 2045  | 150,000       | 156,474   | 140,663   |
|                 | MICROSOFT CORP                                       | 4.000     | February 12, 2055  | 145,000       | 142,695   | 137,138   |
|                 | MICROSOFT CORP                                       | 4.450     | November 3, 2045   | 850,000       | 951,575   | 905,606   |
|                 | MONSANTO CO                                          | 5.875     | April 15, 2038     | 250,000       | 258,328   | 276,605   |
|                 | MONSANTO CO                                          | 4.400     | July 15, 2044      | 360,000       | 318,785   | 347,939   |
|                 | MONSANTO CO                                          | 4.700     | July 15, 2064      | 120,000       | 101,971   | 108,084   |
|                 | MORGAN STANLEY                                       | 3.125     | July 27, 2026      | 100,000       | 99,320    | 95,538    |
|                 | MORGAN STANLEY                                       | 4.000     | July 23, 2025      | 495,000       | 506,103   | 507,383   |
|                 | MORGAN STANLEY                                       | 4.300     | January 27, 2045   | 300,000       | 307,901   | 298,971   |
|                 | MORGAN STANLEY                                       | 6.375     | July 24, 2042      | 350,000       | 470,741   | 449,808   |
|                 | MORGAN STANLEY                                       | 7.250     | April 1, 2032      | 565,000       | 641,662   | 765,527   |
|                 | NATIONAL RURAL UTLIS CORP                            | 4.023     | November 1, 2032   | 1,005,000     | 1,025,941 | 1,023,011 |

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

December 31, 2016

| (a)             | (b)                                                  |       | (c)                | (d)       | (e)           |           |
|-----------------|------------------------------------------------------|-------|--------------------|-----------|---------------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party |       | Par value          | Cost      | Current value |           |
| Corporate Bonds |                                                      |       | \$                 | \$        | \$            |           |
|                 | NBCUNIVERSAL MEDIA                                   | 4.450 | January 15, 2043   | 750,000   | 751,088       | 766,400   |
|                 | NEXEN INC                                            | 6.400 | May 15, 2037       | 280,000   | 326,343       | 331,855   |
| *               | NORTHERN TR CORP                                     | 3.950 | October 30, 2025   | 245,000   | 264,747       | 256,930   |
|                 | NORTHN STS PWR CO                                    | 6.375 | September 1, 2038  | 1,200,000 | 1,364,796     | 1,556,652 |
|                 | NORTHWESTERN CORP                                    | 4.176 | November 15, 2044  | 485,000   | 485,000       | 485,267   |
|                 | NOVARTIS CAP CORP                                    | 4.400 | May 6, 2044        | 625,000   | 729,850       | 674,025   |
|                 | NOVARTIS CAP CORP                                    | 4.400 | May 6, 2044        | 260,000   | 257,910       | 280,394   |
|                 | OCCIDENTAL PETE                                      | 3.400 | April 15, 2026     | 480,000   | 497,914       | 483,621   |
|                 | OCCIDENTAL PETE                                      | 4.400 | April 15, 2046     | 765,000   | 784,747       | 778,491   |
|                 | OGLETHORPE PWR                                       | 4.250 | April 1, 2046      | 160,000   | 157,392       | 152,961   |
|                 | OGLETHORPE PWR                                       | 5.950 | November 1, 2039   | 400,000   | 400,000       | 473,109   |
|                 | ONCOR ELEC                                           | 5.300 | June 1, 2042       | 370,000   | 401,587       | 433,985   |
|                 | ONE GAS INC                                          | 4.658 | February 1, 2044   | 750,000   | 839,999       | 777,405   |
|                 | ORACLE CORP                                          | 4.125 | May 15, 2045       | 755,000   | 754,115       | 731,716   |
|                 | ORACLE CORP                                          | 4.500 | July 8, 2044       | 250,000   | 254,643       | 255,248   |
|                 | ORACLE CORP                                          | 6.125 | July 8, 2039       | 1,250,000 | 1,241,675     | 1,572,990 |
|                 | ORACLE CORP                                          | 6.500 | April 15, 2038     | 515,000   | 550,411       | 672,892   |
|                 | PAC GAS & ELEC CO                                    | 4.600 | June 15, 2043      | 405,000   | 429,207       | 427,197   |
|                 | PAC GAS & ELEC CO                                    | 4.750 | February 15, 2044  | 640,000   | 678,669       | 702,321   |
|                 | PACIFICORP                                           | 6.000 | January 15, 2039   | 500,000   | 530,820       | 636,203   |
|                 | PARKER-HANNIFIN CORP                                 | 4.450 | November 21, 2044  | 635,000   | 649,932       | 670,762   |
|                 | PEPSICO INC                                          | 3.450 | October 6, 2046    | 45,000    | 43,020        | 40,994    |
|                 | PEPSICO INC                                          | 3.450 | October 6, 2046    | 160,000   | 158,698       | 145,758   |
|                 | PEPSICO INC                                          | 3.600 | August 13, 2042    | 235,000   | 230,892       | 219,085   |
|                 | PEPSICO INC                                          | 4.250 | October 22, 2044   | 670,000   | 679,601       | 691,930   |
|                 | PEPSICO INC                                          | 4.600 | July 17, 2045      | 430,000   | 428,474       | 468,640   |
|                 | PEPSICO INC                                          | 4.875 | November 1, 2040   | 250,000   | 274,010       | 276,950   |
|                 | PFIZER INC                                           | 4.000 | December 15, 2036  | 125,000   | 124,399       | 128,069   |
|                 | PFIZER INC                                           | 4.125 | December 15, 2046  | 285,000   | 284,504       | 289,920   |
|                 | PHILIP MORRIS INTL                                   | 6.375 | May 16, 2038       | 1,000,000 | 1,079,520     | 1,282,243 |
|                 | PHILIP MORRIS INTL                                   | 4.875 | November 15, 2043  | 870,000   | 864,971       | 935,796   |
|                 | PHILLIPS                                             | 4.875 | November 15, 2044  | 70,000    | 76,399        | 73,925    |
|                 | PHILLIPS                                             | 5.875 | May 1, 2042        | 140,000   | 169,444       | 165,768   |
|                 | PIEDMONT NAT GAS                                     | 3.640 | November 1, 2046   | 215,000   | 214,738       | 189,790   |
|                 | PNC BK                                               | 3.250 | June 1, 2025       | 760,000   | 772,711       | 758,665   |
|                 | PPL ELEC UTILS                                       | 5.200 | July 15, 2041      | 420,000   | 417,598       | 486,489   |
|                 | PRECISION                                            | 4.375 | June 15, 2045      | 230,000   | 229,236       | 241,904   |
|                 | PRESIDENT                                            | 3.300 | July 15, 2056      | 215,000   | 213,405       | 189,079   |
|                 | PRESIDENT & FELL HARVARD                             | 3.150 | July 15, 2046      | 230,000   | 229,609       | 205,781   |
|                 | PRIN FINL GROUP                                      | 3.125 | May 15, 2023       | 350,000   | 327,047       | 348,089   |
|                 | PROCTER & GAMBLE                                     | 5.550 | March 5, 2037      | 9,000     | 12,011        | 11,642    |
|                 | PRUDENTIAL                                           | 4.600 | May 15, 2044       | 850,000   | 868,683       | 884,614   |
|                 | PUB SVC ELEC GAS                                     | 3.800 | March 1, 2046      | 380,000   | 378,313       | 368,783   |
|                 | PUBLIC SVC CO                                        | 3.550 | June 15, 2046      | 135,000   | 133,596       | 124,711   |
|                 | PUBLIC SVC CO                                        | 3.950 | March 15, 2043     | 600,000   | 595,938       | 598,754   |
|                 | PUBLIC SVC CO                                        | 4.300 | March 15, 2044     | 750,000   | 871,163       | 783,853   |
|                 | PVTPL AEP                                            | 4.000 | December 1, 2046   | 155,000   | 152,441       | 153,756   |
|                 | PVTPL AIG                                            | 6.900 | March 15, 2032     | 650,000   | 831,786       | 829,252   |
|                 | PVTPL CODELCO INC                                    | 4.500 | September 16, 2025 | 70,000    | 68,921        | 71,060    |
|                 | PVTPL CORPORACION                                    | 4.875 | November 4, 2044   | 325,000   | 344,091       | 318,933   |
|                 | PVTPL CORPORACION                                    | 4.250 | July 17, 2042      | 140,000   | 121,764       | 126,206   |
|                 | PVTPL DAIMLER FIN                                    | 1.375 | August 1, 2017     | 1,100,000 | 1,104,235     | 1,100,017 |
|                 | PVTPL DIAMOND                                        | 6.020 | June 15, 2026      | 195,000   | 198,102       | 211,243   |
|                 | PVTPL GUARDIAN                                       | 4.875 | June 19, 2064      | 450,000   | 429,570       | 442,036   |

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

December 31, 2016

| (a)             | (b)                                                  | (c)       | (d)                | (e)           |           |           |
|-----------------|------------------------------------------------------|-----------|--------------------|---------------|-----------|-----------|
| Category        | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value |           |           |
| Corporate Bonds |                                                      | \$        | \$                 | \$            |           |           |
|                 | PVTPL INDPLS PWR                                     | 4.700     | September 1, 2045  | 555,000       | 554,776   | 584,788   |
|                 | PVTPL TEACHERS INS                                   | 4.900     | September 15, 2044 | 500,000       | 510,725   | 540,879   |
|                 | QUALCOMM INC                                         | 4.800     | May 20, 2045       | 330,000       | 317,986   | 352,648   |
|                 | QUALCOMM INC                                         | 4.800     | May 20, 2045       | 500,000       | 434,035   | 534,315   |
|                 | QUALCOMM INC                                         | 4.650     | May 20, 2035       | 500,000       | 497,810   | 528,561   |
|                 | RAYTHEON CO                                          | 4.200     | December 15, 2044  | 310,000       | 317,136   | 316,774   |
|                 | RAYTHEON CO                                          | 4.875     | October 15, 2040   | 300,000       | 335,214   | 337,356   |
|                 | RAYTHEON CO                                          | 4.875     | October 15, 2040   | 1,000,000     | 1,028,060 | 1,124,521 |
|                 | RIO TINTO                                            | 4.750     | March 22, 2042     | 583,000       | 600,548   | 625,322   |
|                 | S CAROLINA ELEC                                      | 5.100     | June 1, 2065       | 445,000       | 441,409   | 487,911   |
|                 | S.W. GAS HLDGS                                       | 3.800     | September 29, 2046 | 35,000        | 34,894    | 31,412    |
|                 | SHELL INTERNATIONAL                                  | 4.550     | August 12, 2043    | 120,000       | 134,600   | 125,140   |
|                 | SHELL INTERNATIONAL                                  | 4.375     | May 11, 2045       | 155,000       | 154,692   | 157,011   |
|                 | SHELL INTL                                           | 3.750     | September 12, 2046 | 112,000       | 111,480   | 103,056   |
|                 | SHELL INTL                                           | 4.000     | May 10, 2046       | 510,000       | 511,494   | 487,692   |
|                 | SHELL INTL                                           | 4.125     | May 11, 2035       | 155,000       | 153,707   | 158,264   |
|                 | SHELL INTL                                           | 6.375     | December 15, 2038  | 630,000       | 695,054   | 812,438   |
|                 | SHELL INTL                                           | 6.375     | December 15, 2038  | 1,100,000     | 1,199,682 | 1,418,542 |
|                 | SIEMENS                                              | 3.300     | September 15, 2046 | 540,000       | 538,061   | 470,160   |
|                 | SIMON PPTY GROUP                                     | 4.250     | November 30, 2046  | 275,000       | 273,290   | 270,304   |
|                 | SIMON PPTY GROUP                                     | 6.750     | February 1, 2040   | 400,000       | 471,796   | 533,777   |
|                 | SOUTHERN CAL EDISON                                  | 3.600     | February 1, 2045   | 140,000       | 139,462   | 132,426   |
|                 | SOUTHERN CAL EDISON                                  | 6.050     | March 15, 2039     | 570,000       | 613,388   | 730,316   |
|                 | SOUTHN CAL GAS                                       | 3.750     | September 15, 2042 | 25,000        | 24,215    | 24,420    |
|                 | STATOIL ASA                                          | 4.800     | November 8, 2043   | 440,000       | 437,782   | 478,328   |
|                 | STRYKER CORP                                         | 4.375     | May 15, 2044       | 600,000       | 597,306   | 581,966   |
|                 | SUNCOR ENERGY INC                                    | 7.150     | February 1, 2032   | 500,000       | 546,445   | 636,083   |
|                 | TARGET CORP                                          | 3.625     | April 15, 2046     | 500,000       | 497,100   | 464,605   |
|                 | TARGET CORP                                          | 3.625     | April 15, 2046     | 245,000       | 243,579   | 227,656   |
|                 | TARGET CORP                                          | 4.000     | July 1, 2042       | 800,000       | 752,158   | 795,553   |
|                 | TEVA                                                 | 2.200     | July 21, 2021      | 140,000       | 139,769   | 133,936   |
|                 | TIME WARNER INC                                      | 6.200     | March 15, 2040     | 215,000       | 214,998   | 248,183   |
|                 | TORONTO-DOMINION                                     | 3.625     | September 15, 2031 | 1,000,000     | 973,400   | 976,830   |
|                 | TRANSCANADA                                          | 5.850     | March 15, 2036     | 1,000,000     | 961,790   | 1,191,996 |
|                 | TRANSCANADA                                          | 7.625     | January 15, 2039   | 650,000       | 796,185   | 930,573   |
|                 | TRAVELERS COS INC                                    | 3.750     | May 15, 2046       | 600,000       | 556,548   | 566,162   |
|                 | TRAVELERS COS INC                                    | 3.750     | May 15, 2046       | 230,000       | 228,399   | 217,029   |
|                 | TRAVELERS COS INC                                    | 4.600     | August 1, 2043     | 690,000       | 698,951   | 746,047   |
|                 | UNION PAC CORP                                       | 3.875     | February 1, 2055   | 215,000       | 214,088   | 197,486   |
|                 | UNION PAC CORP                                       | 4.050     | March 1, 2046      | 115,000       | 113,484   | 115,329   |
|                 | UNION PAC CORP                                       | 4.375     | November 15, 2065  | 335,000       | 321,744   | 333,151   |
|                 | UNITED TECHNOLOGIES                                  | 4.150     | May 15, 2045       | 500,000       | 499,310   | 504,995   |
|                 | UNITEDHEALTH GROUP                                   | 3.950     | October 15, 2042   | 480,000       | 469,104   | 467,453   |
|                 | UNITEDHEALTH GROUP                                   | 4.200     | January 15, 2047   | 95,000        | 94,290    | 96,092    |
|                 | UNITEDHEALTH GROUP                                   | 4.625     | July 15, 2035      | 165,000       | 164,980   | 179,856   |
|                 | UNITEDHEALTH GROUP                                   | 4.750     | July 15, 2045      | 265,000       | 276,535   | 291,929   |
|                 | UNITEDHEALTH GROUP                                   | 4.750     | July 15, 2045      | 500,000       | 529,565   | 550,809   |
|                 | UNITEDHEALTH GROUP                                   | 5.700     | October 15, 2040   | 1,000,000     | 1,100,144 | 1,219,154 |
|                 | UTD AIRLS                                            | 3.100     | July 7, 2028       | 260,000       | 260,000   | 250,900   |
|                 | UTD PARCEL SVC                                       | 6.200     | January 15, 2038   | 200,000       | 261,682   | 263,107   |
|                 | UTD TECHNOLOGIES                                     | 3.750     | November 1, 2046   | 310,000       | 308,230   | 295,023   |
|                 | UTD TECHNOLOGIES                                     | 4.500     | June 1, 2042       | 860,000       | 902,548   | 920,547   |
|                 | UTD TECHNOLOGIES                                     | 7.500     | September 15, 2029 | 400,000       | 531,836   | 556,419   |
|                 | UTD TECHNOLOGIES                                     | 5.700     | April 15, 2040     | 175,000       | 216,669   | 213,917   |

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

December 31, 2016

| (a)                                         | (b)                                                  | (c)                                                | (d)       | (e)         |               |
|---------------------------------------------|------------------------------------------------------|----------------------------------------------------|-----------|-------------|---------------|
| Category                                    | Identity of Issue, Borrower, Lessor or Similar Party |                                                    | Par value | Cost        | Current value |
| Corporate Bonds                             |                                                      |                                                    | \$        | \$          | \$            |
|                                             | VA ELEC & PWR CO                                     | 6.350 November 30, 2037                            | 200,000   | 219,330     | 257,596       |
|                                             | VENTAS RLTY                                          | 4.000 April 30, 2019                               | 600,000   | 634,410     | 622,007       |
|                                             | VERIZON                                              | 4.862 August 21, 2046                              | 5,000     | 4,859       | 5,066         |
|                                             | VERIZON                                              | 4.862 August 21, 2046                              | 505,000   | 550,753     | 511,713       |
|                                             | VERIZON COMMUNICATIONS                               | 4.522 September 15, 2048                           | 25,000    | 24,571      | 23,973        |
|                                             | VISA INC                                             | 4.150 December 14, 2035                            | 415,000   | 414,440     | 434,498       |
|                                             | VISA INC                                             | 4.300 December 14, 2045                            | 1,040,000 | 1,042,098   | 1,097,735     |
|                                             | WAL-MART STORES                                      | 4.000 April 11, 2043                               | 1,340,000 | 1,313,254   | 1,346,128     |
|                                             | WAL-MART STORES                                      | 4.300 April 22, 2044                               | 740,000   | 747,215     | 780,903       |
|                                             | WELLS FARGO & CO                                     | 3.900 May 1, 2045                                  | 390,000   | 379,488     | 369,918       |
|                                             | WELLS FARGO & CO                                     | 4.400 June 14, 2046                                | 30,000    | 31,093      | 28,711        |
|                                             | WELLS FARGO & CO                                     | 4.750 December 7, 2046                             | 285,000   | 285,777     | 289,233       |
|                                             | WELLS FARGO & CO                                     | 4.900 November 17, 2045                            | 75,000    | 77,937      | 77,033        |
|                                             | WELLS FARGO & CO                                     | 5.606 January 15, 2044                             | 585,000   | 720,305     | 662,828       |
|                                             | WELLS FARGO & CO                                     | 5.606 January 15, 2044                             | 1,422,000 | 1,568,844   | 1,611,183     |
|                                             | WELLS FARGO & CO                                     | 4.650 November 4, 2044                             | 220,000   | 233,012     | 216,530       |
|                                             | WESTPAC BANKING                                      | 2.250 January 17, 2019                             | 660,000   | 659,102     | 662,549       |
|                                             | WYETH                                                | 6.500 February 1, 2034                             | 191,000   | 244,516     | 246,818       |
| Total Corporate Bonds                       |                                                      |                                                    |           | 157,894,007 | 164,907,379   |
| Collective Trusts                           |                                                      |                                                    |           |             |               |
|                                             | * Northern Trust, N.A.                               | Collective Government STIF — money market fund     |           | 11,680,622  | 11,680,622    |
|                                             | JPMorgan Chase Bank, N.A.                            | Liquidity Fund — collective trust fund             |           | 1,836,336   | 1,836,336     |
| Total Collective Trusts                     |                                                      |                                                    |           | 13,516,958  | 13,516,958    |
| Mutual Funds                                |                                                      |                                                    |           |             |               |
|                                             | Vanguard                                             | Vanguard Total Intl Stock Index Fund — mutual fund |           | 12,972,754  | 12,467,527    |
|                                             | Vanguard                                             | Vanguard Institutional Index Fund-mutual fund      |           | 17,881,718  | 37,082,099    |
| Total Mutual Funds                          |                                                      |                                                    |           | 30,854,472  | 49,549,626    |
| Municipal Bonds                             |                                                      |                                                    |           |             |               |
|                                             | Indiana State Financial Authority                    | 6.596% February 1, 2039                            | 1,000,000 | 1,000,000   | 1,289,270     |
|                                             | Los Angeles California Dept of Water & Power Rev     | 6.574% July 1, 2045                                | 800,000   | 1,028,564   | 1,094,720     |
|                                             | Los Angeles California Uni School District           | 5.755% July 1, 2029                                | 290,000   | 385,361     | 388,533       |
|                                             | Metropolitan Transportation Authority New York       | 7.336% November 15, 2039                           | 445,000   | 514,171     | 654,150       |
|                                             | New York & NJ Port Authority                         | 4.458% October 1, 2062                             | 850,000   | 884,864     | 852,831       |
|                                             | Ohio State University                                | 4.048% December 1, 2056                            | 400,000   | 400,000     | 393,032       |
|                                             | San Diego Cnty California                            | 6.138% May 1, 2049                                 | 250,000   | 333,173     | 325,708       |
|                                             | Metropoli Govt Nashville & Dvdsn Cnty                | 6.731% July 1, 2043                                | 175,000   | 208,219     | 226,326       |
|                                             | American Mun Pwr Ohio Inc                            | 5.939% February 15, 1947                           | 105,000   | 128,297     | 123,588       |
|                                             | Bay Area Toll Auth Calif Toll Brdg Rev               | 6.263% April 1, 1949                               | 300,000   | 428,364     | 407,556       |
|                                             | California ST                                        | 7.600% November 1, 1940                            | 500,000   | 791,135     | 752,430       |
|                                             | District Columbia Wtr & Swr Auth Pub                 | 4.814% October 1, 2014                             | 300,000   | 352,068     | 299,613       |
|                                             | Texas ST                                             | 5.517% April 1, 1939                               | 600,000   | 808,890     | 758,208       |
|                                             | Grand Parkway Trans Corp Tex Sys Toll Rev            | 5.184% October 1, 2042                             | 500,000   | 634,380     | 587,015       |
|                                             | University California Revs                           | 5.770% May 15, 1943                                | 600,000   | 774,522     | 733,596       |
|                                             | San Francisco Cnty California Public Utilities       | 6.000% June 11, 2040                               | 125,000   | 165,466     | 152,398       |
|                                             | Commonwealth PA Rev                                  | 4.144% June 1, 2038                                | 420,000   | 420,000     | 403,888       |
|                                             | Washington ST                                        | 5.481% August 1, 1939                              | 250,000   | 323,378     | 308,607       |
| Total Municipal Bonds                       |                                                      |                                                    |           | 9,580,852   | 9,751,469     |
| Commercial Mortgage-Backed Securities       |                                                      |                                                    |           |             |               |
|                                             | SFAVE Commercial                                     | January 5, 2035                                    | 220,000   | 91,527      | 93,433        |
| Total Commercial Mortgage-Backed Securities |                                                      |                                                    |           | 91,527      | 93,433        |

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

December 31, 2016

| (a)                                    | (b)                                                  | (c)       | (d)                | (e)                |
|----------------------------------------|------------------------------------------------------|-----------|--------------------|--------------------|
| Category                               | Identity of Issue, Borrower, Lessor or Similar Party | Par value | Cost               | Current value      |
|                                        |                                                      | \$        | \$                 | \$                 |
| <b>U.S Government Securities</b>       |                                                      |           |                    |                    |
| United States Treas Bds                | 2.875% August 15, 2045                               | 4,925,000 | 4,114,375          | 4,141,039          |
| United States Treas Nts Dtd            | 1.38% May 31, 2021                                   | 410,000   | 410,368            | 401,848            |
| United States Treas Note               | 2.0% November 15, 2026                               | 1,255,000 | 1,209,488          | 1,207,496          |
| Tennessee Valley Auth Global Pwr       | 4.25% September 15, 2065                             | 240,000   | 233,554            | 247,060            |
| <b>Total U.S Government Securities</b> |                                                      |           | <b>5,967,785</b>   | <b>5,997,443</b>   |
| <b>Total Investments</b>               |                                                      |           | <b>217,905,601</b> | <b>243,816,308</b> |

\* Party-in-interest to the Plan

## SCHEDULE SB ATTACHMENTS

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Schedule SB, Line 32  
Schedule of Amortization Bases  
as of January 1, 2016 - Milliken & Company

| Type of Base | Date Established | Initial Amount | Remaining Amortization Period (Years) | Outstanding Balance | Amortization Payment |
|--------------|------------------|----------------|---------------------------------------|---------------------|----------------------|
| 1 Shortfall  | 01/01/2016       | 6,161,362      | 7                                     | 6,161,362           | 1,018,001            |
| Total        |                  |                |                                       | 6,161,362           | 1,018,001            |

Plan Name: Milliken Pension Plan  
EIN / PN: 51-0105342 / 333  
Plan Sponsor: Milliken & Company  
Valuation Date: January 1, 2016