

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
---	--	---

Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>			
A This return/report is for:	☐ a multiemployer plan	☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☒ a single-employer plan	☐ a DFE (specify) _____	
B This return/report is:	☐ the first return/report	☐ the final return/report	
	☐ an amended return/report	☐ a short plan year return/report (less than 12 months)	
C If the plan is a collectively-bargained plan, check here.	☐		
D Check box if filing under:	☒ Form 5558	☐ automatic extension	☐ the DFVC program
	☐ special extension (enter description)		

Part II	Basic Plan Information —enter all requested information		
1a Name of plan <u>THE MILLIKEN RETIREMENT PLAN</u>	1b Three-digit plan number (PN) ►	<u>335</u>	
	1c Effective date of plan	<u>01/01/1965</u>	
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>MILLIKEN & COMPANY</u> <u>PO BOX 1926, M-280</u> <u>SPARTANBURG, SC 29304</u>	2b Employer Identification Number (EIN) <u>51-0105342</u>		
	2c Plan Sponsor's telephone number <u>864-503-1493</u>		
	2d Business code (see instructions) <u>314000</u>		

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

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

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>09/21/2017</u>	<u>BRAD JOHNSON</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number) <u>RONALD ARCULEO</u> <u>DELOITTE TAX LLP</u> <u>1700 MARKET STREET</u> <u>PHILADELPHIA, PA 19103</u>			Preparer's telephone number <u>215-246-2300</u>

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

Form 5500 (2016)
v. 160205

3a Plan administrator's name and address ☐ Same as Plan Sponsor MILLIKEN BENEFITS COMMITTEE P.O BOX 1926, M-285 SPARTANBURG, SC 29304	3b Administrator's EIN 57-0627192 3c Administrator's telephone number 864-503-1548
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 12021
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 6122 6a(2) 5830 6b 240 6c 5350 6d 11420 6e 136 6f 11556 6g 10936 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E 2F 2G 2J 2S 2T 3F 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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

A Name of plan THE MILLIKEN RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 335
C Plan sponsor's name as shown on line 2a of Form 5500 MILLIKEN & COMPANY	D Employer Identification Number (EIN) 51-0105342

Part I	Service Provider Information (see instructions)
---------------	--

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
AMERICAN FUNDS	PO BOX 6007 INDIANAPOLIS, IN 46206

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
BRANDES FUNDS	11988 EL CAMINO REAL SUITE 600 SAN DIEGO, CA 92191

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
DODGE AND COX	BOSTON FINANCIAL DATA SERVICES BOSTON, MA 02266

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
VANGUARD MARKETING CORP	100 VANGUARD BLVD MALVERN, PA 19355

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

WELLS FARGO ADVANTAGE FUNDS

BOSTON FINANCIAL DATA SERVICES
CANTON, MA 02021

(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

(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

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)

T ROWE PRICE RPS INC

100 EAST PRATT STREET
BALTIMORE, MD 21202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 21 25 28 37 38 49 50 52 59 62 64 65	NONE	97457	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

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

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

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)

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

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
T ROWE PRICE RPS INC	15 21 25 28 37 38 49 50 52 59 62 64 65	0
(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.	
BRANDES INST INTL EQUITY I 11988 EL CAMINO REAL SUITE 600 SAN DIEGO, CA 92191	FEE FOR SHAREHOLDER SERVICING BASED UPON 0.15%	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
T ROWE PRICE RPS INC	15 21 25 28 37 38 49 50 52 59 62 64 65	0
(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.	
DODGE COX INCOME BOSTON FINANCIAL DATA SERVICES BOSTON, MA 02266	FEE FOR SHAREHOLDER SERVICING BASED UPON 0.08%	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
T ROWE PRICE RPS INC	15 21 25 28 37 38 49 50 52 59 62 64 65	0
(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.	
TRP US TREASURY MONEY MARKET TRUST 100 EAST PRATT STREET BALTIMORE, MD 21202	FEE FOR SHAREHOLDER SERVICING BASED UPON 0.05%	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2016</div> 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

A Name of plan <u>THE MILLIKEN RETIREMENT PLAN</u>	B Three-digit plan number (PN) ►	<u>335</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>MILLIKEN & COMPANY</u>	D Employer Identification Number (EIN) <u>51-0105342</u>	

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2055 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-016</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3352505</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2050 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-015</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3942603</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2045 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-014</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>9651724</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2040 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-013</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>17385512</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2035 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-012</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>27399904</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2030 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-011</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>48284382</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2025 TRUST</u>		
b Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>		
c EIN-PN <u>35-6785642-010</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>62787590</u>

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

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2020 TRUST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 35-6785642-009	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 77441151
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2015 TRUST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 35-6785642-008	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 32573653
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2010 TRUST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 35-6785642-007	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 12682361
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2005 TRUST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 35-6785642-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 8940566
--------------------------------	------------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT INC TRUST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 35-6785642-005	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10929904
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE RETIREMENT 2060 TRUST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 35-6785642-018	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 170854
--------------------------------	------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE U.S. TR MONEY MKT TST**b** Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

c EIN-PN 52-6559833-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 124272533
--------------------------------	------------------------	---

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

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

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

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

SCHEDULE H (Form 5500) Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		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		
A Name of plan THE MILLIKEN RETIREMENT PLAN	B Three-digit plan number (PN) ►	335
C Plan sponsor's name as shown on line 2a of Form 5500 MILLIKEN & COMPANY	D Employer Identification Number (EIN) 51-0105342	

Part I	Asset and Liability Statement
---------------	--------------------------------------

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	11912379	0
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	2886600	0
(2) U.S. Government securities	1c(2)	35799954	34315202
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	33383871	33155657
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	316593944	314614727
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)	17556903	19662218
(9) Value of interest in common/collective trusts	1c(9)	408252403	439815242
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	177059424	198968974
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	1904526	1707043

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1005350004	1042239063

Liabilities

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

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	1005350004	1042239063
---	-----------	------------	------------

Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	12563861	
(B) Participants	2a(1)(B)	21104540	
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		33668401
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	777123	
(C) Corporate debt instruments	2b(1)(C)	916285	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	846836	
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		2540244
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	35	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	5253079	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		5253114
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	71465937	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	70954959	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		510978
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	29761867	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		29761867

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		24392339
(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)		11194735
c Other income.....	2c		98795
d Total income. Add all income amounts in column (b) and enter total.....	2d		107420473

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

(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	69555619	
(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)		69555619
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		46001
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	116	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees.....	2i(3)		
(4) Other	2i(4)	97457	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		97573
j Total expenses. Add all expense amounts in column (b) and enter total	2j		69699193

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		37721280
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		832221

Part III Accountant's Opinion

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

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

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

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

☒ Yes ☐ No

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

(1) Name: GRANT THORNTON LLP

(2) EIN: 36-6055558

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

	Yes	No	Amount
4a		X	
4b		X	

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		25000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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)
BASKAHEGAN EMPLOYEE BENEFIT PLAN	01-0215450	001

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 (See instructions.)

Part V Trust Information

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

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

A Name of plan <u>THE MILLIKEN RETIREMENT PLAN</u>	B Three-digit plan number (PN) ▶ <u>335</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>MILLIKEN & COMPANY</u>	D Employer Identification Number (EIN) <u>51-0105342</u>

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

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>52-1481931</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	

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

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

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

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

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

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

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): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:		
	a The current year	14a	
	b The plan year immediately preceding the current plan year	14b	
	c The second preceding plan year	14c	
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
	a The corresponding number for the plan year immediately preceding the current plan year	15a	
	b The corresponding number for the second preceding plan year	15b	
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:		
	a Enter the number of employers who withdrew during the preceding plan year	16a	
	b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

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

18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment	☐
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)	
	a Enter the percentage of plan assets held as: Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%	
	b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more	
	c What duration measure was used to calculate line 19(b)? ☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____	

Part VII	IRS Compliance Questions
-----------------	---------------------------------

20a Is the plan a 401(k) plan? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b 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?	☐ Yes ☐ No
22a 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 .	
22b 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 Retirement 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 schedule:	
Schedule H, Line 4i – Schedule of assets (held at end of year)	12-33



REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

Grant Thornton LLP
201 S College Street, Suite 2500
Charlotte, NC 28244-0100
T 704.632.3500
F 704.334.7701
www.GrantThornton.com

Benefits Administration Committee of
The Milliken Retirement Plan:

Report on the financial statements

We were engaged to audit the accompanying financial statements of **The Milliken Retirement 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 stating that as of December 31, 2016 and 2015 and for the years then ended, the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion

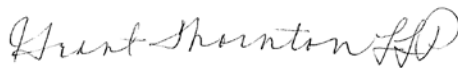
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on the financial statements.

Supplementary information

The supplemental schedule of assets held at end of year as of December 31, 2016 is presented for purposes of additional analysis and is not a required part of the financial statements, but is 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 schedule.

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 schedule, 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
	\$	\$
Assets		
Investments at fair value:		
Participant-directed investments	1,022,576,845	975,880,722
Total investments at fair value	1,022,576,845	975,880,722
Receivables:		
Notes receivable from participants	19,662,218	17,556,903
Transfer due from plan (Note 1)	-	11,912,379
Total receivables	19,662,218	29,469,282
Total assets	1,042,239,063	1,005,350,004
Net assets available for benefits	1,042,239,063	1,005,350,004

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
	\$	\$
Additions:		
Investment income:		
Net appreciation in fair value of investments	65,593,578	672,223
Interest and dividends	7,311,658	6,879,606
Net investment income	72,905,236	7,551,829
Contributions:		
Employer's	12,563,861	12,108,861
Participants'	21,104,540	19,938,838
Total contributions	33,668,401	32,047,699
Interest income on notes receivable from participants	846,836	732,374
Total additions	107,420,473	40,331,902
Deductions:		
Benefits paid to participants	69,601,620	88,656,409
Administrative expenses	97,573	88,974
Total deductions	69,699,193	88,745,383
Increase/(decrease) in net assets available for benefits, before transfers:	37,721,280	(48,413,481)
Transfers to other plans (Note 1)	(832,221)	-
Transfers from other plans (Note 1)	-	13,307,427
Increase/(decrease) in net assets available for benefits, after transfers	36,889,059	(35,106,054)
Net assets available for benefits:		
Beginning of year	1,005,350,004	1,040,456,058
End of year	1,042,239,063	1,005,350,004

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 Retirement 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 contribution retirement plan covering associates of Milliken & Company, its participating domestic subsidiaries and certain affiliated companies (collectively, the Company). The Plan currently allows all eligible associates of the Company to participate in the Plan. An associate is eligible to participate in the Plan by making voluntary contributions on the 91st day of service. An associate becomes eligible for employer match on the earlier of the first date on which he or she has attained the age of 21 and completed a year of service or the first date on which he or she has completed two years of service. The Milliken Benefits Administration Committee appointed by the Board of Directors of the Company controls and manages the operations and administration of the Plan. T. Rowe Price Trust Company (the Trustee) serves as the Trustee of the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

In January 2012, the Plan was amended to convert to a Safe Harbor Plan. The amendment also included changes to the vesting period. All active participants were 100% vested as of January 1, 2012.

As of March 2, 2015, the Milliken Nonwovens 401(k) Plan was merged into the Milliken Retirement Plan. At that time, all active associates and their related plan assets and loans were transferred into the Plan. Net assets transferred into the Plan totaled \$1,395,048 as "Transfer from other plans" on the statement of changes in net assets available for benefits for the year ended December 31, 2015.

On December 31, 2015, the Springfield 401(k) and Profit Sharing Plan was merged into the Milliken Retirement Plan. However, the related assets of \$11,912,379 were not transferred into the Plan until January 2016. As a result, these assets were a receivable to the Plan as of December 31, 2015.

During the year ended December 31, 2016, a subsidiary of Milliken, Baskahegan Company and Subsidiary, separated their retirement plan from the Milliken Retirement Plan. As such, a transfer amount of \$832,221 was recorded as a transfer out of the Milliken Retirement Plan into the Baskahegan employee benefit plan.

Vesting

Participants are vested immediately in their contributions and any employer contributions. Inactive participants as of January 1, 2012, are fully vested in Company contributions after six years of credited service, based on a graded vesting schedule.

Contributions

Starting in 2016, participants may contribute up to 50% of their pretax annual compensation, as defined in the Plan, subject to certain Internal Revenue Code (IRC) limitations. Participants direct the investment of their contributions into various investments offered by the Plan, including mutual funds, separately managed funds and collective trust funds. The Plan matches 100% of the participants' voluntary contributions up to 4% of wages and 50% of the participants' voluntary contributions in excess of 4%, but not exceeding 6% of wages.

For the year ended December 31, 2015, participants were able to contribute up to 50% of their pretax annual compensation, as defined in the Plan, subject to certain Internal Revenue Code (IRC) limitations. For the year ended December 31, 2015, the Company made matching contributions equal to 200% of the associate's voluntary contributions up to 2% of compensation for the plan year. Participants can also contribute amounts representing distributions from certain other qualified defined benefit or defined contribution plans.

Participant Accounts

Individual accounts are maintained for each Plan participant. Each participant's account is credited with the participant's contributions, the Company's contributions and an allocation of Plan earnings and charged with withdrawals and allocations of Plan losses. Allocations are based on participants' earnings or account balances, as defined. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

Payment of Benefits

Upon termination of service due to death, disability or retirement, a participant or beneficiary may elect to receive either a lump sum amount equal to the value of the participant's vested interest in his or her account, a specific amount or installments that can be paid monthly, quarterly, semiannually or annually. For termination of service for other reasons, a participant may receive the value of the vested interest in his or her account in the same manner. Any amount payable under the Plan shall be settled by the payment of one lump sum if the participant's vested account has a balance less than \$1,000.

Notes Receivable from Participants

Participants may borrow from their accounts a minimum of \$1,000 and up to a maximum of \$50,000 or 50% of their account balance, whichever is less. Loans are secured by an assignment of the participant's vested interest in the Plan and bear interest at a rate commensurate with local prevailing rates at the time funds are borrowed, as determined by the Plan administrator. Principal and interest are paid ratably through payroll deductions. Loan terms shall not exceed five years except for the purchase of a primary residence, in which case, the loan term will be 15 years. Participants may not have more than one loan outstanding at any time. As of December 31, 2016 and 2015, notes receivable from participants had maturities through 2043 at interest rates ranging from 3.25% to 6%.

Forfeited Accounts

During the years ended December 31, 2016 and 2015, employer contributions were reduced by \$68,367 and \$52,094, respectively, from forfeited nonvested accounts. Forfeited nonvested accounts totaled \$214,045 and \$44,725 at December 31, 2016 and 2015, respectively.

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 Plan management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

Investment Valuation and Income Recognition

Investments are stated at fair value. Fair value of a financial instrument is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussion of fair value measurements.

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. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Management fees and operating expenses charged to the Plan for certain types of investments. Consequently, management fees and operating expenses are reflected as a reduction of investment return for certain types of investments.

Risks and Uncertainties

The Plan utilizes various investment instruments. Investment securities, in general, are exposed to various risks, such as interest rate, credit 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 changes could materially affect the amounts reported in the financial statements.

Administrative Expenses

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

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income on notes receivable from participants is recorded on the accrual basis. Delinquent participant loans are reclassified as distributions based upon the terms of the Plan document.

New Accounting Pronouncements

In May 2015, the FASB issued 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 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 elected to adopt the new guidance for the plan year ending December 31, 2016. Accordingly, the amendment was retrospectively applied resulting in the removal of the Plan's collective trust funds from categorization in the fair value hierarchy.

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. Parts I and III are not applicable to this Plan. 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 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 that the following data included in the accompanying financial statements and supplemental schedule is complete and accurate:

- Investments at fair value and notes receivable from participants as shown in the statements of net assets available for benefits as of December 31, 2016 and 2015.
- Net investment income and interest income on notes receivable from participants as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2016 and 2015.

- Schedule H, Line 4i – Schedule of assets (held at end of year) as of 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 schedule.

4 Fair Value Measurement of Financial Instruments

The FASB Accounting Standards Codification (ASC) 820, "*Fair Value Measurements and Disclosures*," provides a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under FASB ASC 820 are described below:

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

Level 2 – Inputs to the valuation methodology include:

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

Mutual Funds

Shares of registered investment companies (mutual funds) are valued at the daily closing price as reported by the fund. Mutual funds held by the Plan are open-ended mutual funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily net asset value and to transact at that price. The mutual funds held by the Plan are deemed to be actively traded.

Separately Managed Funds

The Plan's investments include separately managed funds, which are separately managed portfolios with varying underlying investments in common stocks, mutual funds, corporate bonds, U.S. Government securities and municipal bonds. The underlying investments of the separately managed funds are valued as follows:

- Common stocks are valued at the closing price reported in the active market in which the individual security is traded.

- U.S. Government securities and corporate and municipal bonds are valued based on yields currently available on comparable securities of issuers with similar credit ratings. Corporate bonds are highly diversified across various industries in foreign and domestic markets. When quoted prices are not available for identical or similar investments, the investment is valued under a discounted cash flow approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks.

Collective Trust Funds

Valued at the net asset value (NAV) of units owned as provided by the Trustee. The Plan is using 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. Participant transactions (purchased and sales) may occur daily. Were the Plan to initiate a full redemption of the collective trust, the investment advisor reserves the right to temporarily delay withdrawal from the trust in order to ensure that securities liquidations will be carried out in an orderly business manner.

The following table sets 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.

December 31, 2016	Active Markets for Identical Assets (Level 1)	Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
	\$	\$	\$	\$
Investments in the fair value hierarchy:				
Mutual funds	53,297,965	-	-	53,297,965
Total mutual funds	53,297,965	-	-	53,297,965
Separately managed funds:				
Common stock	314,614,727	-	-	314,614,727
Mutual funds	145,671,009	-	-	145,671,009
Corporate bonds	-	33,155,657	-	33,155,657
U.S. government securities	-	34,315,202	-	34,315,202
Municipal bonds	-	1,707,043	-	1,707,043
Total separately managed funds	460,285,736	69,177,902	-	529,463,638
Investments at NAV - Collective trust funds:				
Target retirement funds	-	-	-	315,542,709
Money market fund	-	-	-	124,272,533
Total collective trust funds	-	-	-	439,815,242
Total investments	513,583,701	69,177,902	-	1,022,576,845

The following table sets forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis at December 31, 2015.

December 31, 2015	Active Markets for Identical Assets (Level 1)	Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
	\$	\$	\$	\$
Investments in the fair value hierarchy:				
Mutual funds	160,675,424	-	-	160,675,424
Total mutual funds	160,675,424	-	-	160,675,424
Separately managed funds:				
Common stock	316,593,944	-	-	316,593,944
Mutual funds	-	16,384,000	-	16,384,000
Intermediate bond funds	-	71,088,351	-	71,088,351
Total separately managed funds	316,593,944	87,472,351	-	404,066,295
Investments at NAV - collective trust funds:				
Target retirement funds	-	-	-	288,014,535
Money market fund	-	-	-	123,124,468
Total collective trust funds	-	-	-	411,139,003
Total investments	477,269,368	87,472,351	-	975,880,722

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. There were no transfers during 2016 or 2015.

5 Party-in-interest Transactions

Certain Plan investments are shares of mutual funds and units of collective trust funds and separately managed funds managed by T. Rowe Price Trust Company, the Trustee, as defined by the Plan; therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan to T. Rowe Price Trust Company for recordkeeping services during 2016 and 2015 were \$97,457 and \$57,200, respectively. Fees paid by the Plan for investment management services were deducted from income earned on each fund. Notes receivable from participants also qualify as party-in-interest transactions.

6 Plan Termination

Although it has not expressed any intention to do so, the Company has the right under the Plan 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, affected participants would become 100% vested in their accounts.

7 Federal Income Tax Status

The Plan obtained its latest determination letter on May 20, 2014, in which the Internal Revenue Service (IRS) stated that the Plan, as then designed, was in compliance with the applicable regulations of the IRC. The Plan has been amended subsequent to submission for the determination letter. However, the Company and Plan management believe that the Plan is currently designed and being 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 recognizes 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.

8 Subsequent Events

The Plan has evaluated events and transactions for potential recognition or disclosure through September 15, 2017, the date the financial statements were available to be issued. Effective January 1, 2017, the Plan adopted a T. Rowe Price Volume submitter document.

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Vanguard Institutional Index	Mutual fund	**	21,779,148
	Brandes Institutional International Equity	Mutual fund	**	3,053,207
	Vanguard Total Stock Market Index Fund	Mutual fund	**	56,981,462
	American Funds EuroPacific Growth Fund	Mutual fund	**	26,126,621
	Dodge & Cox Income	Mutual fund	**	24,226,451
	Vanguard Extended Markets Index Inst Fund	Mutual fund	**	7,407,381
	Vanguard Total International Stock Index Fund	Mutual fund	**	6,096,738
*	T. Rowe Price Small Cap Stock Fund	Mutual fund	**	31,978,448
*	T. Rowe Price Gov Res Fund	Mutual fund	**	2,514,142
*	T. Rowe Price Mid Cap Growth - I	Mutual fund	**	9,217,772
*	T. Rowe Price Mid Cap Value - I	Mutual fund	**	9,587,604
	Total mutual funds			198,968,974
	ACTIVISION BLIZZARD INC	Common stock	**	50,554
	ADIENT PLC	Common stock	**	892,947
	AES Corp	Common stock	**	1,324,540
	AETNA INC	Common stock	**	1,991,105
	AGILENT TECHNOLOGIES INC	Common stock	**	22,780
	ALASKA AIR GROUP INC	Common stock	**	1,499,537
	ALEXION PHARMACEUTICALS I	Common stock	**	1,833,170
	ALIBABA GROUP HOLDING-SP	Common stock	**	3,190,313
	ALLERGAN PLC	Common stock	**	2,096,740
	ALPHABET INC-CL A	Common stock	**	4,342,625
	ALPHABET INC-CL C	Common stock	**	6,840,640
	AMAZON.COM INC	Common stock	**	13,497,660
	AMERICAN AIRLINES GROUP I	Common stock	**	3,067,533
	American Express Co.	Common stock	**	1,844,592
	AMERICAN TOWER CORP	Common stock	**	2,969,608
	AMERIPRISE FINANCIAL INC	Common stock	**	2,025,764
	ANALOG DEVICES INC	Common stock	**	1,357,994
	ANTHEM INC	Common stock	**	2,072,876
	AON PLC	Common stock	**	66,918
	APACHE CORP	Common stock	**	1,473,075
	APPLE INC	Common stock	**	1,887,866
	APPLIED MATERIALS INC	Common stock	**	1,532,470
	ARCHER-DANIELS-MIDLAND CO	Common stock	**	1,784,915
	AUTOZONE INC	Common stock	**	821,382
	AVON PRODUCTS INC	Common stock	**	276,695
	BAIDU INC - SPON ADR	Common stock	**	476,789
	BALL CORP	Common stock	**	480,448
	BANK OF AMERICA CORP	Common stock	**	1,413,848
	BANK OF NEW YORK MELLON C	Common stock	**	2,288,454
	BECTON DICKINSON AND CO	Common stock	**	2,334,255
	BIOGEN INC	Common stock	**	1,744,017

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	BLACKROCK INC	Common stock	**	304,432
	BOEING CO/THE	Common stock	**	5,168,575
	BRISTOL-MYERS SQUIBB CO	Common stock	**	1,910,988
	BROADCOM LTD	Common stock	**	1,149,005
	CA INC	Common stock	**	247,806
	CANADIAN NATURAL RESOURCE	Common stock	**	669,480
	CANADIAN PACIFIC RAILWAY	Common stock	**	613,911
	CARDINAL HEALTH INC	Common stock	**	7,197
	CARNIVAL CORP	Common stock	**	1,025,582
	CELGENE CORP	Common stock	**	2,453,900
	CENTENE CORP	Common stock	**	150,995
	CENTURYLINK INC	Common stock	**	622,085
	CF INDUSTRIES HOLDINGS IN	Common stock	**	1,149,020
	CHARTER COMMUNICATIONS IN	Common stock	**	941,786
	CHEVRON CORP	Common stock	**	1,720,068
	CHUBB LTD	Common stock	**	411,554
	CIGNA CORP	Common stock	**	600,255
	CISCO SYSTEMS INC	Common stock	**	1,870,618
	CITIGROUP INC	Common stock	**	2,698,122
	CITIZENS FINANCIAL GROUP	Common stock	**	146,083
	CME GROUP INC	Common stock	**	322,980
	COACH INC	Common stock	**	189,108
	COMCAST CORP-CLASS A	Common stock	**	2,248,130
	CONSTELLATION BRANDS INC-	Common stock	**	505,923
	COSTCO WHOLESALE CORP	Common stock	**	384,264
	COTY INC-CL A	Common stock	**	692,136
	CR BARD INC	Common stock	**	112,330
	CTRIIP.COM INTERNATIONAL-A	Common stock	**	691,200
	CUMMINS INC	Common stock	**	874,688
	DANAHER CORP	Common stock	**	4,109,952
	DELPHI AUTOMOTIVE PLC	Common stock	**	518,595
	DELTA AIR LINES INC	Common stock	**	354,168
	DENTSPLY SIRONA INC	Common stock	**	86,595
	DIAGEO PLC-SPONSORED ADR	Common stock	**	831,520
	DOLLAR GENERAL CORP	Common stock	**	340,722
	DOMINO'S PIZZA INC	Common stock	**	143,316
	DR PEPPER SNAPPLE GROUP I	Common stock	**	36,268
	DTE ENERGY CO	Common stock	**	256,361
	DU PONT (E.I.) DE NEMOURS	Common stock	**	2,260,720
	ECOLAB INC	Common stock	**	164,108
	EDISON INTERNATIONAL	Common stock	**	1,367,810
	ELECTRONIC ARTS INC	Common stock	**	779,724
	ELI LILLY & CO	Common stock	**	286,845
	EMERSON ELECTRIC CO	Common stock	**	1,449,500

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	EQT CORP	Common stock	**	442,758
	EQUIFAX INC	Common stock	**	46,346
	EQUINIX INC	Common stock	**	339,540
	EQUITY RESIDENTIAL	Common stock	**	907,476
	EVERSOURCE ENERGY	Common stock	**	74,174
	EXELON CORP	Common stock	**	1,408,953
	EXXON MOBIL CORP	Common stock	**	4,068,199
	FACEBOOK INC-A	Common stock	**	7,593,300
	FEDEX CORP	Common stock	**	1,117,200
	FERRARI NV	Common stock	**	374,422
	FIDELITY NATIONAL INFO SE	Common stock	**	559,736
	FIFTH THIRD BANCORP	Common stock	**	1,348,500
	FIRST REPUBLIC BANK/CA	Common stock	**	89,376
	FIRSTENERGY CORP	Common stock	**	865,890
	FISERV INC	Common stock	**	1,838,644
	FLEETCOR TECHNOLOGIES INC	Common stock	**	283,040
	FLOWSERVE CORP	Common stock	**	790,615
	FORD MOTOR CO	Common stock	**	407,568
	FORTIVE CORP	Common stock	**	1,466,781
	GENERAL DYNAMICS CORP	Common stock	**	34,532
	GENERAL ELECTRIC CO	Common stock	**	2,926,160
	GENERAL MOTORS CO	Common stock	**	236,912
	GILEAD SCIENCES INC	Common stock	**	694,617
	GLAXOSMITHKLINE PLC-SPON	Common stock	**	804,859
	GLOBAL PAYMENTS INC	Common stock	**	62,469
	GOLDMAN SACHS GROUP INC	Common stock	**	143,670
	GREAT PLAINS ENERGY INC	Common stock	**	434,408
	HANESBRANDS INC	Common stock	**	235,113
	HARRIS CORP	Common stock	**	2,100,635
	HENRY SCHEIN INC	Common stock	**	91,026
	HERSHEY CO/THE	Common stock	**	237,889
	HESS CORP	Common stock	**	1,806,410
	HILTON WORLDWIDE HOLDINGS	Common stock	**	1,205,368
	HOME DEPOT INC	Common stock	**	1,903,936
	HUMANA INC	Common stock	**	1,101,762
	HUNT (JB) TRANSPRT SVCS I	Common stock	**	310,624
	IHS MARKIT LTD	Common stock	**	266,779
	ILLINOIS TOOL WORKS	Common stock	**	1,501,237
	ILLUMINA INC	Common stock	**	11,268
	INTERCONTINENTAL EXCHANGE	Common stock	**	2,318,862
	INTERNATIONAL PAPER CO	Common stock	**	1,684,655
	INTUIT INC	Common stock	**	435,518
	INTUITIVE SURGICAL INC	Common stock	**	1,617,134

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	JOHNSON & JOHNSON	Common stock	**	2,581,050
	JOHNSON CONTROLS INTERNAT	Common stock	**	2,718,169
	JPMORGAN CHASE & CO	Common stock	**	6,356,035
	KANSAS CITY SOUTHERN	Common stock	**	16,970
	KELLOGG CO	Common stock	**	744,471
	KEYCORP	Common stock	**	1,138,221
	KOHL'S CORP	Common stock	**	1,126,703
	KRAFT HEINZ CO/THE	Common stock	**	43,660
	L BRANDS INC	Common stock	**	72,424
	LAS VEGAS SANDS CORP	Common stock	**	2,077,756
	LOEWS CORP	Common stock	**	2,449,209
	LOWE'S COS INC	Common stock	**	1,557,528
	MACY'S INC	Common stock	**	769,915
	MARRIOTT INTERNATIONAL -C	Common stock	**	1,016,385
	MARSH & MCLENNAN COS	Common stock	**	2,500,830
	MASTERCARD INC - A	Common stock	**	4,594,625
	MATTEL INC	Common stock	**	1,245,260
	MCKESSON CORP	Common stock	**	14,045
	MEDTRONIC PLC	Common stock	**	879,548
	MERCK & CO. INC.	Common stock	**	1,719,004
	METLIFE INC	Common stock	**	2,522,052
	MGM RESORTS INTERNATIONAL	Common stock	**	1,011,933
	MICROCHIP TECHNOLOGY INC	Common stock	**	76,980
	MICROSOFT CORP	Common stock	**	9,144,336
	MOLSON COORS BREWING CO -	Common stock	**	428,164
	MONDELEZ INTERNATIONAL IN	Common stock	**	775,775
	MONSTER BEVERAGE CORP	Common stock	**	186,228
	MORGAN STANLEY	Common stock	**	6,827,600
	NETFLIX INC	Common stock	**	2,042,700
	NEWS CORP - CLASS A	Common stock	**	1,001,604
	NEXTERA ENERGY INC	Common stock	**	1,499,841
	NISOURCE INC	Common stock	**	1,568,840
	NORFOLK SOUTHERN CORP	Common stock	**	86,456
	NORTHERN TRUST CORP	Common stock	**	2,030,340
	NORTHROP GRUMMAN CORP	Common stock	**	511,676
	NORWEGIAN CRUISE LINE HOL	Common stock	**	55,289
	NUCOR CORP	Common stock	**	985,294
	NXP SEMICONDUCTORS NV	Common stock	**	1,916,390
	OCCIDENTAL PETROLEUM CORP	Common stock	**	1,438,846
	O'REILLY AUTOMOTIVE INC	Common stock	**	1,753,983
	P G & E CORP	Common stock	**	1,856,159
	PAYPAL HOLDINGS INC	Common stock	**	1,113,054
	PENTAIR PLC	Common stock	**	913,941
	PEPSICO INC	Common stock	**	1,674,080
	PFIZER INC	Common stock	**	3,045,325
	PHILIP MORRIS INTERNATIONAL	Common stock	**	1,354,052

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	PNC FINANCIAL SERVICES GR	Common stock	**	1,356,736
	PRICELINE GROUP INC/THE	Common stock	**	7,108,925
	QUALCOMM INC	Common stock	**	1,923,400
	RAYONIER INC	Common stock	**	909,720
	RAYTHEON COMPANY	Common stock	**	85,200
	RED HAT INC	Common stock	**	710,940
	REGENERON PHARMACEUTICALS	Common stock	**	73,418
	ROCKWELL COLLINS INC	Common stock	**	92,760
	ROPER TECHNOLOGIES INC	Common stock	**	512,624
	ROSS STORES INC	Common stock	**	1,213,600
	ROYAL BANK OF SCOT-SPON A	Common stock	**	602,770
	ROYAL CARIBBEAN CRUISES L	Common stock	**	656,320
	ROYAL DUTCH SHELL-SPON AD	Common stock	**	2,191,514
	S&P GLOBAL INC	Common stock	**	225,834
	SALESFORCE.COM INC	Common stock	**	2,457,714
	SCHWAB (CHARLES) CORP	Common stock	**	828,870
	SERVICENOW INC	Common stock	**	1,523,970
	SHERWIN-WILLIAMS CO/THE	Common stock	**	80,622
	SHIRE PLC-ADR	Common stock	**	860,078
	SOUTHERN CO/THE	Common stock	**	408,277
	SOUTHWEST AIRLINES CO	Common stock	**	583,128
	STAPLES INC	Common stock	**	66,065
	STARBUCKS CORP	Common stock	**	494,128
	STATE STREET CORP	Common stock	**	3,644,913
	STRYKER CORP	Common stock	**	1,964,884
	TARGA RESOURCES CORP	Common stock	**	162,603
	TD AMERITRADE HOLDING COR	Common stock	**	2,197,440
	TE CONNECTIVITY LTD	Common stock	**	491,888
	TELEFONICA SA-SPON ADR	Common stock	**	473,386
	TENCENT HOLDINGS LTD-UNS	Common stock	**	2,569,742
	TESLA INC	Common stock	**	1,155,422
	TEXAS INSTRUMENTS INC	Common stock	**	1,401,024
	TEXTRON INC	Common stock	**	422,472
	THERMO FISHER SCIENTIFIC	Common stock	**	1,875,219
	TIME WARNER INC	Common stock	**	495,488
	TOTAL SA-SPON ADR	Common stock	**	2,681,532
	TRACTOR SUPPLY COMPANY	Common stock	**	379,050
	TWENTY-FIRST CENTURY FOX	Common stock	**	1,922,678
	UNION PACIFIC CORP	Common stock	**	974,592
	UNITED CONTINENTAL HOLDIN	Common stock	**	1,078,624
	UNITED PARCEL SERVICE-CL	Common stock	**	1,352,752
	UNITED TECHNOLOGIES CORP	Common stock	**	361,746
	UNITEDHEALTH GROUP INC	Common stock	**	3,792,948
	US BANCORP	Common stock	**	821,920
	VERIZON COMMUNICATIONS IN	Common stock	**	2,558,717
	VERTEX PHARMACEUTICALS IN	Common stock	**	825,104
	VISA INC-CLASS A SHARES	Common stock	**	4,852,844

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	VODAFONE GROUP PLC-SP ADR	Common stock	**	410,644
	VULCAN MATERIALS CO	Common stock	**	1,213,955
	WABTEC CORP	Common stock	**	33,208
	WALGREENS BOOTS ALLIANCE	Common stock	**	1,903,480
	WAL-MART STORES INC	Common stock	**	1,271,808
	WALT DISNEY CO/THE	Common stock	**	1,010,934
	WELLS FARGO & CO	Common stock	**	2,738,967
	WESTERN DIGITAL CORP	Common stock	**	924,120
	WEYERHAEUSER CO	Common stock	**	1,153,079
	WILLIS TOWERS WATSON PLC	Common stock	**	1,172,910
	WORKDAY INC-CLASS A	Common stock	**	370,104
	XCEL ENERGY INC	Common stock	**	1,139,600
	XL GROUP LTD	Common stock	**	432,216
	YUM! BRANDS INC	Common stock	**	734,628
	ZOETIS INC	Common stock	**	679,831
	Total common stock			314,614,727
	21st Century Fox	Maturity date March 1, 2039, par value of \$55,000, 7.85% interest rate	**	73,877
	Abbott Lab.	Maturity date November 30, 2023, par value of \$110,000, 3.4% interest rate	**	109,128
	Abbott Lab.	Maturity date November 30, 2036, par value of \$215,000, 4.75% interest rate	**	218,380
	Abbvie Inc.	Maturity date May 14, 2035, par value of \$115,000, 4.5% interest rate	**	113,050
	Actavis Funding	Maturity date March 15, 2022, par value of \$200,000, 3.45% interest rate	**	200,562
	Aetna Inc.	Maturity date June 15, 2021, par value of \$65,000, 2.4% interest rate	**	64,527
	Aetna Inc.	Maturity date March 15, 2019, par value of \$40,000, 2.2% interest rate	**	40,143
	Aetna Inc.	Maturity date November 15, 2017, par value of \$15,000, 1.5% interest rate	**	15,030
	Agilent Tec	Maturity date October 1, 2022, par value of \$70,000, 3.2% interest rate	**	70,055
	Agilent Tec	Maturity date July 15, 2023, par value of \$45,000, 3.875% interest rate	**	46,322
	Alabama Power	Maturity date March 1, 2045, par value of \$115,000, 3.75% interest rate	**	108,464
	Alberta Pro	Maturity date June 21, 2017, par value of \$265,000, 1.0% interest rate	**	265,300
	Alexandria Real Estate	Maturity date January 1, 2027, par value of \$35,000, 3.95% interest rate	**	34,544
	Am Airln	Maturity date January 15, 2024, par value of \$134,567, 5.25% interest rate	**	138,605

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Amer Campus Co.	Maturity date July 01, 2024, par value of \$95,000, 4.125% interest rate	**	96,625
	America Movil	Maturity date March 1, 2035, par value of \$300,000, 6.375% interest rate	**	347,859
	American In	Maturity date July 16, 2019, par value of \$95,000, 2.3% interest rate	**	95,438
	Ameriprise Financial	Maturity date September 15, 2026, par value of \$155,000, 2.875% interest rate	**	147,457
	American Airlines	Maturity date June 15, 2026, par value of \$55,000, 3.65% interest rate	**	54,588
	Amgen Inc.	Maturity date March 15, 2040, par value of \$125,000, 5.75% interest rate	**	140,219
	Anheuser Busch.	Maturity date February 1, 2026, par value of \$260,000, 3.65% interest rate	**	263,614
	Anheuser Busch.	Maturity date February 1, 2036, par value of \$180,000, 4.7% interest rate	**	189,113
	Wellpoint Inc.	Maturity date May 15, 2022, par value of \$150,000, 3.125% interest rate	**	149,342
	Aon Plc	Maturity date March 15, 2021, par value of \$155,000, 2.8% interest rate	**	154,810
	Arrow Electronic	Maturity date April 1, 2025, par value of \$40,000, 4% interest rate	**	38,849
	AT&T Inc	Maturity date June 30, 2022, par value of \$120,000, 3% interest rate	**	215,692
	Atmos Energy	Maturity date March 15, 2019, par value of \$35,000, 8.5% interest rate	**	39,793
	Autoridad Canal	Maturity date August 29, 2035, par value of \$200,000, 4.95% interest rate	**	211,630
	AutoZone	Maturity date April 21, 2026, par value of \$40,000, 3.125% interest rate	**	38,448
	Bank of Amer Crp	Maturity date April 19, 2026, par value of \$110,000, 3.5% interest rate	**	108,280
	Bank of Amer Crp	Maturity date January 22, 2025, par value of \$125,000, 4% interest rate	**	124,829
	Bank of NY Mellon	Maturity date April 15, 2021, par value of \$100,000, 2.5% interest rate	**	99,820
	Baxalta Inc	Maturity date June 23, 2020, par value of \$65,000, 2.875% interest rate	**	64,915
	Baxalta Inc	Maturity date June 22, 2018, par value of \$25,000, 2% interest rate	**	25,009

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	BB&T Corp.	Maturity date February 1, 2019, par value of \$75,000, 2.25% interest rate	**	75,558
	BB&T Corp.	Maturity date June 19, 2018, par value of \$55,000, 2.05% interest rate	**	55,280
	BHP Billiton	Maturity date September 30, 2023, par value of \$190,000, 3.85% interest rate	**	200,255
	Biogen Inc	Maturity date September 15, 2022, par value of \$110,000, 3.625% interest rate	**	112,675
	BNP Paribas	Maturity date March 31, 2017, par value of \$75,000, 1.375% interest rate	**	75,003
	BPCE	Maturity date October 22, 2023, par value of \$200,000, 5.7% interest rate	**	210,320
	British Columbia	Maturity date October 23, 2022, par value of \$100,000, 2.0% interest rate	**	97,524
	Brixmor Operating	Maturity date September 15, 2023, par value of \$105,000, 3.25% interest rate	**	101,429
	Brixmor Operating	Maturity date August 15, 2022, par value of \$45,000, 3.875% interest rate	**	45,750
	Brixmor Operating	Maturity date June 15, 2026, par value of \$55,000, 4.125% interest rate	**	54,680
	Bunge Ltd Fin C	Maturity date August 15, 2026, par value of \$65,000, 3.25% interest rate	**	62,397
	Bunge Ltd Fin C	Maturity date November 24, 2020, par value of \$50,000, 3.5% interest rate	**	50,590
	Burlington North	Maturity date April 1, 2045, par value of \$190,000, 4.15% interest rate	**	191,640
	Canada Gov	Maturity date February 14, 2017, par value of \$75,000, 0.875% interest rate	**	75,030
	Camden Prop	Maturity date December 15, 2022, par value of \$65,000, 2.95% interest rate	**	63,423
	Cameron International	Maturity date June 15, 2017, par value of \$100,000, 1.4% interest rate	**	99,963
	Canadian Pacific	Maturity date May 15, 2019, par value of \$150,000, 7.25% interest rate	**	167,610
	Capital One Bank	Maturity date July 15, 2019, par value of \$300,000, 8.8% interest rate	**	343,930
	Catholic Health	Maturity date August 1, 2018, par value of \$95,000, 2.6% interest rate	**	95,856
	Catholic Health	Maturity date November 1, 2017, par value of \$25,000, 1.6% interest rate	**	25,007

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Celgene Corp	Maturity date May 15, 2044, par value of \$305,000, 4.625% interest rate	**	298,365
	Ace INA Insurance	Maturity date June 15, 2019, par value of \$200,000, 5.9% interest rate	**	218,055
	Citigroup Inc.	Maturity date May 22, 2019, par value of \$295,000, 8.5% interest rate	**	336,886
	Citizens Bank	Maturity date March 14, 2019, par value of \$250,000, 2.5% interest rate	**	251,903
	Citizens Bank	Maturity date May 13, 2021, par value of \$250,000, 2.55% interest rate	**	248,320
	Citizens Financial	Maturity date July 28, 2021, par value of \$25,000, 2.375% interest rate	**	24,491
	CMS Energy	Maturity date March 1, 2044, par value of \$125,000, 4.875% interest rate	**	133,881
	CNA Financial	Maturity date May 15, 2024, par value of \$45,000, 3.95% interest rate	**	45,429
	Cnooc Finance	Maturity date May 5, 2025, par value of \$200,000, 3.5% interest rate	**	194,389
	Columbia Piplin	Maturity date June 1, 2020, par value of \$85,000, 3.3% interest rate	**	86,590
	Com Bk Australia	Maturity date October 15, 2019, par value of \$150,000, 5.0 % interest rate	**	160,951
	Crown Castle T	Maturity date June 15, 2026, par value of \$150,000, 3.7 % interest rate	**	147,067
	Crown Castle T	Maturity date May 15, 2022, par value of \$25,000, 3.222 % interest rate	**	25,249
	Crown Castle T	Maturity date May 15, 2025, par value of \$40,000, 3.663 % interest rate	**	40,259
	CVS Health Cor	Maturity date July 20, 2025, par value of \$27,000, 3.875 % interest rate	**	27,823
	CVS Health Cor	Maturity date July 20, 2045, par value of \$150,000, 5.125 % interest rate	**	166,849
	Danaher Corp	Maturity date September 15, 2020, par value of \$85,000, 2.4 % interest rate	**	85,466
	DDR Corp	Maturity date January 15, 2021, par value of \$110,000, 3.5% interest rate	**	111,095
	Deere & Co.	Maturity date May 15, 2030, par value of \$294,000, 8.10% interest rate	**	425,482
	Delphi Automtv	Maturity date November 19, 2020, par value of \$115,000, 3.15% interest rate	**	116,574
	Delphi Corp	Maturity date March 15, 2024, par value of \$55,000, 4.15% interest rate	**	56,760

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Delta Air Line	Maturity date July 30, 2027, par value of \$50,000, 3.625% interest rate	**	49,471
	Dominion Re	Maturity date September 15, 2022, par value of \$100,000, 2.75% interest rate	**	98,316
	Dominion Resources	Maturity date August 15, 2019, par value of \$90,000, 5.2% interest rate	**	96,761
	Dow Chemicals	Maturity date November 15, 2020, par value of \$125,000, 4.25% interest rate	**	82,567
	Dr Pepper Snapple	Maturity date September 15, 2026, par value of \$230,000, 2.55% interest rate	**	212,524
	Duke Energy	Maturity date September 1, 2026, par value of \$40,000, 2.65% interest rate	**	37,296
	Duke Energy	Maturity date September 1, 2046, par value of \$35,000, 3.75% interest rate	**	31,455
	Eaton Corp.	Maturity date November 2, 2017, par value of \$55,000, 1.5% interest rate	**	55,047
	Eaton Vance Co.	Maturity date June 15, 2023, par value of \$75,000, 3.6250% interest rate	**	75,969
	Ecolab Inc.	Maturity date November 1, 2026, par value of \$30,000, 2.7% interest rate	**	28,427
	Ecolab Inc.	Maturity date January 14, 2023, par value of \$180,000, 3.25% interest rate	**	182,663
	Eog Res	Maturity date March 15, 2023, par value of \$200,000, 2.625% interest rate	**	193,801
	Erac USA Financial	Maturity date March 15, 2017, par value of \$45,000, 2.75% interest rate	**	45,126
	Erac USA Financial	Maturity date October 1, 2020, par value of \$100,000, 5.25% interest rate	**	108,176
	Eversource Energy	Maturity date January 15, 2018, par value of \$50,000, 1.6% interest rate	**	49,896
	Exelon Generation	Maturity date October 1, 2039, par value of \$115,000, 6.25% interest rate	**	115,660
	Express Scripts	Maturity date July 15, 2023, par value of \$70,000, 3% interest rate	**	67,357
	Fed Rlty Invs	Maturity date June 1, 2023, par value of \$150,000, 2.75% interest rate	**	145,778
	Federal Realty	Maturity date January 15, 2021, par value of \$160,000, 2.55% interest rate	**	159,609
	FHMS	Maturity date February 25, 2022, par value of \$405,375.21, 1.749% interest rate	**	328,031
	FHMS	Maturity date Sept 25, 2022, par value of \$212,389.85, 1.785% interest rate	**	175,418

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Fidelity Nation	Maturity date June 5, 2017, par value of \$30,000, 1.45% interest rate	**	30,011
	Fifth Third Bank	Maturity date January 16, 2024, par value of \$125,000, 4.3% interest rate	**	128,747
	FL Hurricane	Maturity date July 1, 2018, par value of \$150,000, 2.107% interest rate	**	151,505
	Florida Gas Tra	Maturity date July 15, 2025, par value of \$75,000, 4.35% interest rate	**	75,746
	Ford Motor Co	Maturity date January 15, 2043, par value of \$100,000, 4.75% interest rate	**	94,551
	G2	Maturity date August 20, 2022, par value of \$4017, monthly float interest rate	**	4,119
	G2	Maturity date November 20, 2021, par value of \$651, monthly float interest rate	**	669
	Gatx Corp	Maturity date September 15, 2026, par value of \$200,000, 3.25% interest rate	**	189,119
	Gatx Corp	Maturity date March 30, 2020, par value of \$20,000, 2.6% interest rate	**	19,789
	GATX CORP	Maturity date March 4, 2017, par value of \$40,000, 1.25% interest rate	**	39,990
	GE-Exch	Maturity date November 15, 2035, par value of \$275,000, 4.418% interest rate	**	287,816
	Gen Elec Cap C	Maturity date January 14, 2038, par value of \$86,000, 5.875% interest rate	**	108,050
	General Electric	Maturity date February 11, 2021, par value of \$40,000, 5.3 % interest rate	**	44,331
	Gilead Sciences	Maturity date September 1, 2022, par value of \$240,000, 3.25% interest rate	**	244,294
	Goldman Sachs	Maturity date October 21, 2025, par value of \$240,000, 4.25% interest rate	**	243,335
	Goldman Sachs	Maturity date January 31, 2019, par value of \$120,000, 2.625% interest rate	**	121,208
	Goldman Sachs	Maturity date October 1, 2037, par value of \$300,000, 6.75% interest rate	**	367,638
	Goldman Sachs Gp	Maturity date January 23, 2025, par value of \$75,000, 3.5% interest rate	**	73,912
	Harris Corp	Maturity date April 27, 2025, par value of \$35,000, 3.823% interest rate	**	35,528
	Howard Hughes	Maturity date Sept 1, 2023, par value of \$110,000, 3.5% interest rate	**	114,373

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	HSBC Holdings	Maturity date January 5, 2022, par value of \$200,000, 2.65% interest rate	**	195,472
	Hydro-Quebec	Maturity date June 19, 2017, par value of \$150,000, 1.375% interest rate	**	150,438
	Hyundai Cap Ame	Maturity date February 16, 2019, par value of \$110,000, 2.55% interest rate	**	110,418
	Imp Tobacco Fin	Maturity date July 20, 2018, par value of \$200,000, 2.05% interest rate	**	200,084
	Inter-American Development	Maturity date August 24, 2018, par value of \$150,000, 1.75% interest rate	**	151,011
	Intercontinental	Maturity date December 1, 2020, par value of \$60,000, 2.75% interest rate	**	60,612
	International Paper Co	Maturity date August 15, 2047, par value of \$230,000, 4.4% interest rate	**	217,147
	JB Hunt Transport	Maturity date March 15, 2019, par value of \$15,000, 2.4% interest rate	**	15,047
	JP Morgan Chase	Maturity date May 1, 2023, par value of \$460,000, 3.375% interest rate	**	458,304
	JP Morgan Chase	Maturity date April 1, 2026, par value of \$175,000, 3.3% interest rate	**	171,711
	Kansas Southern	Maturity date May 15, 2023, par value of \$45,000, 3% interest rate	**	43,726
	Keycorp	Maturity date November 15, 2020, par value of \$150,000, 2.9% interest rate	**	151,339
	KFW	Maturity date February 15, 2017, par value of \$200,000, 1.25% interest rate	**	200,007
	KFW	Maturity date September 5, 2017, par value of \$150,000, .875% interest rate	**	149,841
	Kilroy Realty	Maturity date October 1, 2025, par value of \$45,000, 4.375% interest rate	**	45,933
	Kimco Realty	Maturity date November 1, 2022, par value of \$35,000, 3.4% interest rate	**	35,360
	Kinder Morgan Inc	Maturity date February 15, 2046, par value of \$10,000, 5.05% interest rate	**	9,890
	Kinder Morgan Inc	Maturity date June 1, 2045, par value of \$10,000, 5.55% interest rate	**	10,468
	Kraft Heinz Co	Maturity date July 2, 2020, par value of \$185,000, 2.8% interest rate	**	186,140
	Liberty Mutual	Maturity date June 15, 2023, par value of \$140,000, 4.25% interest rate	**	146,421
	Liberty Mutual	Maturity date August 1, 2044, par value of \$110,000, 4.85% interest rate	**	107,839

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Lockheed Martin	Maturity date March 1, 2035, par value of \$30,000, 3.6% interest rate	**	28,469
	Lockheed Martin	Maturity date May 15, 2046, par value of \$125,000, 4.7% interest rate	**	135,978
	Los Angeles	Maturity date May 15, 2040, par value of \$150,000, 7.053% interest rate	**	207,759
	Lubrizol Corp.	Maturity date February 1, 2019, par value of \$100,000, 8.875% interest rate	**	113,947
	MacQuarie Bk	Maturity date March 24, 2017, par value of \$95,000, 1.65% interest rate	**	95,076
	Magellan	Maturity date July 15, 2019, par value of \$200,000, 6.55% interest rate	**	221,318
	Manitoba	Maturity date April 3, 2017, par value of \$110,000, 1.3% interest rate	**	110,183
	Manitoba	Maturity date September 6, 2022, par value of \$100,000, 2.1% interest rate	**	98,054
	Marsh & McLennan	Maturity date June 3, 2024, par value of \$55,000, 3.5% interest rate	**	127,125
	McKesson Corp	Maturity date March 10, 2017, par value of \$45,000, 1.292% interest rate	**	44,983
	Mead Johnson	Maturity date November 15, 2025, par value of \$155,000, 4.125% interest rate	**	158,171
	Memorial Sloan	Maturity date July 1, 2055, par value of \$75,000, 4.2% interest rate	**	72,801
	MetLife Global	Maturity date December 19, 2018, par value of \$200,000, 1.75% interest rate	**	199,982
	Microsoft Corp	Maturity date November 3, 2035, par value of \$225,000, 4.2% interest rate	**	236,153
	Mohawk Industries	Maturity date February 1, 2023, par value of \$175,000, 3.85% interest rate	**	178,996
	Morgan Stanley	Maturity date January 27, 2045, par value of \$100,000, 4.3% interest rate	**	99,006
	Morgan Stanley	Maturity date April 25, 2018, par value of \$100,000, 2.125% interest rate	**	100,398
	Morgan Stanley	Maturity date May 13, 2019, par value of \$200,000, 7.3% interest rate	**	222,833
	Natl Rural Util	Maturity date June 15, 2020, par value of \$90,000, 2.35% interest rate	**	90,046
	Nationwide	Maturity date July 27, 2021, par value of \$200,000, 2.45% interest rate	**	197,015
	Nevada Power	Maturity date April 1, 2036, par value of \$200,000, 6.65% interest rate	**	263,844

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	New Brunswick	Maturity date June 15, 2018, par value of \$150,000, 2.75% interest rate	**	152,703
	Newell Rubbermaid	Maturity date April 1, 2025, par value of \$30,000, 5.375% interest rate	**	33,819
	Newell Rubbermaid	Maturity date November 1, 2025, par value of \$35,000, 3.9% interest rate	**	35,181
	Niagara Mohawk	Maturity date August 15, 2019, par value of \$200,000, 4.88% interest rate	**	213,365
	Nordea Bank Ab	Maturity date May 13, 2021, par value of \$200,000, 4.875% interest rate	**	214,179
	Norfolk Southern	Maturity date April 1, 2022, par value of \$125,000, 3.0% interest rate	**	126,364
	Northern Trust	Maturity date October 30, 2025, par value of \$100,000, 3.95% interest rate	**	104,780
	Northrop Grumman	Maturity date April 15, 2045, par value of \$125,000, 3.85% interest rate	**	118,431
	Northwell Healthcare	Maturity date November 1, 2046, par value of \$250,000, 3.979% interest rate	**	228,422
	Nova Sco	Maturity date January 26, 2017, par value of \$125,000, 5.125% interest rate	**	125,330
	NYC Fin Auth	Maturity date August 1, 2037, par value of \$150,000, 5.508% interest rate	**	182,222
	O'Reilly Auto	Maturity date March 15, 2026, par value of \$55,000, 3.55% interest rate	**	54,828
	O'Reilly Auto	Maturity date June 15, 2023, par value of \$55,000, 3.85% interest rate	**	56,485
	O'Reilly Auto	Maturity date September 1, 2022, par value of \$45,000, 3.8% interest rate	**	46,540
	Occidental Petroleum	Maturity date April 15, 2026, par value of \$165,000, 3.4% interest rate	**	165,912
	Ohio Power Co.	Maturity date October 1, 2021, par value of \$250,000, 5.375% interest rate	**	279,147
	Omnicom Group	Maturity date November 1, 2024, par value of \$35,000, 3.65% interest rate	**	75,099
	Omnicom Group	Maturity date May 1, 2022, par value of \$115,000, 3.625% interest rate	**	118,085
	Ontario Province	Maturity date May 21, 2020, par value of \$190,000, 1.875% interest rate	**	189,031
	Packaging Corp.	Maturity date November 1, 2023, par value of \$35,000, 4.5% interest rate	**	36,954
	Partners HL	Maturity date July 1, 2021, par value of \$150,000, 3.443% interest rate	**	152,114

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Penske Truck	Maturity date June 15, 2019, par value of \$75,000, 2.5% interest rate	**	75,226
	Penske Truck Le	Maturity date July 15, 2020, par value of \$150,000, 3.2% interest rate	**	151,226
	Petroleos Mexica	Maturity date January 30, 2023, par value of \$45,000, 3.5% interest rate	**	41,310
	Petroleos Mexica	Maturity date July 18, 2018, par value of \$120,000, 3.55% interest rate	**	121,080
	Petroleos Mexica	Maturity date June 27, 2044, par value of \$75,000, 5.5% interest rate	**	62,415
	PNC Funding	Maturity date June 10, 2019, par value of \$300,000, 6.7% interest rate	**	333,042
	Potash Corp	Maturity date December 15, 2026, par value of \$55,000, 4% interest rate	**	55,268
	PPL Capital	Maturity date May 15, 2026, par value of \$150,000, 3.1% interest rate	**	143,276
	President & Fellows of Harvard	Maturity date July 15, 2046, par value of \$100,000, 3.15% interest rate	**	89,049
	President & Fellows of Harvard	Maturity date October 1, 2037, par value of \$75,000, 3.619% interest rate	**	74,039
	Priceline Group	Maturity date June 1, 2026, par value of \$80,000, 3.6% interest rate	**	78,930
	Priceline Group	Maturity date March 15, 2025, par value of \$110,000, 3.65% interest rate	**	109,074
	Pricoa	Maturity date September 13, 2019, par value of \$150,000, 1.45% interest rate	**	147,687
	Principal	Maturity date September 15, 2022, par value of \$20,000, 3.3% interest rate	**	20,244
	Principal Finl	Maturity date May 15, 2025, par value of \$155,000, 3.4% interest rate	**	153,549
	Progress Energy	Maturity date March 15, 2019, par value of \$200,000, 7.05% interest rate	**	221,018
	Qualcomm	Maturity date May 20, 2022, par value of \$175,000, 3% interest rate	**	176,783
	Quebec Province	Maturity date August 25, 2021, par value of \$150,000, 2.75% interest rate	**	152,286
	Raymond James	Maturity date September 15, 2026, par value of \$35,000, 3.625% interest rate	**	34,061
	Regents Univ	Maturity date May 15, 2043, par value of \$150,000, 5.77% interest rate	**	183,399

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Regions Bk Alab	Maturity date September 14, 2018, par value of \$250,000, 2.25% interest rate	**	250,681
	Rep of Poland	Maturity date April 6, 2026, par value of \$110,000, 3.25% interest rate	**	105,493
	Republic Services	Maturity date September 15, 2019, par value of \$90,000, 5.5% interest rate	**	97,844
	Reynolds America	Maturity date June 12, 2018, par value of \$85,000, 2.3% interest rate	**	85,534
	Rio Tinto Finan	Maturity date June 15, 2025, par value of \$125,000, 3.75% interest rate	**	129,023
	Rogers Communications	Maturity date August 15, 2018, par value of \$150,000, 6.8% interest rate	**	161,593
	Roper Technologies	Maturity date December 15, 2026, par value of \$70,000, 3.8% interest rate	**	70,462
	Roper Indus	Maturity date November 15, 2017, par value of \$25,000, 1.85% interest rate	**	25,069
	Roper Industries	Maturity date September 1, 2019, par value of \$125,000, 6.25% interest rate	**	137,298
	San Diego Gas & Electric	Maturity date June 1, 2039, par value of \$200,000, 6.0% interest rate	**	255,287
	Santander Uk	Maturity date August 5, 2021, par value of \$220,000, 2.875% interest rate	**	217,520
	Shell International	Maturity date May 11, 2045, par value of \$270,000, 4.375% interest rate	**	279,135
	Shire Acq	Maturity date September 23, 2023, par value of \$190,000, 2.875% interest rate	**	180,425
	Simon Property Group	Maturity date January 15, 2026, par value of \$145,000, 3.3% interest rate	**	143,548
	Bridge Sky Broadcasting Company	Maturity date November 15, 2018, par value of \$150,000, 9.5% interest rate	**	169,763
	Southeast Supply	Maturity date June 15, 2024, par value of \$100,000, 4.25% interest rate	**	95,384
	AGL Capital Corporation	Maturity date August 15, 2019, par value of \$200,000, 5.25% interest rate	**	214,226
	Southern Co	Maturity date July 1, 2046, par value of \$185,000, 4.4% interest rate	**	182,841
	Southern Power	Maturity date December 1, 2017, par value of \$30,000, 1.85% interest rate	**	30,079
	Spectra Energy	Maturity date October 15, 2026, par value of \$95,000, 3.375% interest rate	**	90,751

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Spectra Energy	Maturity date March 1, 2020, par value of \$100,000, 5.65% interest rate	**	107,125
	State Street	Maturity date May 15, 2023, par value of \$40,000, 3.1% interest rate	**	40,045
	Statoil Asa	Maturity date January 17, 2018, par value of \$200,000, 1.20% interest rate	**	199,358
	Sumitomo Mitsui	Maturity date July 19, 2018, par value of \$250,000, 2.5% interest rate	**	251,944
	SunTrust Banks	Maturity date Nov 1, 2018, par value of \$55,000, 2.35% interest rate	**	55,436
	Tencent Holdin	Maturity date May 2, 2019, par value of \$200,000, 3.375% interest rate	**	204,465
	Teva Pharma	Maturity date July 19, 2019, par value of \$80,000, 1.7% interest rate	**	78,625
	Teva Pharma	Maturity date October 1, 2026, par value of \$55,000, 3.15% interest rate	**	50,626
	Thermo Fisher	Maturity date September 19, 2026, par value of \$200,000, 2.95% interest rate	**	188,171
	Thermo Fisher	Maturity date February 1, 2019, par value of \$25,000, 2.4% interest rate	**	25,176
	Thomson Reuters	Maturity date May 15, 2026, par value of \$35,000, 3.35% interest rate	**	33,984
	Thomson Reuters	Maturity date July 15, 2018, par value of \$175,000, 6.5% interest rate	**	186,860
	Toronto Dom Ba	Maturity date December 14, 2020, par value of \$185,000, 2.5% interest rate	**	185,539
	Toronto Dom Ba	Maturity date September 15, 2031, par value of \$25,000, 3.625% interest rate	**	24,612
	Toronto Dom Ba	Maturity date November 5, 2019, par value of \$60,000, 2.25% interest rate	**	60,288
	Trans-Allegheny	Maturity date June 1, 2025, par value of \$200,000, 3.85% interest rate	**	202,436
	Transurban Fin	Maturity date March 22, 2027, par value of \$40,000, 3.375% interest rate	**	37,759
	Transurban Fin	Maturity date February 2, 2026, par value of \$35,000, 4.125% interest rate	**	35,350
	Trinity Acq PLC	Maturity date September 15, 2021, par value of \$65,000, 3.5% interest rate	**	65,557
	Trinity Healt	Maturity date December 1, 2045, par value of \$125,000, 4.125% interest rate	**	120,761
	Ubs Group Fundi	Maturity date September 24, 2020, par value of \$200,000, 2.95% interest rate	**	199,921

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Under Armour	Maturity date June 15, 2026, par value of \$115,000, 3.25% interest rate	**	108,358
	United Mexican	Maturity date March 8, 2044, par value of \$50,000, 4.75% interest rate	**	45,450
	United Health Gr	Maturity date July 15, 2045, par value of \$120,000, 4.75% interest rate	**	132,153
	Unum Gr	Maturity date May 15, 2021, par value of \$40,000, 3% interest rate	**	39,782
	Ventas Realty	Maturity date October 15, 2026, par value of \$100,000, 3.25% interest rate	**	94,285
	Ventas Realty	Maturity date February 15, 2018, par value of \$45,000, 2.00% interest rate	**	45,091
	Verizon	Maturity date September 15, 2023, par value of \$650,000, 5.15% interest rate	**	352,861
	Verizon Comm Inc	Maturity date August 21, 2046, par value of \$265,000, 4.862% interest rate	**	268,082
	Visa Inc	Maturity date December 14, 2035, par value of \$135,000, 4.15% interest rate	**	140,749
	Walgreens	Maturity date November 17, 2017, par value of \$60,000, 1.75% interest rate	**	59,852
	Wal-Mart Stores	Maturity date April 15, 2038, par value of \$300,000, 6.2% interest rate	**	395,081
	Wea Finance LL	Maturity date October 5, 2020, par value of \$200,000, 3.25% interest rate	**	203,362
	Weingarten Rlty	Maturity date April 15, 2023, par value of \$45,000, 3.5% interest rate	**	44,698
	Wells Fargo	Maturity date March 4, 2021, par value of \$200,000, 2.5% interest rate	**	198,243
	West Pac Banking	Maturity date January 12, 2018, par value of \$100,000, 1.6% interest rate	**	99,895
	Woodside Finance	Maturity date September 15, 2026, par value of \$61,000, 3.7% interest rate	**	58,496
	WPP Fin	Maturity date September 19, 2024, par value of \$115,000, 3.75% interest rate	**	115,379
	WPP Fin	Maturity date September 7, 2022, par value of \$90,000, 3.625% interest rate	**	91,547
	Xerox Corp.	Maturity date May 15, 2018, par value of \$200,000, 6.35% interest rate	**	210,801
Total corporate bonds				33,155,657

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	Fannie Mae	Maturity date June 12, 2017, par value of \$3,600,000, 5.375% interest rate	**	2,959,441
	U.S. Treasury	Maturity date February 28, 2021, par value of \$150,000, 1.125% interest rate	**	145,875
	U.S. Treasury	Maturity date June 30, 2021, par value of \$615,000, 1.125% interest rate	**	594,916
	U.S. Treasury	Maturity date August 31, 2021, par value of \$1,305,000, 1.125% interest rate	**	1,260,141
	U.S. Treasury	Maturity date March 31, 2021, par value of \$1,040,000, 1.25% interest rate	**	1,015,138
	U.S. Treasury	Maturity date February 29, 2020, par value of \$1,265,000, 1.375% interest rate	**	1,258,675
	U.S. Treasury	Maturity date April 30, 2020, par value of \$970,000, 1.375% interest rate	**	963,483
	U.S. Treasury	Maturity date April 30, 2021, par value of \$1,765,000, 1.375% interest rate	**	1,730,527
	U.S. Treasury	Maturity date May 31, 2019, par value of \$300,000, 1.5% interest rate	**	301,359
	U.S. Treasury N	Maturity date August 15, 2026, par value of \$435,000, 1.5% interest rate	**	399,520
	U.S. Treasury N/	Maturity date February 15, 2022, par value of \$1,180,000, 2% interest rate	**	1,180,738
	U.S. Treasury N/	Maturity date February 15, 2023, par value of \$800,000, 2% interest rate	**	792,750
	U.S. Treasury N/	Maturity date November 15, 2025, par value of \$170,000, 2.25% interest rate	**	167,609
	U.S. Treasury N/	Maturity date August 15, 2046, par value of \$390,000, 2.25% interest rate	**	327,295
	U.S. Treasury N/	Maturity date February 15, 2046, par value of \$100,000, 2.5% interest rate	**	88,703
	U.S. Treasury N/	Maturity date May 15, 2046, par value of \$395,000, 2.5% interest rate	**	350,377
	U.S. Treasury N/	Maturity date February 15, 2039, par value of \$330,000, 3.5% interest rate	**	360,216
	U.S. Treasury N/	Maturity date October 31, 2020, par value of \$775,000, 1.75% interest rate	**	776,090
	U.S. Treasury N/	Maturity date November 15, 2024, par value of \$410,000, 2.25% interest rate	**	407,053
	U.S. Treasury N/B	Maturity date May 15, 2045, par value of \$210,000, 3% interest rate	**	206,784
	U.S. Treasury N/B	Maturity date November 15, 2044, par value of \$175,000, 3% interest rate	**	172,539

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	U.S. Treasury N/	Maturity date August 15, 2045, par value of \$135,000, 2.875% interest rate	**	129,663
	U.S. Treasury N/B	Maturity date February 15, 2045, par value of \$100,000, 2.5% interest rate	**	88,906
	U.S. Treasury	Maturity date February 15, 2020, par value of \$600,000, 3.625% interest rate	**	638,250
	U.S. Treasury	Maturity date May 15, 2019, par value of \$1,825,000, 3.125% interest rate	**	1,901,992
	U.S. Treasury	Maturity date May 15, 2021, par value of \$1,615,000, 3.125% interest rate	**	1,700,545
	U.S. Treasury	Maturity date May 15, 2022, par value of \$945,000, 1.75% interest rate	**	930,382
	U.S. Treasury	Maturity date May 15, 2039 par value of \$1,675,000, 4.25% interest rate	**	2,030,414
	U.S. Treasury	Maturity date May 15, 2026, par value of \$165,000, 1.625% interest rate	**	153,656
	U.S. Treasury	Maturity date November 30, 2020, par value of \$1,550,000, 1.625% interest rate	**	1,542,734
	U.S. Treasury	Maturity date February 15, 2019, par value of \$595,000, 2.75% interest rate	**	613,594
	U.S. Treasury	Maturity date February 15, 2024, par value of \$1,515,000, 2.75% interest rate	**	1,563,291
	U.S. Treasury	Maturity date May 15, 2038, par value of \$75,000, 4.5% interest rate	**	94,559
	U.S. Treasury	Maturity date February 15, 2029, par value of \$1,020,000, 5.25% interest rate	**	1,301,775
	U.S. Treasury	Maturity date November 15, 2022, par value of \$665,000, 1.625% interest rate	**	646,713
	U.S. Treasury	Maturity date November 15, 2039, par value of \$200,000, 4.375% interest rate	**	246,469
	U.S. Treasury	Maturity date November 15, 2041, par value of \$320,000, 3.125% interest rate	**	324,250
	U.S. Treasury	Maturity date November 15, 2042, par value of \$175,000, 2.75% interest rate	**	164,938
	U.S. Treasury	Maturity date Sept 30, 2019, par value of \$2,300,000, 1.75% interest rate	**	2,321,922
	U.S. Treasury	Maturity date Dec 31, 2020, par value of \$300,000, 1.75% interest rate	**	299,766
	U.S. Treasury Bond	Maturity date August 15, 2044, par value of \$300,000, 3.125% interest rate	**	303,047

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
	U.S. Treasury N/B	Maturity date August 15, 2020, par value of \$895,000, 2.625% interest rate	**	924,787
	U.S. Treasury N/B	Maturity date August 15, 2040, par value of \$815,000, 3.875% interest rate	**	934,320
	Total U.S. government securities		**	34,315,202
	Alberta Province	Maturity date August 26, 2020, par value of \$200,000, 1.75% interest rate	**	198,099
	SC Pub Svc Aut	Maturity date December 1, 2023, par value of \$90,000, 2.388% interest rate	**	87,215
	SC Pub Svc Aut	Maturity date December 1, 2045, par value of \$125,000, 4.77% interest rate	**	128,266
	Univ of Ca-J-R	Maturity date May 15, 2045, par value of \$25,000, 4.131% interest rate	**	24,650
	Chicago International Airport	Maturity date January 1, 2040, par value of \$110,000, 6.395% interest rate	**	143,578
	Chicago Water District	Maturity date December 1, 2038, par value of \$100,000, 5.72% interest rate	**	119,536
	Met Trans Auth	Maturity date November 15, 2039, par value of \$150,000, 5.871% interest rate	**	179,789
	New York City Municipal Water Auth	Maturity date June 15, 2042, par value of \$35,000, 6.011% interest rate	**	45,716
	New York Port Auth	Maturity date August 1, 2046, par value of \$95,000, 5.31% interest rate	**	102,246
	New York State Authority	Maturity date March 15, 2039, par value of \$225,000, 5.628% interest rate	**	275,348
	VA PBA-B2 BABS	Maturity date August 1, 2030, par value of \$120,000, 5.9% interest rate	**	144,980
	Virginia ST	Maturity date January 1, 2044, par value of \$125,000, 4.956% interest rate	**	131,209
	Virginia Transn	Maturity date May 15, 2035, par value of \$105,000, 5.35% interest rate	**	126,411
	Total municipal bonds			1,707,043
*	T. Rowe Price Retirement 2060 Trust	Common collective trust fund	**	170,854
*	T. Rowe Price Retirement 2055 Trust	Common collective trust fund	**	3,352,505
*	T. Rowe Price Retirement 2050 Trust	Common collective trust fund	**	3,942,603
*	T. Rowe Price Retirement 2045 Trust	Common collective trust fund	**	9,651,724
*	T. Rowe Price Retirement 2040 Trust	Common collective trust fund	**	17,385,512
*	T. Rowe Price Retirement 2035 Trust	Common collective trust fund	**	27,399,904
*	T. Rowe Price Retirement 2030 Trust	Common collective trust fund	**	48,284,382
*	T. Rowe Price Retirement 2025 Trust	Common collective trust fund	**	62,787,590
*	T. Rowe Price Retirement 2020 Trust	Common collective trust fund	**	77,441,151

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

December 31, 2016

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par of Maturity Value	(d) Cost	(e) Current Value
				\$
*	T. Rowe Price Retirement 2015 Trust	Common collective trust fund	**	32,573,653
*	T. Rowe Price Retirement 2010 Trust	Common collective trust fund	**	12,682,361
*	T. Rowe Price Retirement 2005 Trust	Common collective trust fund	**	8,940,566
*	T. Rowe Price Retirement Income Trust	Common collective trust fund	**	10,929,904
*	T. Rowe Price U.S. Treasury Money Market Trust Fund	Common collective trust fund	**	124,272,533
	Total collective trust funds			439,815,242
	Total investments			1,022,576,845
*	Various Participants	Notes receivable from Plan participants, with interest rates of 3.25% to 6%, maturing at various dates through February 2043		19,662,218
	Total investments and participant loans			1,042,239,063

Plan Name	The Milliken Retirement Plan
Plan Sponsor EIN	51-0105342
ERISA Plan #	335
Plan Year Ending	December 31, 2016

The required attachment marked with an “X” in the Attachment column is included within the Accountant’s Opinion attachment to Sch. H, Part III, Line 3, which consists of the entire audit report issued by the plan’s Independent Qualified Public Accountant (IQPA).

Form / Schedule	Line #	Description	Attachment
5500 Sch. H	Line 3	Financial statements used in formulating the IQPA's opinion	X
5500 Sch. H	Line 4i	Schedule of Assets (Held at End of Year)	X
5500 Sch. H	Line 4i	Schedule of Assets (Acquired and Disposed of Within Year)	
5500 Sch. H	Line 4j	Schedule of Reportable Transactions	
5500 Sch. H	Line 4a	Schedule of Delinquent Participant Contributions	

Plan Name	The Milliken Retirement Plan
Plan Sponsor EIN	51-0105342
ERISA Plan #	335
Plan Year Ending	December 31, 2016

The required attachment marked with an “X” in the Attachment column is included within the Accountant’s Opinion attachment to Sch. H, Part III, Line 3, which consists of the entire audit report issued by the plan’s Independent Qualified Public Accountant (IQPA).

Form / Schedule	Line #	Description	Attachment
5500 Sch. H	Line 3	Financial statements used in formulating the IQPA's opinion	X
5500 Sch. H	Line 4i	Schedule of Assets (Held at End of Year)	X
5500 Sch. H	Line 4i	Schedule of Assets (Acquired and Disposed of Within Year)	
5500 Sch. H	Line 4j	Schedule of Reportable Transactions	
5500 Sch. H	Line 4a	Schedule of Delinquent Participant Contributions	