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| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 24pt; font-weight: bold;">2017</div><br><br><b>This Form is Open to Public Inspection</b> |
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| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                           |
| For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u> |                                                                                                                                                                                                                                                                                                                                           |
| <b>A</b> This return/report is for:                                                                      | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) ____ |
| <b>B</b> This return/report is:                                                                          | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                     |
| <b>C</b> If the plan is a collectively-bargained plan, check here. . . . . ▶ <input type="checkbox"/>    |                                                                                                                                                                                                                                                                                                                                           |
| <b>D</b> Check box if filing under:                                                                      | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                    |

|                                                                                                                                                                                                                                                                                                                                                                     |                                                                |                                                                                            |  |
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| <b>Part II</b>                                                                                                                                                                                                                                                                                                                                                      | <b>Basic Plan Information</b> —enter all requested information |                                                                                            |  |
| <b>1a</b> Name of plan<br><u>THE MILLIKEN RETIREMENT PLAN</u>                                                                                                                                                                                                                                                                                                       | <b>1b</b> Three-digit plan number (PN) ▶                       | <div style="border: 1px solid black; width: 40px; margin: 0 auto; padding: 2px;">335</div> |  |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><br><u>MILLIKEN &amp; COMPANY</u><br><br><u>PO BOX 1926, M-280</u><br><u>SPARTANBURG, SC 29304</u> |                                                                | <b>1c</b> Effective date of plan<br><u>01/01/1965</u>                                      |  |
|                                                                                                                                                                                                                                                                                                                                                                     |                                                                | <b>2b</b> Employer Identification Number (EIN)<br><u>51-0105342</u>                        |  |
|                                                                                                                                                                                                                                                                                                                                                                     |                                                                | <b>2c</b> Plan Sponsor's telephone number<br><u>864-503-1493</u>                           |  |
|                                                                                                                                                                                                                                                                                                                                                                     |                                                                | <b>2d</b> Business code (see instructions)<br><u>314000</u>                                |  |

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

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

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/05/2018 | BRAD JOHNSON                                                 |
|                  | <b>Signature of plan administrator</b>            | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 10/05/2018 | BRAD JOHNSON                                                 |
|                  | <b>Signature of employer/plan sponsor</b>         | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | <b>Signature of DFE</b>                           | Date       | Enter name of individual signing as DFE                      |

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

Form 5500 (2017)  
v. 170203

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                                                    |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><br>MILLIKEN BENEFITS COMMITTEE<br><br>P.O BOX 1926, M-285<br>SPARTANBURG, SC 29304                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>3b</b> Administrator's EIN<br>57-0627192<br><br><b>3c</b> Administrator's telephone number<br>864-503-1548                                                      |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                  |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>5</b> 11556                                                                                                                                                     |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <b>6a(1)</b> 5830<br><b>6a(2)</b> 5929<br><b>6b</b> 225<br><b>6c</b> 5006<br><b>6d</b> 11160<br><b>6e</b> 145<br><b>6f</b> 11305<br><b>6g</b> 10414<br><b>6h</b> 0 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>7</b>                                                                                                                                                           |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>2E 2F 2G 2J 2S 2T 3F 3H<br><br><b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                    |

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

**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 2017 Form M-1 annual report. If the plan was not required to file the 2017 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 \_\_\_\_\_

|                                                                                                                                                                                                               |                                                                                                                                                                                                                |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                               |                                                                                                                                                                                                                | <b>2017</b>                                    |
|                                                                                                                                                                                                               |                                                                                                                                                                                                                | <b>This Form is Open to Public Inspection.</b> |

For calendar plan year 2017 or fiscal plan year beginning **01/01/2017** and ending **12/31/2017**

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

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

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

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

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

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

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

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

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

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

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

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

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

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

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

T ROWE PRICE RPS INC

100 EAST PRATT STREET  
BALTIMORE, MD 21202

| <b>(b)</b><br>Service Code(s)                   | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 15 21 25 28<br>37 38 49 50<br>52 59 62 64<br>65 | NONE                                                                                                     | 151339                                                                        | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                         | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                                   | 0                                                                                                                                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                 |

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

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

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

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

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

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

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

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

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

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

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

**Part I Service Provider Information (continued)**

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

| (a) Enter service provider name as it appears on line 2                                               | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|-------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| T ROWE PRICE RPS INC                                                                                  | 15 21 25 28 37 38 49 50 52 59<br>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 INT'L EQUITY I<br>11988 EL CAMINO REAL SUITE 600<br>PO BOX 919048<br>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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
| T ROWE PRICE RPS INC                                                                                  | 15 21 25 28 37 38 49 50 52 59<br>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 AND COX INCOME<br>BOSTON FINANCIAL DATA SERVICES<br>PO BOX 8422<br>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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
| T ROWE PRICE RPS INC                                                                                  | 15 21 25 28 37 38 49 50 52 59<br>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<br>100 EAST PRATT STREET<br>BALTIMORE, MD 21202                    | FEE FOR SHAREHOLDER SERVICING BASED UPON 0.045%                                                                                                                    |                                           |

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

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                                                                                                                    |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2017</div><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

|                                                                                                       |                                                                            |            |
|-------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>THE MILLIKEN RETIREMENT PLAN</u>                                          | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> | <u>335</u> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>MILLIKEN &amp; COMPANY</u> | <b>D</b> Employer Identification Number (EIN)<br><u>51-0105342</u>         |            |

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

|                                                                                           |                               |                                                                                                                                                        |
|-------------------------------------------------------------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2055 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-016</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>4231151</u></span>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2050 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-015</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>5640308</u></span>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2045 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-014</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>12554402</u></span> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2040 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-013</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>20098095</u></span> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2035 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-012</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>33112791</u></span> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2030 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-011</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>58498054</u></span> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>T. ROWE PRICE RETIREMENT 2025 TRUST</u> |                               |                                                                                                                                                        |
| <b>b</b> Name of sponsor of entity listed in (a): <u>T. ROWE PRICE TRUST COMPANY</u>      |                               |                                                                                                                                                        |
| <b>c</b> EIN-PN <u>35-6785642-010</u>                                                     | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>76432716</u></span> |

**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

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 35-6785642-009 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 76140680 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 35-6785642-008 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 33126374 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 35-6785642-007 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 12079677 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                             |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 35-6785642-006 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9572936 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                             |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 35-6785642-005 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9934049 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                            |
|--------------------------------|------------------------|------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 35-6785642-018 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 622623 |
|--------------------------------|------------------------|------------------------------------------------------------------------------------------------------------|

**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

|                                |                        |                                                                                                               |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 52-6559833-004 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 109371083 |
|--------------------------------|------------------------|---------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE TR GOV. SH TM INV. FD

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

|                                |                        |                                                                                                             |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 81-6243181-001 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2120056 |
|--------------------------------|------------------------|-------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2017</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2017 or fiscal plan year beginning <u>01/01/2017</u> and ending <u>12/31/2017</u>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><u>THE MILLIKEN RETIREMENT PLAN</u>                                                                                                                                                                                                             | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span>                                                                                                                                                                                                   | <u>335</u>                                                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><u>MILLIKEN &amp; COMPANY</u>                                                                                                                                                                           | <b>D</b> Employer Identification Number (EIN)<br><u>51-0105342</u>                                                                                                                                                                                                           |                                                                                           |

| Part I Asset and Liability Statement                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                 |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. |                 |                       |                 |
| Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                 | (a) Beginning of Year | (b) End of Year |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>       |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>1b(3)</b>    |                       |                 |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>    |                       |                 |
| <b>(2)</b> U.S. Government securities.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(2)</b>    | 34315202              | 35659393        |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b> |                       |                 |
| <b>(B)</b> All other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1c(3)(B)</b> | 33155657              | 30015718        |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b> | 0                     | 2503000         |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b> | 314614727             | 370224589       |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>    |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>    | 19662218              | 17818287        |
| <b>(9)</b> Value of interest in common/collective trusts.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1c(9)</b>    | 439815242             | 463534995       |
| <b>(10)</b> Value of interest in pooled separate accounts.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>   |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(13)</b>   | 198968974             | 234871843       |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(15)</b>   | 1707043               | 2158683         |

**1d** Employer-related investments:

|                                                                      |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> |                       |                 |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 1042239063            | 1156786508      |

**Liabilities**

|                                                                           |           |   |        |
|---------------------------------------------------------------------------|-----------|---|--------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |   |        |
| <b>h</b> Operating payables .....                                         | <b>1h</b> |   |        |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |   |        |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> | 0 | 249291 |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 0 | 249291 |

**Net Assets**

|                                                           |           |            |            |
|-----------------------------------------------------------|-----------|------------|------------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 1042239063 | 1156537217 |
|-----------------------------------------------------------|-----------|------------|------------|

**Part II Income and Expense Statement**

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

**Income**

|                                                                                                            |                 | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>a Contributions:</b>                                                                                    |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 12952127   |           |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> | 21520493   |           |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> | 5981409    |           |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 40454029  |
| <b>b Earnings on investments:</b>                                                                          |                 |            |           |
| (1) Interest:                                                                                              |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> |            |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 743921     |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 796425     |           |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> | 838758     |           |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> |            |           |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                                     | <b>2b(1)(G)</b> |            | 2379104   |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |            |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> |            |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 7274511    |           |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                         | <b>2b(2)(D)</b> |            | 7274511   |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 71039791   |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 63913252   |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |            | 7126539   |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 77892906   |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            | 77892906  |

|                                                                                                |        | (a) Amount | (b) Total |
|------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                             | 2b(6)  |            | 27503498  |
| (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) |            | 54543895  |
| c Other income .....                                                                           | 2c     |            | 106437    |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....               | 2d     |            | 217280919 |

**Expenses**

|                                                                                     |       |           |           |
|-------------------------------------------------------------------------------------|-------|-----------|-----------|
| e Benefit payment and payments to provide benefits:                                 |       |           |           |
| (1) Directly to participants or beneficiaries, including direct rollovers.....      | 2e(1) | 102743604 |           |
| (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) |           | 102743604 |
| f Corrective distributions (see instructions) .....                                 | 2f    |           | 141       |
| g Certain deemed distributions of participant loans (see instructions).....         | 2g    |           | 87681     |
| h Interest expense.....                                                             | 2h    |           |           |
| i Administrative expenses: (1) Professional fees .....                              | 2i(1) |           |           |
| (2) Contract administrator fees .....                                               | 2i(2) |           |           |
| (3) Investment advisory and management fees .....                                   | 2i(3) |           |           |
| (4) Other .....                                                                     | 2i(4) | 151339    |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4).....                 | 2i(5) |           | 151339    |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total..... | 2j    |           | 102982765 |

**Net Income and Reconciliation**

|                                                          |       |  |           |
|----------------------------------------------------------|-------|--|-----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 114298154 |
| l Transfers of assets:                                   |       |  |           |
| (1) To this plan.....                                    | 2l(1) |  |           |
| (2) From this plan .....                                 | 2l(2) |  |           |

**Part III Accountant's Opinion**

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

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

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

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

☒ Yes ☐ No

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

(1) Name: GRANT THORNTON LLP

(2) EIN: 36-6055558

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

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

**Part IV Compliance Questions**

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

During the plan year:

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

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

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

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

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

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

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

**5c** 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.)

|                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div>                                                                                                    | <div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2017</div> <div>This Form is Open to Public Inspection.</div> |
| For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| A Name of plan<br>THE MILLIKEN RETIREMENT PLAN                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                  | B Three-digit plan number (PN) ▶ 335                                                            |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>MILLIKEN & COMPANY                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                  | D Employer Identification Number (EIN)<br>51-0105342                                            |
| 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 0                                                                                             |
| 2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):<br><br>EIN(s): 52-1481931                                                                               |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 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<br>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<br>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) 2017 v. 170203                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                  |                                                                                                 |

**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:

|                                                                          |            |  |
|--------------------------------------------------------------------------|------------|--|
| <b>a</b> The current year .....                                          | <b>14a</b> |  |
| <b>b</b> The plan year immediately preceding the current plan year ..... | <b>14b</b> |  |
| <b>c</b> The second preceding plan year .....                            | <b>14c</b> |  |

- 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:

|                                                                                                       |            |  |
|-------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> The corresponding number for the plan year immediately preceding the current plan year ..... | <b>15a</b> |  |
| <b>b</b> The corresponding number for the second preceding plan year .....                            | <b>15b</b> |  |

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

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

- 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): \_\_\_\_\_

Financial Statements and Report of  
Independent Certified Public Accountants

**The Milliken Retirement Plan**

December 31, 2017 and 2016

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## REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

Grant Thornton LLP  
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Charlotte, NC 28244  
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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, 2017 and 2016, and the related statements of changes in net assets available for benefits for the years ended December 31, 2017 and 2016, 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, 2017 and 2016 and for the years then ended, the certified information provided to the Plan administrator is complete and accurate.

**Disclaimer of opinion**

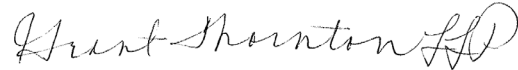
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on the financial statements.

**Supplementary information**

The supplemental schedule of assets held at end of year as of December 31, 2017 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  
October 1, 2018

# Statements of net assets available for benefits

| December 31                              | 2017                 | 2016                 |
|------------------------------------------|----------------------|----------------------|
|                                          | \$                   | \$                   |
| <b>Assets</b>                            |                      |                      |
| <b>Investments at fair value:</b>        |                      |                      |
| Participant-directed investments         | 1,138,968,221        | 1,022,576,845        |
| Total investments at fair value          | 1,138,968,221        | 1,022,576,845        |
| <b>Receivables:</b>                      |                      |                      |
| Notes receivable from participants       | 17,818,287           | 19,662,218           |
| Total receivables                        | 17,818,287           | 19,662,218           |
| Total assets                             | 1,156,786,508        | 1,042,239,063        |
| <b>Liabilities</b>                       |                      |                      |
| <b>Payables:</b>                         |                      |                      |
| Payable for unsettled trades             | 249,291              | -                    |
| Total liabilities                        | 249,291              | -                    |
| <b>Net assets available for benefits</b> | <b>1,156,537,217</b> | <b>1,042,239,063</b> |

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

# Statements of changes in net assets available for benefits

| For the years ended December 31                                        | 2017          | 2016          |
|------------------------------------------------------------------------|---------------|---------------|
|                                                                        | \$            | \$            |
| <b>Additions:</b>                                                      |               |               |
| Investment income:                                                     |               |               |
| Net appreciation in fair value of investments                          | 166,237,818   | 65,593,578    |
| Interest and dividends                                                 | 9,750,314     | 7,311,658     |
| Net investment income                                                  | 175,988,132   | 72,905,236    |
| <b>Contributions:</b>                                                  |               |               |
| Employer's                                                             | 12,952,127    | 12,563,861    |
| Participants'                                                          | 21,520,352    | 20,650,693    |
| Rollover                                                               | 5,981,409     | 453,847       |
| Total contributions                                                    | 40,453,888    | 33,668,401    |
| Interest income on notes receivable from participants                  | 838,758       | 846,836       |
| Total additions                                                        | 217,280,778   | 107,420,473   |
| <b>Deductions:</b>                                                     |               |               |
| Benefits paid to participants                                          | 102,831,285   | 69,601,620    |
| Administrative expenses                                                | 151,339       | 97,573        |
| Total deductions                                                       | 102,982,624   | 69,699,193    |
| <b>Increase in net assets available for benefits, before transfers</b> | 114,298,154   | 37,721,280    |
| Transfers to other plans (Note 1)                                      | -             | (832,221)     |
| <b>Increase in net assets available for benefits, after transfers</b>  | 114,298,154   | 36,889,059    |
| <b>Net assets available for benefits:</b>                              |               |               |
| Beginning of year                                                      | 1,042,239,063 | 1,005,350,004 |
| End of year                                                            | 1,156,537,217 | 1,042,239,063 |

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 91<sup>st</sup> 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.

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

### **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, 2017 and 2016, notes receivable from participants had maturities through 2043 at interest rates ranging from 3.25% to 7.75%.

**Forfeited Accounts**

During the years ended December 31, 2017 and 2016, employer contributions were reduced by \$159,364 and \$68,367, respectively, from forfeited nonvested accounts. Forfeited nonvested accounts totaled \$166,989 and \$214,045 at December 31, 2017 and 2016, 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.

**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, 2017 and 2016.
- 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, 2017 and 2016.
- Schedule H, Line 4i – Schedule of assets (held at end of year) as of December 31, 2017.

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, preferred 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, 2017 and 2016.

| <b>December 31, 2017</b>                            | <b>Active Markets<br/>for Identical<br/>Assets<br/>(Level 1)</b> | <b>Other<br/>Observable<br/>Inputs<br/>(Level 2)</b> | <b>Significant<br/>Unobservable<br/>Inputs<br/>(Level 3)</b> | <b>Total</b>  |
|-----------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|---------------|
|                                                     | <b>\$</b>                                                        | <b>\$</b>                                            | <b>\$</b>                                                    | <b>\$</b>     |
| <b>Investments in the fair value hierarchy:</b>     |                                                                  |                                                      |                                                              |               |
| Mutual funds                                        | 211,581,969                                                      | -                                                    | -                                                            | 211,581,969   |
| Total mutual funds                                  | 211,581,969                                                      | -                                                    | -                                                            | 211,581,969   |
| <b>Separately managed funds:</b>                    |                                                                  |                                                      |                                                              |               |
| Common stock                                        | 370,224,589                                                      | -                                                    | -                                                            | 370,224,589   |
| Preferred stock                                     | 2,503,000                                                        | -                                                    | -                                                            | 2,503,000     |
| Mutual funds                                        | 23,289,874                                                       | -                                                    | -                                                            | 23,289,874    |
| Corporate bonds                                     | -                                                                | 30,015,718                                           | -                                                            | 30,015,718    |
| U.S. government securities                          | -                                                                | 35,659,393                                           | -                                                            | 35,659,393    |
| Municipal bonds                                     | -                                                                | 2,158,683                                            | -                                                            | 2,158,683     |
| Total separately managed funds                      | 396,017,463                                                      | 67,833,794                                           | -                                                            | 463,851,257   |
| <b>Investments at NAV - Collective trust funds:</b> |                                                                  |                                                      |                                                              |               |
| Target retirement funds                             | -                                                                | -                                                    | -                                                            | 352,043,856   |
| Money market funds*                                 | -                                                                | -                                                    | -                                                            | 111,491,139   |
| Total collective trust funds                        | -                                                                | -                                                    | -                                                            | 463,534,995   |
| Total investments                                   | 607,599,432                                                      | 67,833,794                                           | -                                                            | 1,138,968,221 |

\* Includes 2,120,056 of a fund that is separately managed.

| <b>December 31, 2016</b>                            | <b>Active Markets<br/>for Identical<br/>Assets<br/>(Level 1)</b> | <b>Other<br/>Observable<br/>Inputs<br/>(Level 2)</b> | <b>Significant<br/>Unobservable<br/>Inputs<br/>(Level 3)</b> | <b>Total</b>  |
|-----------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|--------------------------------------------------------------|---------------|
|                                                     | <b>\$</b>                                                        | <b>\$</b>                                            | <b>\$</b>                                                    | <b>\$</b>     |
| <b>Investments in the fair value hierarchy:</b>     |                                                                  |                                                      |                                                              |               |
| Mutual funds                                        | 53,297,965                                                       | -                                                    | -                                                            | 53,297,965    |
| Total mutual funds                                  | 53,297,965                                                       | -                                                    | -                                                            | 53,297,965    |
| <b>Separately managed funds:</b>                    |                                                                  |                                                      |                                                              |               |
| 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   |
| <b>Investments at NAV - Collective trust funds:</b> |                                                                  |                                                      |                                                              |               |
| 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 |

### 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 2017 or 2016.

## **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 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 was restated effective January 1, 2017 using a prototype plan document. On August 2, 2017, the Plan received an opinion letter from the IRS pertaining to the acceptability of the form of the Plan under the IRC. Prior to January 1, 2017, the Plan was operated pursuant to its latest determination letter dated 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 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, 2017 and 2016, 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 October 1, 2018, the date the financial statements were available to be issued.

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

| (a)                       | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value  |
|---------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|--------------------|
|                           |                                                           |                                                                                                                       |          | \$                 |
|                           | American Funds EuroPacific Growth Fund                    | Mutual fund                                                                                                           | **       | 32,698,302         |
|                           | Brandes Institutional International Equity                | Mutual fund                                                                                                           | **       | 3,346,838          |
|                           | Dodge & Cox Income                                        | Mutual fund                                                                                                           | **       | 28,124,040         |
|                           | Vanguard Institutional Index                              | Mutual fund                                                                                                           | **       | 27,242,679         |
|                           | Vanguard Extended Markets Index Inst Fund                 | Mutual fund                                                                                                           | **       | 10,108,773         |
|                           | Vanguard Total International Stock Index Fund             | Mutual fund                                                                                                           | **       | 9,519,811          |
|                           | Vanguard Total Stock Market Index Fund                    | Mutual fund                                                                                                           | **       | 66,883,196         |
| *                         | T. Rowe Price Government Reserve Fund                     | Mutual fund                                                                                                           | **       | 2,546,683          |
| *                         | T. Rowe Price Small Cap Stock Fund                        | Mutual fund                                                                                                           | **       | 33,658,330         |
| *                         | T. Rowe Price Mid Cap Grow-I                              | Mutual fund                                                                                                           | **       | 10,362,815         |
| *                         | T. Rowe Price Mid-Cap Value-I                             | Mutual fund                                                                                                           | **       | 10,380,376         |
| <b>Total mutual funds</b> |                                                           |                                                                                                                       |          | <b>234,871,843</b> |
|                           | ACTIVISION BLIZZARD INC                                   | Common stock                                                                                                          | **       | 430,576            |
|                           | ADIENT PLC                                                | Common stock                                                                                                          | **       | 1,136,271          |
|                           | AETNA INC                                                 | Common stock                                                                                                          | **       | 1,814,002          |
|                           | AGILENT TECHNOLOGIES INC                                  | Common stock                                                                                                          | **       | 93,758             |
|                           | AKZO NOBEL NV-SPON ADR                                    | Common stock                                                                                                          | **       | 338,024            |
|                           | ALASKA AIR GROUP INC                                      | Common stock                                                                                                          | **       | 1,065,895          |
|                           | ALEXION PHARMACEUTICALS I                                 | Common stock                                                                                                          | **       | 2,104,306          |
|                           | ALIBABA GROUP HOLDING-SP                                  | Common stock                                                                                                          | **       | 7,644,167          |
|                           | ALLERGAN PLC                                              | Common stock                                                                                                          | **       | 13,741             |
|                           | ALPHABET INC-CL A                                         | Common stock                                                                                                          | **       | 3,902,847          |
|                           | ALPHABET INC-CL C                                         | Common stock                                                                                                          | **       | 8,842,080          |
|                           | AMAZON.COM INC                                            | Common stock                                                                                                          | **       | 18,196,953         |
|                           | AMERICAN AIRLINES GROUP I                                 | Common stock                                                                                                          | **       | 3,298,702          |
|                           | American Express Co.                                      | Common stock                                                                                                          | **       | 20,160             |
|                           | AMERICAN INTERNATIONAL GROUP                              | Common stock                                                                                                          | **       | 2,025,720          |
|                           | AMERICAN TOWER CORP                                       | Common stock                                                                                                          | **       | 1,752,273          |
|                           | AMERIPRISE FINANCIAL INC                                  | Common stock                                                                                                          | **       | 1,874,338          |
|                           | ANALOG DEVICES INC                                        | Common stock                                                                                                          | **       | 459,039            |
|                           | ANTHEM INC                                                | Common stock                                                                                                          | **       | 4,189,236          |
|                           | APACHE CORP                                               | Common stock                                                                                                          | **       | 1,372,530          |
|                           | APPLE INC                                                 | Common stock                                                                                                          | **       | 4,846,747          |
|                           | APPLIED MATERIALS INC                                     | Common stock                                                                                                          | **       | 1,297,886          |
|                           | APTIVE PLC                                                | Common stock                                                                                                          | **       | 339,320            |
|                           | ARCHER-DANIELS-MIDLAND CO                                 | Common stock                                                                                                          | **       | 1,354,704          |
|                           | ASML HOLDING NV-NY REG SHS                                | Common stock                                                                                                          | **       | 191,202            |
|                           | BALL CORP                                                 | Common stock                                                                                                          | **       | 77,290             |
|                           | BANK OF AMERICA CORP                                      | Common stock                                                                                                          | **       | 329,886            |
|                           | BANK OF NEW YORK MELLON C                                 | Common stock                                                                                                          | **       | 1,594,256          |
|                           | BECTON DICKINSON AND CO                                   | Common stock                                                                                                          | **       | 4,408,352          |
|                           | BIOGEN INC                                                | Common stock                                                                                                          | **       | 1,632,034          |
|                           | BOEING CO/THE                                             | Common stock                                                                                                          | **       | 8,581,881          |
|                           | BRIGHTHOUSE FINANCIAL INC                                 | Common stock                                                                                                          | **       | 1,286,327          |
|                           | BRISTOL-MYERS SQUIBB CO                                   | Common stock                                                                                                          | **       | 1,384,928          |
|                           | BROADCOM LTD                                              | Common stock                                                                                                          | **       | 2,055,200          |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | CA INC                                                    | Common stock                                                                                                          | **       | 326,144           |
|     | CANADIAN NATURAL RESOURCE                                 | Common stock                                                                                                          | **       | 178,600           |
|     | CANADIAN PACIFIC RAILWAY                                  | Common stock                                                                                                          | **       | 438,594           |
|     | CELGENE CORP                                              | Common stock                                                                                                          | **       | 466,594           |
|     | CENTURYLINK INC                                           | Common stock                                                                                                          | **       | 473,045           |
|     | CF INDUSTRIES HOLDINGS IN                                 | Common stock                                                                                                          | **       | 1,850,490         |
|     | CHEVRON CORP                                              | Common stock                                                                                                          | **       | 2,029,831         |
|     | CHUBB LTD                                                 | Common stock                                                                                                          | **       | 2,048,012         |
|     | CIGNA CORP                                                | Common stock                                                                                                          | **       | 2,379,199         |
|     | CISCO SYSTEMS INC                                         | Common stock                                                                                                          | **       | 2,424,390         |
|     | CINTAS CORP                                               | Common stock                                                                                                          | **       | 358,409           |
|     | CITIGROUP INC                                             | Common stock                                                                                                          | **       | 2,781,297         |
|     | COMCAST CORP-CLASS A                                      | Common stock                                                                                                          | **       | 2,000,097         |
|     | CONSTELLATION BRANDS INC-                                 | Common stock                                                                                                          | **       | 411,426           |
|     | COSTAR GROUP INC                                          | Common stock                                                                                                          | **       | 133,628           |
|     | COSTCO WHOLESALE CORP                                     | Common stock                                                                                                          | **       | 18,612            |
|     | COTY INC-CL A                                             | Common stock                                                                                                          | **       | 727,994           |
|     | CSX CORP                                                  | Common stock                                                                                                          | **       | 203,537           |
|     | CTRIIP.COM INTERNATIONAL-A                                | Common stock                                                                                                          | **       | 497,448           |
|     | CVS HEALTH CORP                                           | Common stock                                                                                                          | **       | 570,430           |
|     | DANAHER CORP                                              | Common stock                                                                                                          | **       | 2,424,830         |
|     | DELTA AIR LINES INC                                       | Common stock                                                                                                          | **       | 1,478,400         |
|     | DIAGEO PLC-SPONSORED ADR                                  | Common stock                                                                                                          | **       | 511,105           |
|     | DOLLAR GENERAL CORP                                       | Common stock                                                                                                          | **       | 1,051,013         |
|     | DOWDUPONT INC                                             | Common stock                                                                                                          | **       | 3,412,720         |
|     | EDISON INTERNATIONAL                                      | Common stock                                                                                                          | **       | 1,221,164         |
|     | ELECTRONIC ARTS INC                                       | Common stock                                                                                                          | **       | 1,040,094         |
|     | EMERSON ELECTRIC CO                                       | Common stock                                                                                                          | **       | 1,588,932         |
|     | EQT CORP                                                  | Common stock                                                                                                          | **       | 214,588           |
|     | EQUINIX INC                                               | Common stock                                                                                                          | **       | 615,926           |
|     | EQUITY RESIDENTIAL                                        | Common stock                                                                                                          | **       | 1,033,074         |
|     | EXELON CORP                                               | Common stock                                                                                                          | **       | 633,989           |
|     | EXXON MOBIL CORP                                          | Common stock                                                                                                          | **       | 4,522,582         |
|     | FACEBOOK INC-A                                            | Common stock                                                                                                          | **       | 10,975,812        |
|     | FEDEX CORP                                                | Common stock                                                                                                          | **       | 74,862            |
|     | FERRARI NV                                                | Common stock                                                                                                          | **       | 570,330           |
|     | FIDELITY NATIONAL INFO SE                                 | Common stock                                                                                                          | **       | 978,536           |
|     | FIFTH THIRD BANCORP                                       | Common stock                                                                                                          | **       | 2,360,452         |
|     | FIRST REPUBLIC BANK/CA                                    | Common stock                                                                                                          | **       | 22,960            |
|     | FISERV INC                                                | Common stock                                                                                                          | **       | 1,757,142         |
|     | FLEETCOR TECHNOLOGIES INC                                 | Common stock                                                                                                          | **       | 654,262           |
|     | FLOWSERVE CORP                                            | Common stock                                                                                                          | **       | 870,153           |
|     | FORD MOTOR CO                                             | Common stock                                                                                                          | **       | 430,905           |
|     | FORTIVE CORP                                              | Common stock                                                                                                          | **       | 1,291,448         |
|     | FRANKLIN RESOURCES INC                                    | Common stock                                                                                                          | **       | 511,294           |
|     | GENERAL ELECTRIC CO                                       | Common stock                                                                                                          | **       | 834,110           |
|     | GILEAD SCIENCES INC                                       | Common stock                                                                                                          | **       | 1,884,132         |
|     | GLAXOSMITHKLINE PLC-SPON                                  | Common stock                                                                                                          | **       | 1,642,261         |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | GLOBAL PAYMENTS INC                                       | Common stock                                                                                                          | **       | 1,463,504         |
|     | HARRIS CORP                                               | Common stock                                                                                                          | **       | 3,187,125         |
|     | HESS CORP                                                 | Common stock                                                                                                          | **       | 1,723,161         |
|     | HEWLETT PACKARD ENTERPRISE                                | Common stock                                                                                                          | **       | 412,132           |
|     | HILTON WORLDWIDE HOLDINGS                                 | Common stock                                                                                                          | **       | 684,480           |
|     | HOME DEPOT INC                                            | Common stock                                                                                                          | **       | 2,027,971         |
|     | HONEYWELL INTERNATIONAL INC                               | Common stock                                                                                                          | **       | 1,640,952         |
|     | HUMANA INC                                                | Common stock                                                                                                          | **       | 1,289,964         |
|     | IHS MARKIT LTD                                            | Common stock                                                                                                          | **       | 28,625            |
|     | ILLINOIS TOOL WORKS                                       | Common stock                                                                                                          | **       | 1,027,629         |
|     | ILLUMINA INC                                              | Common stock                                                                                                          | **       | 71,009            |
|     | INCYTE CORP                                               | Common stock                                                                                                          | **       | 167,826           |
|     | INTERCONTINENTAL EXCHANGE                                 | Common stock                                                                                                          | **       | 2,143,754         |
|     | INTERNATIONAL PAPER CO                                    | Common stock                                                                                                          | **       | 1,607,835         |
|     | INTUIT INC                                                | Common stock                                                                                                          | **       | 2,161,586         |
|     | INTUITIVE SURGICAL INC                                    | Common stock                                                                                                          | **       | 2,812,593         |
|     | JOHNSON & JOHNSON                                         | Common stock                                                                                                          | **       | 3,227,951         |
|     | JOHNSON CONTROLS INTERNA T                                | Common stock                                                                                                          | **       | 2,598,645         |
|     | JPMORGAN CHASE & CO                                       | Common stock                                                                                                          | **       | 8,048,197         |
|     | KELLOGG CO                                                | Common stock                                                                                                          | **       | 727,386           |
|     | KEY CORP                                                  | Common stock                                                                                                          | **       | 1,462,325         |
|     | KIMBERLY-CLARK CORP                                       | Common stock                                                                                                          | **       | 1,966,758         |
|     | KOHL'S CORP                                               | Common stock                                                                                                          | **       | 1,297,019         |
|     | L BRANDS INC                                              | Common stock                                                                                                          | **       | 421,540           |
|     | LAM RESEARCH CORPORATION                                  | Common stock                                                                                                          | **       | 147,256           |
|     | LAS VEGAS SANDS CORP                                      | Common stock                                                                                                          | **       | 1,598,409         |
|     | LOEWS CORP                                                | Common stock                                                                                                          | **       | 2,391,434         |
|     | LOWE'S COS INC                                            | Common stock                                                                                                          | **       | 130,116           |
|     | MACY'S INC                                                | Common stock                                                                                                          | **       | 254,419           |
|     | MARRIOTT INTERNATIONAL -CL A                              | Common stock                                                                                                          | **       | 2,387,898         |
|     | MARSH & MCLENNAN COS                                      | Common stock                                                                                                          | **       | 1,228,989         |
|     | MASTERCARD INC - A                                        | Common stock                                                                                                          | **       | 5,382,210         |
|     | MATTEL INC                                                | Common stock                                                                                                          | **       | 856,666           |
|     | MCDONALD'S CORP                                           | Common stock                                                                                                          | **       | 1,067,144         |
|     | MEDTRONIC PLC                                             | Common stock                                                                                                          | **       | 2,038,776         |
|     | MERCK & CO. INC.                                          | Common stock                                                                                                          | **       | 1,709,933         |
|     | METLIFE INC                                               | Common stock                                                                                                          | **       | 2,017,344         |
|     | MGM RESORTS INTERNATIONAL                                 | Common stock                                                                                                          | **       | 13,356            |
|     | MICROCHIP TECHNOLOGY INC                                  | Common stock                                                                                                          | **       | 588,796           |
|     | MICROSOFT CORP                                            | Common stock                                                                                                          | **       | 12,861,538        |
|     | MONSTER BEVERAGE CORP                                     | Common stock                                                                                                          | **       | 158,225           |
|     | MORGAN STANLEY                                            | Common stock                                                                                                          | **       | 8,324,575         |
|     | NETFLIX INC                                               | Common stock                                                                                                          | **       | 1,862,012         |
|     | NEWS CORP - CLASS A                                       | Common stock                                                                                                          | **       | 1,447,553         |
|     | NEXTERA ENERGY INC                                        | Common stock                                                                                                          | **       | 234,285           |
|     | NISOURCE INC                                              | Common stock                                                                                                          | **       | 1,729,131         |
|     | NORTHERN TRUST CORP                                       | Common stock                                                                                                          | **       | 1,158,724         |
|     | NORTHROP GRUMMAN CORP                                     | Common stock                                                                                                          | **       | 510,084           |
|     | NORWEGIAN CRUISE LINE HOL                                 | Common stock                                                                                                          | **       | 159,750           |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | NUCOR CORP                                                | Common stock                                                                                                          | **       | 1,090,651         |
|     | OCCIDENTAL PETROLEUM CORP                                 | Common stock                                                                                                          | **       | 2,025,650         |
|     | O'REILLY AUTOMOTIVE INC                                   | Common stock                                                                                                          | **       | 15,154            |
|     | P G & E CORP                                              | Common stock                                                                                                          | **       | 934,974           |
|     | PAYPAL HOLDINGS INC                                       | Common stock                                                                                                          | **       | 2,723,940         |
|     | PENTAIR PLC                                               | Common stock                                                                                                          | **       | 925,122           |
|     | PEPSICO INC                                               | Common stock                                                                                                          | **       | 1,690,872         |
|     | PFIZER INC                                                | Common stock                                                                                                          | **       | 2,284,033         |
|     | PHILIP MORRIS INTERNATION                                 | Common stock                                                                                                          | **       | 2,277,814         |
|     | PNC FINANCIAL SERVICES GR                                 | Common stock                                                                                                          | **       | 1,630,477         |
|     | PRICELINE GROUP INC/THE                                   | Common stock                                                                                                          | **       | 7,371,493         |
|     | PROGRESSIVE CORP                                          | Common stock                                                                                                          | **       | 349,184           |
|     | QUALCOMM INC                                              | Common stock                                                                                                          | **       | 3,162,588         |
|     | RAYONIER INC                                              | Common stock                                                                                                          | **       | 1,462,445         |
|     | RAYTHEON COMPANY                                          | Common stock                                                                                                          | **       | 56,355            |
|     | RED HAT INC                                               | Common stock                                                                                                          | **       | 1,500,650         |
|     | REGENERON PHARMACEUTICALS                                 | Common stock                                                                                                          | **       | 45,867            |
|     | ROPER TECHNOLOGIES INC                                    | Common stock                                                                                                          | **       | 1,206,163         |
|     | ROSS STORES INC                                           | Common stock                                                                                                          | **       | 1,685,250         |
|     | ROYAL CARIBBEAN CRUISES L                                 | Common stock                                                                                                          | **       | 1,109,304         |
|     | S&P GLOBAL INC                                            | Common stock                                                                                                          | **       | 643,720           |
|     | SALESFORCE.COM INC                                        | Common stock                                                                                                          | **       | 3,659,834         |
|     | SBA COMMUNICATIONS CORP                                   | Common stock                                                                                                          | **       | 114,352           |
|     | SCHWAB (CHARLES) CORP                                     | Common stock                                                                                                          | **       | 827,057           |
|     | SEMPRA ENERGY                                             | Common stock                                                                                                          | **       | 352,194           |
|     | SERVICENOW INC                                            | Common stock                                                                                                          | **       | 2,985,931         |
|     | SHERWIN-WILLIAMS CO/THE                                   | Common stock                                                                                                          | **       | 1,107,108         |
|     | SHIRE PLC-ADR                                             | Common stock                                                                                                          | **       | 15,512            |
|     | SOUTHERN CO/THE                                           | Common stock                                                                                                          | **       | 2,773,639         |
|     | SOUTHWEST AIRLINES CO                                     | Common stock                                                                                                          | **       | 752,675           |
|     | STANLEY BLACK & DECKER INC                                | Common stock                                                                                                          | **       | 776,841           |
|     | STARBUCKS CORP                                            | Common stock                                                                                                          | **       | 28,715            |
|     | STATE STREET CORP                                         | Common stock                                                                                                          | **       | 4,605,630         |
|     | STERICYCLE INC                                            | Common stock                                                                                                          | **       | 394,432           |
|     | STRYKER CORP                                              | Common stock                                                                                                          | **       | 3,026,967         |
|     | SYMANTEC CORORATION                                       | Common stock                                                                                                          | **       | 300,242           |
|     | TAPESTRY INC                                              | Common stock                                                                                                          | **       | 48,653            |
|     | TD AMERITRADE HOLDING COR                                 | Common stock                                                                                                          | **       | 3,109,113         |
|     | TE CONNECTIVITY LTD                                       | Common stock                                                                                                          | **       | 817,344           |
|     | TELEFONICA SA-SPON ADR                                    | Common stock                                                                                                          | **       | 874,636           |
|     | TENCENT HOLDINGS LTD-UNS                                  | Common stock                                                                                                          | **       | 5,040,861         |
|     | TESLA INC                                                 | Common stock                                                                                                          | **       | 1,231,389         |
|     | TEXAS INSTRUMENTS INC                                     | Common stock                                                                                                          | **       | 1,693,390         |
|     | TEXTRON INC                                               | Common stock                                                                                                          | **       | 22,636            |
|     | THERMO FISHER SCIENTIFIC                                  | Common stock                                                                                                          | **       | 2,139,568         |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value  |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|--------------------|
|     | TJX COMPANIES INC                                         | Common stock                                                                                                          | **       | 84,106             |
|     | TOTAL SA-SPON ADR                                         | Common stock                                                                                                          | **       | 3,256,545          |
|     | TRANSCANADA CORP                                          | Common stock                                                                                                          | **       | 1,143,040          |
|     | TWENTY-FIRST CENTURY FOX                                  | Common stock                                                                                                          | **       | 2,943,089          |
|     | TYSON FOODS INC-CL A                                      | Common stock                                                                                                          | **       | 2,359,137          |
|     | ULTA BEAUTY INC                                           | Common stock                                                                                                          | **       | 89,464             |
|     | UNION PACIFIC CORP                                        | Common stock                                                                                                          | **       | 58,065             |
|     | UNITED CONTINENTAL HOLDIN                                 | Common stock                                                                                                          | **       | 148,280            |
|     | UNITED PARCEL SERVICE-CL                                  | Common stock                                                                                                          | **       | 2,108,955          |
|     | UNITED TECHNOLOGIES CORP                                  | Common stock                                                                                                          | **       | 306,168            |
|     | UNITEDHEALTH GROUP INC                                    | Common stock                                                                                                          | **       | 5,690,734          |
|     | US BANCORP                                                | Common stock                                                                                                          | **       | 2,470,038          |
|     | VANITV INV - CL A                                         | Common stock                                                                                                          | **       | 536,915            |
|     | VERIZON COMMUNICATIONS IN                                 | Common stock                                                                                                          | **       | 3,426,371          |
|     | VERTEX PHARMACEUTICALS IN                                 | Common stock                                                                                                          | **       | 3,221,990          |
|     | VISA INC-CLASS A SHARES                                   | Common stock                                                                                                          | **       | 6,633,114          |
|     | VMWARE INC-CLASS A                                        | Common stock                                                                                                          | **       | 451,152            |
|     | VODAFONE GROUP PLC-SP ADR                                 | Common stock                                                                                                          | **       | 287,387            |
|     | VULCAN MATERIALS CO                                       | Common stock                                                                                                          | **       | 1,206,678          |
|     | WAL-MART STORES INC                                       | Common stock                                                                                                          | **       | 1,994,750          |
|     | WALT DISNEY CO/THE                                        | Common stock                                                                                                          | **       | 623,558            |
|     | WELLS FARGO & CO                                          | Common stock                                                                                                          | **       | 4,938,538          |
|     | WESTERN DIGITAL CORP                                      | Common stock                                                                                                          | **       | 429,462            |
|     | WEYERHAEUSER CO                                           | Common stock                                                                                                          | **       | 1,097,326          |
|     | WILLIS TOWERS WATSON PLC                                  | Common stock                                                                                                          | **       | 2,055,110          |
|     | WESTAR ENERGY INC                                         | Common stock                                                                                                          | **       | 454,080            |
|     | WORKDAY INC-CLASS A                                       | Common stock                                                                                                          | **       | 1,078,444          |
|     | XILINX INC                                                | Common stock                                                                                                          | **       | 71,600             |
|     | XL GROUP LTD                                              | Common stock                                                                                                          | **       | 727,812            |
|     | YUM! BRANDS INC                                           | Common stock                                                                                                          | **       | 1,909,674          |
|     | ZOETIS INC                                                | Common stock                                                                                                          | **       | 194,508            |
|     | <b>Total common stock</b>                                 |                                                                                                                       |          | <b>370,224,589</b> |
|     | BECTON DICKINSON AND CO                                   | Preferred Stock                                                                                                       | **       | 1,110,464          |
|     | DTE ENERGY CO                                             | Preferred Stock                                                                                                       | **       | 261,005            |
|     | NEXTERA ENERGY INC                                        | Preferred Stock                                                                                                       | **       | 1,131,531          |
|     | <b>Total Preferred Stock</b>                              |                                                                                                                       |          | <b>2,503,000</b>   |
|     | Abbvie Inc.                                               | Maturity date May 14, 2035, par value of \$115,000, 4.5% interest rate                                                | **       | 126,336            |
|     | AIG Global Funding                                        | Maturity date July 2, 2020, par value \$60K, 2.15% interest rate                                                      | **       | 59,253             |
|     | Alabama Power co                                          | Maturity date Mar 1, 2045, par value \$115K, 3.75% interest rate                                                      | **       | 117,092            |
|     | Alibaba Group Holding 4                                   | Maturity date Dec 6, 2037, par value \$200K, 4% interest rate                                                         | **       | 206,557            |
|     | Amazon.com Inc                                            | Maturity date Aug 22, 2024, par value \$60K, 2.8% interest rate                                                       | **       | 59,803             |
|     | Amazon.com Inc                                            | Maturity date Aug 22, 20237, par value \$95K, 3.875% interest rate                                                    | **       | 100,809            |

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

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|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | America Movil SAB DE CV                                   | Maturity date Mar 1, 2035, par value \$300K, 6.375% interest rate                                               | **       | 378,740           |
|     | Ameriprise Financial Inc                                  | Maturity date Sep 15, 2026, par value \$155K, 2.875% interest rate                                              | **       | 150,685           |
|     | Amern Airline 16-2 A PTT                                  | Maturity date Jun 15, 2028, par value \$52K, 3.65% interest rate                                                | **       | 52,896            |
|     | Amgen Inc                                                 | Maturity date Mar 15, 2040, par value \$125K, 5.75% interest rate                                               | **       | 154,995           |
|     | Anheuser-Busch Inbev Fin                                  | Maturity date Feb 1, 2026, par value \$260K, 3.65% interest rate                                                | **       | 268,182           |
|     | Anthen Inc                                                | Maturity date May 15, 2022, par value \$150K, 3.125% interest rate                                              | **       | 151,404           |
|     | Anthen Inc                                                | Maturity date Jan 15, 2043, par value \$60K, 4.65% interest rate                                                | **       | 66,301            |
|     | AON PLC                                                   | Maturity date Mar 15, 2021, par value \$155K, 3.2% interest rate                                                | **       | 155,437           |
|     | Apple INC                                                 | Maturity date May 11, 2027, par value \$430K, 3.2% interest rate                                                | **       | 435,049           |
|     | Atmos Energy Corp                                         | Maturity date March 15, 2019, par value \$35K, 8.5% interest rate                                               | **       | 37,590            |
|     | Autoridad Canal de Panam                                  | Maturity date July 29, 2035, par value \$200K, 4.95% interest rate                                              | **       | 223,000           |
|     | Bank of America Corp                                      | maturity date April 19, 20126, par value \$110K, 3.5% interest rate                                             | **       | 112,428           |
|     | Bank of America Corp FRN                                  | Maturity date Jan. 20, 2028, par value \$140K, floating interest rate                                           | **       | 144,429           |
|     | Bank of NY Mellon Corp                                    | Maturity date April 15, 2021, par value \$100K, 2.5% interest rate                                              | **       | 100,237           |
|     | BBVA Bancomer SA Texas                                    | Maturity date April 10, 2024, par value \$150K, 4.375% interest rate                                            | **       | 156,375           |
|     | Biogen Inc                                                | Maturity date Sept 15, 2022, par value \$110K, 3.625% interest rate                                             | **       | 113,748           |
|     | BP Capital Markets PLC                                    | Maturity date Sept 19, 2019, par value \$50K, 1.768% interest rate                                              | **       | 49,636            |
|     | British Columbia Prov of 2                                | maturity date October 23, 2022, par value \$100K, 2% interest rate                                              | **       | 98,039            |
|     | Burlingtn North Santa FE                                  | Maturity date April 1, 2045, par value \$190K, 4.15% interest rate                                              | **       | 205,848           |
|     | Camden Property Trust                                     | Maturity date Dec 15, 2022, par value \$65K, 2.95% interest rate                                                | **       | 64,956            |
|     | Citibank NA                                               | Maturity date Oct 20, 2020, par value \$250K, 2.125% interest rate                                              | **       | 247,419           |
|     | Citizens Bank NA/RI                                       | Maturity date May 13, 2021, par value \$250K, 2.55% interest rate                                               | **       | 249,100           |
|     | CNOOC Finance 2015 US                                     | Maturity date May 5, 2025, par value \$200K, 3.5% interest rate                                                 | **       | 201,581           |
|     | Commonw ealth Bank Aust                                   | Maturity date Oct 15, 219, par value \$150K, 5% interest rate                                                   | **       | 156,970           |
|     | Crow n Castle Tow ers LLC                                 | Maturity date May 15, 2022, par value \$25K, 3.222% interest rate                                               | **       | 25,153            |
|     | Crow n Castle Tow ers LLC                                 | Maturity datte May 15, 2025, par value \$40K, 3.663% interest rate                                              | **       | 40,361            |
|     | Daimler Finance NA LLC                                    | Maturity date Feb 12, 2021, par value \$150K, 2.3% interest rate                                                | **       | 148,788           |
|     | Deere & Company                                           | Maturity date May 15, 2030, par value \$294K, 8.1% interest rate                                                | **       | 422,358           |
|     | Delta Air Lines 2015-1AA                                  | Maturity date July 30, 2027, par value \$46K, 3.635% interest rate                                              | **       | 47,415            |

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

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|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | Eaton Vance Corp                                          | Maturity date Jun 15, 2023, par value \$75K, 3.625% interest rate                                               | **       | 77,370            |
|     | Ecolab Inc                                                | Maturity date Dec 1, 2027, par value \$75K, 3.25% interest rate                                                 | **       | 75,033            |
|     | ERAC USA Finance LLC                                      | Maturity date Oct 1, 2020, par value \$100K, 5.25% interest rate                                                | **       | 106,400           |
|     | Eversource Energy                                         | Maturity date Jan 15, 2018, par value \$50K, 1.6% interest rate                                                 | **       | 49,975            |
|     | Federal Realty Investmen                                  | Maturity date Jan 15, 2021, par value \$160K, 2.55% interest rate                                               | **       | 159,653           |
|     | Federal Realty Invs Trst                                  | Maturity date Jun 1, 2023, par value \$150K, 2.75% interest rate                                                | **       | 148,177           |
|     | GE Capital Intl Funding                                   | Maturity date Nov 15, 2035, par value \$275K, 4.418% interest rate                                              | **       | 297,511           |
|     | General Electric Co                                       | Maturity date Feb 11, 2021, par value \$40K, 5.3%                                                               | **       | 43,022            |
|     | General Electric Co                                       | Maturity date Jan 14, 2038, par value \$86K, 5.875% interest rate                                               | **       | 110,940           |
|     | Gilead Sciences Inc                                       | Maturity date Sept 20, 2019, par value \$105K, 1.85% interest rate                                              | **       | 104,568           |
|     | GoldmanSachs Group INC                                    | Maturity date April 26, 2022, par value \$205K, 3% interest rate                                                | **       | 205,818           |
|     | GoldmanSachs Group INC                                    | Maturity date Jan 23, 2025, par value \$75k, 3.5% interest rate                                                 | **       | 75,934            |
|     | How ard Hughes Medical In                                 | Maturity date Sept 1, 2023, par value \$110K, 3.5% interest rate                                                | **       | 113,625           |
|     | HSBC Holdings PLC                                         | Maturity date Jan 5, 2022, par value \$200K, 2.65% interest rate                                                | **       | 198,536           |
|     | Hyundai Capital America                                   | Maturity date Feb 6, 2019, par value \$110K, 2.55% interest rate                                                | **       | 109,806           |
|     | Inter-American Devel BK                                   | Maturity date Aug 24, 2018, par value \$150K, 1.75% interest rate                                               | **       | 150,002           |
|     | ITC Holdings Corp                                         | Maturity date Nov 15, 2022, par value \$145K, 2.75% interest rate                                               | **       | 144,507           |
|     | JPMorgan Chase & Co                                       | Maturity date April 1, 2026, par value \$175K, 3.3% interet rate                                                | **       | 175,692           |
|     | JPMorgan Chase & Co FRN                                   | Maturity date Jul 24, 2038, par value \$140K, floating interest rate                                            | **       | 143,222           |
|     | KFW                                                       | Maturity Date Mar 7, 2022, par value \$120K, 2.125% interest rate                                               | **       | 119,144           |
|     | Manitoba (Province of)                                    | Maturity date Sept 6, 2022, par value \$100K, 2.1% interest rate                                                | **       | 97,920            |
|     | Marsh & McLennan Cos Inc                                  | Maturity date Jun 3, 2024, par value \$125K, 3.5% interest rate                                                 | **       | 128,913           |
|     | Marsh & McLennan Cos Inc                                  | Maturity date Jan 30, 2047, par value \$20K, 4.35% interest rate                                                | **       | 22,177            |
|     | Massmutual Global Fundin                                  | Maturity date Sept 22, 2020, par value \$200K, 1.95% interest rate                                              | **       | 197,855           |
|     | Mattel Inc                                                | Maturity date Dec. 31, 2015, par value of \$670K, 6.75% interest rate                                           | **       | 678,375           |
|     | Memorial Sloan-Kettering                                  | Maturity date Jul 1, 2055, par value \$75K, 4.2% interest rate                                                  | **       | 80,911            |
|     | Morgan Stanley                                            | Maturity date Jan 27, 2045, par value \$100k, 4.3% interest rate                                                | **       | 107,254           |
|     | Morgan Stanley FRN                                        | Maturity date Jul 22, 2039, par value \$85K, floating interest rate                                             | **       | 87,403            |
|     | National Rural Util Coop                                  | Maturity date Jun 15, 2020, par value \$90K, 2.35% interest rate                                                | **       | 89,917            |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | Nationwide Bldg Society                                   | Maturity date Jul 27, 2021, par value \$200K, 2.45% interest rate                                               | **       | 198,277           |
|     | Nevada Pow er Co                                          | Maturity date April 1, 2036, par value \$200K, 6.65% interest rate                                              | **       | 275,354           |
|     | Niagara Mohaw k Pow er                                    | Maturity date Aug 15, 2019, par value \$200K, 4.881% interest rate                                              | **       | 207,290           |
|     | Northern Trust Corp                                       | Maturity date Oct 30, 2025, par value \$100K, 3.95% interest rate                                               | **       | 105,760           |
|     | Northw ell Healthcare Inc                                 | Maturity date Nov 1, 2046, par value \$250K, 3.4% interest rate                                                 | **       | 243,919           |
|     | Occidental Petroleum Corp                                 | Maturity date April 15, 2026, par value \$165K, 3.4% interest rate                                              | **       | 169,261           |
|     | Ohio Pow er Company                                       | Maturity date Oct 1, 2021, par value \$250K, 5.375% interest rate                                               | **       | 275,015           |
|     | Ontario (Province of)                                     | Maturity date May 21, 2020, par value \$190K, 1.875% interest rate                                              | **       | 188,402           |
|     | Paccar Financial Corp                                     | Maturity date Feb 27, 2020, par value \$95K, 1.95% interest rate                                                | **       | 94,446            |
|     | Partners Healthcare Syst                                  | Maturity date Jul 1, 2021, par value \$150K, 3.443% interest rate                                               | **       | 152,116           |
|     | PNC Financial Services                                    | Maturity date Jun 10, 2019, par value \$300K, 6.7% interest rate                                                | **       | 318,389           |
|     | Pres & Fellow s of Havar                                  | Maturity date Jul 15, 2046, par value \$100K, 3.15% interest rate                                               | **       | 97,172            |
|     | Pres & Fellow s of Havar                                  | Maturity date Oct 1, 2037, par value \$75K, 3.619% interest rate                                                | **       | 79,755            |
|     | Prov of New Brunswick                                     | Maturity date Jun 15, 2018, par value \$150K, 2.75% interest rate                                               | **       | 150,556           |
|     | Province of Alberta                                       | Maturity date Aug 26, 2020, par value \$200K, 1.75% interest rate                                               | **       | 197,093           |
|     | Province of Quebec                                        | Maturity date Aug 25, 2021, par value \$150K, 2.75% interest rate                                               | **       | 151,585           |
|     | Qualcomm Inc                                              | Maturity date May 20, 2022, par value \$175K, 3% interest rate                                                  | **       | 175,177           |
|     | Regions Bank                                              | Maturity date Sept 14, 2018, par value \$250K, 2.25% interest rate                                              | **       | 250,283           |
|     | Rebulic of Poland                                         | Maturity date April 6, 2026, par value \$110K, 3.25% interest rate                                              | **       | 112,324           |
|     | San Diego G&E                                             | Maturity date Jun 1, 2039, par value \$200k, 6% interest rate                                                   | **       | 266,761           |
|     | Shell Internnational Fin                                  | Maturity date May 11, 2045, par value \$275K, 4.375% interest rate                                              | **       | 309,112           |
|     | Simon Property Group LP                                   | Maturity date Jan 15, 2026, par value \$145K, 3.3% interest rate                                                | **       | 145,055           |
|     | Souther Co Gas Capital                                    | Maturity date Aug 15, 2019, par value \$200K, 5.25% interest rate                                               | **       | 208,452           |
|     | State Street Corp                                         | Maturity date May 15, 2023, par value \$40K, 3.1% interest rate                                                 | **       | 40,350            |
|     | Statoil Asa                                               | Maturity date Jan 17, 2018, par value \$200K, 1.2% interest rate                                                | **       | 199,952           |
|     | Sumitomo Mitsui Banking                                   | Maturity date Jul 19, 2018, par value \$250K, 2.5% interest rate                                                | **       | 250,587           |
|     | Toronto-dominion Bank FRN                                 | Maturity date Sept 15, 2031, par value \$15, floating interest rate                                             | **       | 24,962            |
|     | Trans-allegheeny Intersta                                 | Maturity date Jun 1, 2015, par value \$200K, 3.85% interest rate                                                | **       | 207,516           |
|     | Trinity Health Corp                                       | Maturity date Dec 1, 2045, par value \$125K, 4.125% interest rate                                               | **       | 132,099           |
|     | UBS Group Funding Sw itze                                 | Maturity date Sept 24, 2020, par value \$200K, 2.95% interest rate                                              | **       | 201,778           |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | United Mexican State                                      | Maturity date Mar 8, 2044, par value \$50K, 4.75% interest rate                                                 | **       | 50,550            |
|     | Unitedhealth Group Inc                                    | Maturity date Jul 15, 2045, par value \$120K, 4.75% interest rate                                               | **       | 141,799           |
|     | Visa Inc                                                  | Maturity date Sept 15, 2022, par value \$105K, 2.15% interest rate                                              | **       | 103,357           |
|     | Visa Inc                                                  | Maturity date Dec 14, 2035, par value \$135K, 4.15% interest rate                                               | **       | 149,801           |
|     | WEA Finance LLC/Westfiel                                  | Maturity date Oct, 5, 2020, par value \$200K, 3.25% interest rate                                               | **       | 203,596           |
|     | Wells Fargo & Company                                     | Maturity date Mar 4, 2021, par value \$200k, 2.5% interest rate                                                 | **       | 199,923           |
|     | Wells Fargo & Company                                     | Maturity date Jan 24, 2023, par value \$145k, 3.069% interest rate                                              | **       | 146,029           |
|     | Abbott Laboratories                                       | Maturity date Nove 30, 2023, par value \$110K, 3.4% interest rate                                               | **       | 111,918           |
|     | Abbott Laboratories                                       | Maturity date Nov 20, 2036, par value \$215k, 4.75% interest rate                                               | **       | 241,626           |
|     | Agilent Technologies Inc                                  | Maturity date Oct 1, 2022, par value \$70k, 3.2% interest rate                                                  | **       | 70,506            |
|     | Agilent Technologies Inc                                  | Maturity date Jul 15, 2023, par value \$45k, 3.875% interest rate                                               | **       | 46,657            |
|     | Air Lease Corp                                            | Maturity date April 1, 2027, par value \$100k, 3.625% interest rate                                             | **       | 99,844            |
|     | Alexandria Real Estate E                                  | Maturity date April 30, 2025, par value \$250k, 3.45% interest rate                                             | **       | 247,213           |
|     | Alexandria Real Estate E                                  | Maturity date Jan 15, 2027, par value \$35k, 3.95% interest rate                                                | **       | 35,708            |
|     | Allergan Funding SCS                                      | Maturity date Mar 15, 2022, par value \$200k, 3.45% interest rate                                               | **       | 203,009           |
|     | Amer Airline                                              | Maturity date Jan 15, 2024, par value \$95k, 5.25% interest rate                                                | **       | 126,821           |
|     | American Campus CMNTYS                                    | Maturity date Jul 1, 2024, par value \$95k, 4.125% interest rate                                                | **       | 98,846            |
|     | Aptiv PLC                                                 | Maturity date Nov 19, 2020, par value \$115k, 3.15% interest rate                                               | **       | 116,648           |
|     | Autozone Inc                                              | Maturity date Apr 21, 2026, par value \$40k, 3.125% interest rate                                               | **       | 38,914            |
|     | Bank of America Corp                                      | Maturity date Jan 22, 2025, par value \$125k, 4% interest rate                                                  | **       | 130,029           |
|     | BAT Capital Corp                                          | Maturity date Aug 15, 2022, par value \$125k, 2.764% interest rate                                              | **       | 124,297           |
|     | Baxalta Inc                                               | Maturity date Jun 23, 2020, par value \$65k, 2.875% interest rate                                               | **       | 65,349            |
|     | BPCE SA                                                   | Maturity date Oct 22, 2023, par value \$200k, 5.7% interest rate                                                | **       | 221,534           |
|     | Brixmor Operating Part                                    | Maturity date Sept 15, 2023, par value \$105k, 3.25% interest rate                                              | **       | 102,563           |
|     | Brixmor Operating Part                                    | Maturity date Aug 15, 2022, par value \$45k, 3.875% interest rate                                               | **       | 46,031            |
|     | Brixmor Operating Part                                    | Maturity date Jun 15, 2026, par value \$55k, 4.125% interest rate                                               | **       | 55,510            |
|     | Broadcom CRP/CAYMIN                                       | Maturity date Jan 15, 2021, par value \$105k, 2.2% interest rate                                                | **       | 102,709           |
|     | Canadian Pacific RR                                       | Maturity date May 15, 2019, par value \$150k, 7.25% interest rate                                               | **       | 159,774           |
|     | Catholic Health Initiati                                  | Maturity date Aug 1, 2018, par value \$95k, 2.6% interest rate                                                  | **       | 95,236            |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | Celegene Corp                                             | Maturity date May 15, 2044, par value \$305k,<br>4.625% interest rate                                                 | **       | 324,839           |
|     | Citigroup Inc FRN                                         | Maturity date Jan 10, 2028, par value \$220K,<br>floating interest rate                                               | **       | 226,631           |
|     | Citizens Financial Group                                  | Maturity date Jul 28, 20221, par value \$25k,<br>2.375% interest rate                                                 | **       | 24,690            |
|     | Citizens Financial Group                                  | Maturity date Dec 3, 2025, par value \$55k, 4.3%<br>interest rate                                                     | **       | 57,361            |
|     | CMS Energy Corp                                           | Maturity date Mar 1, 2044, par value \$125k,<br>4.875% interest rate                                                  | **       | 145,916           |
|     | CNA Financial Corp                                        | Maturity date May 15, 2024, par value \$45k,<br>3.95% interest rate                                                   | **       | 46,770            |
|     | Columbia Pipeline Group                                   | Maturity date Jun 1, 2020, par value \$85k, 3.3%<br>interest rate                                                     | **       | 86,025            |
|     | Credit Suisse Group AG FRN                                | Maturity date Dec 14, 2023, par value \$250k,<br>floating interest rate                                               | **       | 246,963           |
|     | Crown Castle INTL Corp                                    | Maturity date Jun 15, 2026, par value \$150k,<br>3.7% interest rate                                                   | **       | 149,734           |
|     | CVS Health Corp                                           | Maturity date Jul 20, 2025, par value \$27k,<br>3.875% interest rate                                                  | **       | 27,803            |
|     | CVS Health Corp                                           | Maturity date Jul 20, 2045, par value \$150k,<br>5.125% interest rate                                                 | **       | 172,214           |
|     | Delphi Corp                                               | Maturity date mra 15, 2024, par value \$55k,<br>4.15% interest rate                                                   | **       | 58,187            |
|     | Dominion Energy Inc                                       | Maturity date Sept 15, 2022, par value \$100k,<br>2.75% interest rate                                                 | **       | 98,932            |
|     | Dominion Energy Inc                                       | Maturity date Aug 15, 2019, par value \$90k, 5.2%<br>interest rate                                                    | **       | 93,849            |
|     | Dr Pepper Snapple Group                                   | Maturity date Sept 15, 2026, par value \$230k,<br>2.55% interest rate                                                 | **       | 217,134           |
|     | Duke Energy Corp                                          | Maturity date Sept 1, 2026, par value \$40k,<br>2.65% interest rate                                                   | **       | 38,245            |
|     | Duke Energy Corp                                          | Maturity date Sept 1, 2046, par value \$35k,<br>3.75% interest rate                                                   | **       | 34,612            |
|     | DXC Technology Co                                         | Maturity date Mar 27, 2020, par value \$60k,<br>2.875% interest rate                                                  | **       | 60,239            |
|     | Enel Finance Intl NV                                      | Maturity date Apr 6, 2023, par value \$250k,<br>2.75% interest rate                                                   | **       | 246,319           |
|     | EOG Resources Inc                                         | Maturity date Mar 15, 2023, par value \$200k,<br>2.625% interest rate                                                 | **       | 197,219           |
|     | Exelon Generation Co LLC                                  | Maturity date Jan 15, 2020, par value \$35, 2.95%<br>interest rate                                                    | **       | 35,353            |
|     | Express Scripts Holding                                   | Maturity date Nov 30, 2020, par value \$145k,<br>2.6% interest rate                                                   | **       | 144,801           |
|     | Express Scripts Holding                                   | Maturity date Jul 15, 2023, par value \$70k, 3%<br>interest rate                                                      | **       | 69,700            |
|     | Fifth Third Bancorp                                       | Maturity date Jan 16, 2024, par value \$125k,<br>4.3% interest rate                                                   | **       | 132,097           |
|     | Florida Gas Transmission                                  | Maturity date Jul 15, 2025, par value \$75k, 4.35%<br>interest rate                                                   | **       | 80,088            |
|     | GATX Corp                                                 | Maturity date Mar 30, 2020, par value \$20k, 2.6%<br>interest rate                                                    | **       | 19,983            |
|     | GATX Corp                                                 | Maturity date Sept 15, 2026, par value \$200k,<br>3.25% interest rate                                                 | **       | 195,178           |
|     | Goldman Sachs Group Inc                                   | Maturity date Oct 21, 2025, par value \$240k,<br>4.25% interest rate                                                  | **       | 249,945           |
|     | Goldman Sachs Group Inc                                   | Maturity date Oct 1, 2037, par value \$300k,<br>6.75% interest rate                                                   | **       | 401,693           |
|     | Harris Corporation                                        | Maturity date Apr 27, 2015, par value \$35k,<br>3.832% interest rate                                                  | **       | 36,190            |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including<br>Maturity Date, Rate of Interest, Collateral,<br>and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | HP Enterprise Co                                          | Maturity date Oct 4, 2019, par value \$70k, 2.1% interest rate                                                        | **       | 69,494            |
|     | Imperial Brands Fin PLC                                   | Maturity date Jul 20, 2018, par value \$200k, 2.05% interest rate                                                     | **       | 199,649           |
|     | International Paper Co                                    | Maturity date Aug 15, 2047, par value \$230k, 4.4% interest rate                                                      | **       | 241,631           |
|     | JB Hunt Transprt SVCS                                     | Maturity date Mar 15, 2019, par value \$15k, 3.375% interest rate                                                     | **       | 15,015            |
|     | JPMorgan Chase & Co                                       | Maturity date May 1, 2023, par value \$45k, 3% interest rate                                                          | **       | 467,692           |
|     | Kansas City Southern                                      | Maturity date May 15, 2023, par value \$45k, 3% interest rate                                                         | **       | 44,768            |
|     | Keycorp                                                   | Maturity date Sept 15, 2020, par value \$150k, 2.9% interest rate                                                     | **       | 151,284           |
|     | Kilroy Realty LP                                          | Maturity date Dec 15, 2024, par value \$80k, 3.45% interest rate                                                      | **       | 79,781            |
|     | Kilroy Realty LP                                          | Maturity date Oct 1, 2025, par value \$45k, 4.375% interest rate                                                      | **       | 47,230            |
|     | Kimco Realty Corp                                         | Maturity date Nov 1, 2022, par value \$35k, 3.4% interest rate                                                        | **       | 35,696            |
|     | Liberty Mutual Group Inc                                  | Maturity date Aug 1, 2044, par value \$210k, 4.83% interest rate                                                      | **       | 232,688           |
|     | Lockheed Martin Corp                                      | Maturity date Mar 1, 2035, par value \$30k, 3.6% interest rate                                                        | **       | 30,061            |
|     | Lockheed Martin Corp                                      | Maturity date May 15, 2046, par value \$125k, 4.7% interest rate                                                      | **       | 145,292           |
|     | Magellan Midstream Partn                                  | Maturity date Jul 15, 2019, par value \$200k, 6.55% interest rate                                                     | **       | 211,819           |
|     | Mohawk industries Inc                                     | Maturity date Feb 1, 2023, par value \$175k, 3.85% interest rate                                                      | **       | 180,888           |
|     | Northrop Grumman Corp                                     | Maturity date April 15, 2045, par value \$125k, 3.85% interest rate                                                   | **       | 126,621           |
|     | O'Reilly Automotive Inc                                   | Maturity date Sept 1, 2027, par value \$, % interest rate                                                             | **       | 110,134           |
|     | O'Reilly Automotive Inc                                   | Maturity date Sept 1, 2022, par value \$45k, 3.8% interest rate                                                       | **       | 47,003            |
|     | O'Reilly Automotive Inc                                   | Maturity date Jun, 15, 2023, par value \$55k, 3.85% interest rate                                                     | **       | 57,546            |
|     | Omnicom Group Inc                                         | Maturity date May 1, 2022, par value \$115k, 3.625% interest rate                                                     | **       | 118,721           |
|     | Omnicom Group Inc                                         | Maturity date Nov 1, 2024, par value \$75k, 3.65% interest rate                                                       | **       | 76,524            |
|     | Packing Corp of Americ                                    | Maturity date Dec 15, 2020, par value \$30,000, 2.45% interest rate                                                   | **       | 30,346            |
|     | Packing Corp of Americ                                    | Maturity date Nov 1, 2023, par value \$35k, 4.5% interest rate                                                        | **       | 37,642            |
|     | Penske Truck Leasing/PTL                                  | Maturity date Jun 15, 2019, par value \$75k, 2.5% interest rate                                                       | **       | 75,124            |
|     | Penske Truck Leasing/PTL                                  | Maturity date July 15, 2020, par value \$150k, 3.2% interest rate                                                     | **       | 151,938           |
|     | Petroleos Mexicanos                                       | Maturity date Jan 30, 2023, par value \$45k, 3.5% interest rate                                                       | **       | 44,055            |
|     | Petroleos Mexicanos                                       | Maturity date Jul 18, 2018, par value \$120k, 3.5% interest rate                                                      | **       | 120,684           |
|     | Petroleos Mexicanos                                       | Maturity date Jun 27, 2044, par value \$40k, 5.5% interest rate                                                       | **       | 36,798            |
|     | Potash Corp-Saskatchewan                                  | Maturity date Dec 15, 2026, par value \$55k, 4% interest rate                                                         | **       | 57,009            |
|     | PPL Capital Funding Inc                                   | Maturity date May 15, 2026, par value \$150k, 3.1% interest rate                                                      | **       | 146,803           |
|     | Priceline Group Inc/THE                                   | Maturity date Jun 1, 2026, par value \$80k, 3.6% interest rate                                                        | **       | 80,319            |

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

| (a) | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|     | Priceline Group Inc/THE                                   | Maturity date Mar 15, 2025, par value \$110k, 3.65% interest rate                                               | **       | 111,287           |
|     | Principal Financial Grou                                  | Maturity date Sept 15, 2022, par value \$20k, 3.3% interest rate                                                | **       | 20,362            |
|     | Progress Energy Inc                                       | Maturity date Mar 15, 2019, par value \$200k, 7.05% interest rate                                               | **       | 211,213           |
|     | Raymond James Financial                                   | Maturity date Sept 15, 2026, par value \$35k, 3.625% interest rate                                              | **       | 35,130            |
|     | Republic Services Inc                                     | Maturity date Nov 15, 2027, par value \$60k, 3.375% interest rate                                               | **       | 60,453            |
|     | Republic Services Inc                                     | Maturity date Sept 15, 2019, par value \$90k, 5.5% interest rate                                                | **       | 94,751            |
|     | Reynolds American Inc                                     | Maturity date Jun 12, 2018, par value \$85k, 2.3% interest rate                                                 | **       | 85,068            |
|     | Rockwell Collins Inc                                      | Maturity date Mar 15, 2024, par value \$170k, 3.2% interest rate                                                | **       | 171,096           |
|     | Rogers Communication In                                   | Maturity date Aug 15, 2018, par value \$150k, 6.8% interest rate                                                | **       | 154,130           |
|     | Roper Technologies Inc                                    | Maturity date Dec 15, 2026, par value \$70k, 3.8% interest rate                                                 | **       | 72,174            |
|     | Roper Technologies Inc                                    | Maturity date Sept 9/1/2019, \$125k, 6.25%                                                                      | **       | 132,843           |
|     | Sabine Pass Liquefaction                                  | Maturity date Mar 15, 2028, par value \$135k, 4.2% interest rate                                                | **       | 137,025           |
|     | Santander UK Group Hldgs                                  | Maturity date Aug 5, 2021, par value \$220k, 2.875% interest rate                                               | **       | 219,776           |
|     | Shire ACQ Inv Ireland DA                                  | Maturity date Sept 23, 2023, par value \$190k, 2.875% interest rate                                             | **       | 186,117           |
|     | SKY PLC                                                   | Maturity date Nov 15, 2018, par value \$150k, 9.5% interest rate                                                | **       | 159,383           |
|     | Southeast Supply Header                                   | Maturity date Jun 15, 2024, par value \$100k, 4.25% interest rate                                               | **       | 103,277           |
|     | Southern Co                                               | Maturity date Jul 1, 2046, par value \$185k, 4.4% interest rate                                                 | **       | 197,392           |
|     | Spectra Energy Parnters                                   | Maturity date Oct 15, 2026, par value \$95k, 3.375% interest rate                                               | **       | 93,368            |
|     | Thermo Fisher Scientific                                  | Maturity date Feb 1, 2019, par value \$25k, 2.4% interest rate                                                  | **       | 25,004            |
|     | Thermo Fisher Scientific                                  | Maturity date Sept 19, 2026, par value \$200k, 2.95% interest rate                                              | **       | 194,814           |
|     | Thomson Reuters Corp                                      | Maturity date May 15, 2026, par value \$35k, 3.35% interest rate                                                | **       | 34,710            |
|     | Transurban Finance Co                                     | Maturity date Mar 22, 2027, par value \$40k, 3.375% interest rate                                               | **       | 38,977            |
|     | Transurban Finance Co                                     | Maturity date Feb 2, 2026, par value \$35k, 4.125% interest rate                                                | **       | 35,919            |
|     | Trinity Acquisition PLC                                   | Maturity date Sept 15, 2021, par value \$65k, 3.5% interest rate                                                | **       | 65,663            |
|     | Unum Group                                                | Maturity date May 15, 2021, par value \$40k, 3% interest rate                                                   | **       | 40,172            |
|     | Ventas Realty LP                                          | Maturity date Oct 15, 2026, par value \$100k, 3.25% interest rate                                               | **       | 96,908            |
|     | Ventas Realty LP/CAP CRP                                  | Maturity date Feb 15, 2018, par value \$45k, 4.272% interest rate                                               | **       | 45,001            |
|     | Verizon Communications                                    | Maturity date Jan 15, 2036, par value \$455k, 4.272% interest rate                                              | **       | 452,629           |
|     | Verizon Communications                                    | Maturity date Sept 15, 2023, par value \$320k, 5.15% interest rate                                              | **       | 355,880           |
|     | Vulcan Materials Co                                       | Maturity date Jun 15, 2047, par value \$35k, 4.5% interest rate                                                 | **       | 35,669            |
|     | Weingarten Relaty Invest                                  | Maturity date Apr 15, 2023, par value \$45k, 3.5% interest rate                                                 | **       | 45,248            |
|     | Willis North America Inc                                  | Maturity date May 15, 2024, par value \$45k, 3.6% interest rate                                                 | **       | 45,705            |

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

| (a)                          | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value | (d) Cost | (e) Current Value |
|------------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|                              | Woodside Finance LTD                                      | Maturity date Mar 15, 2028, par value \$67k, 3.7% interest rate                                                 | **       | 66,634            |
|                              | Woodside Finance LTD                                      | Maturity date Sept 15, 2026, par value \$131k, 3.7% interest rate                                               | **       | 130,952           |
|                              | WPP Finance 2010                                          | Maturity date Sept 7, 2022, par value \$90k, 3.625% interest rate                                               | **       | 92,594            |
|                              | WPP Finance 2010                                          | Maturity date Sept 19, 2024, par value \$115k, 3.75% interest rate                                              | **       | 117,223           |
|                              | Xerox Corporation                                         | Maturity date May 15, 2018, par value \$68k, 6.35% interest rate                                                | **       | 68,981            |
| <b>Total corporate bonds</b> |                                                           |                                                                                                                 |          | <b>30,015,718</b> |
|                              | Federal Home Loan Bank                                    | Maturity date Sept. 28, 2020, par value \$495K, 1.375% interest rate                                            | **       | 486,103           |
|                              | FHMS K024 A 1                                             | Maturity date Feb. 25, 2022, par value \$276K, 1.749% interest rate                                             | **       | 272,900           |
|                              | FHMS K027 A 1                                             | Maturity date Sept. 25, 2022, par value \$142K, 1.785% interest rate                                            | **       | 140,077           |
|                              | FHMS K068 A 1                                             | Maturity date Feb. 25, 2027, par value \$80K, 2.952% interest rate                                              | **       | 80,800            |
|                              | Freddie Mac                                               | Maturity date Aug. 15, 2019, par value \$735K, 1.375% interest rate                                             | **       | 728,718           |
|                              | US Treasury                                               | Maturity date Sep. 15, 2018, par value \$2.6M, 1% interest rate                                                 | **       | 2,587,406         |
|                              | US Treasury                                               | Maturity date Feb. 28, 2021, par value \$150K, 1.125% interest rate                                             | **       | 145,828           |
|                              | US Treasury                                               | Maturity date Aug. 31, 2021, par value \$1.305M, 1.125% interest rate                                           | **       | 1,260,548         |
|                              | US Treasury                                               | Maturity date Mar. 31, 2021, par value \$1.04M, 1.25% interest rate                                             | **       | 1,014,325         |
|                              | US Treasury                                               | Maturity date Feb. 29, 2020, par value \$1.265M, 1.375% interest rate                                           | **       | 1,250,769         |
|                              | US Treasury                                               | Maturity date April 30, 2020, par value \$720K, 1.375% interest rate                                            | **       | 711,113           |
|                              | US Treasury                                               | Maturity date April 30, 2020, par value \$1.26M, 1.375% interest rate                                           | **       | 1,232,634         |
|                              | US Treasury                                               | Maturity date July 31, 2019, par value \$175K, 1.375% interest rate                                             | **       | 173,688           |
|                              | US Treasury                                               | Maturity date Aug. 15, 2026, par value \$435K, 1.5% interest rate                                               | **       | 404,550           |
|                              | US Treasury                                               | Maturity date Nov. 15, 2022, par value \$665K, 1.625% interest rate                                             | **       | 647,855           |
|                              | US Treasury                                               | Maturity date Nov. 30, 2020, par value \$1.13M, 1.625% interest rate                                            | **       | 1,118,523         |
|                              | US Treasury                                               | Maturity date May 15, 2026, par value \$165K, 1.625% interest rate                                              | **       | 155,406           |
|                              | US Treasury                                               | Maturity date Oct. 31, 2020, par value \$775K, 1.75% interest rate                                              | **       | 770,641           |
|                              | US Treasury                                               | Maturity date Dec. 31, 2020, par value \$300K, 1.75% interest rate                                              | **       | 297,891           |
|                              | US Treasury                                               | Maturity date May 15, 2022, par value \$945K, 1.75% interest rate                                               | **       | 929,644           |
|                              | US Treasury                                               | Maturity date May 31, 2022, par value \$120K, 1.75% interest rate                                               | **       | 117,900           |
|                              | US Treasury                                               | Maturity date June 30, 2022, par value \$880K, 1.75% interest rate                                              | **       | 864,050           |
|                              | US Treasury                                               | Maturity date Sept 30, 2019, par value \$1.59M, 1.75% par value                                                 | **       | 1,586,522         |
|                              | US Treasury                                               | Maturity date Feb 15, 2022, par value \$1.8M, 2% interest rate                                                  | **       | 1,791,000         |
|                              | US Treasury                                               | Maturity date Feb 15, 2023, par value \$800K, 2% interest rate                                                  | **       | 791,625           |

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

| (a)                                     | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value | (d) Cost | (e) Current Value |
|-----------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|----------|-------------------|
|                                         | US Treasury                                               | Maturity date Nov. 15, 2024, par value \$410K, 2.25% interest rate                                              | **       | 407,758           |
|                                         | US Treasury                                               | Maturity date Nov. 15, 2025, par value \$170K, 2.25% interest rate                                              | **       | 168,459           |
|                                         | US Treasury                                               | Maturity date Feb. 15, 2027, par value \$270K, 2.25% interest rate                                              | **       | 266,372           |
|                                         | US Treasury                                               | Maturity date Aug. 15, 2046, par value \$555K, 2.25% interest rate                                              | **       | 500,454           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2025, par value \$255K, 2.5% interest rate                                                | **       | 243,087           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2046, par value \$100K, 2.5% interest rate                                                | **       | 95,156            |
|                                         | US Treasury                                               | Maturity date May 15, 2046, par value \$595K, 2.5% interest rate                                                | **       | 565,901           |
|                                         | US Treasury                                               | Maturity date Aug 15, 2020, par value \$420K, 2.625% interest rate                                              | **       | 427,284           |
|                                         | US Treasury                                               | Maturity date Nov 15, 2042, par value \$175K, 2.75% interest rate                                               | **       | 175,957           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2024, par value \$1.515M, 2.75% interest rate                                             | **       | 1,554,532         |
|                                         | US Treasury                                               | Maturity date Aug 15, 2047, par value \$440K, \$2.75% interest rate                                             | **       | 440,413           |
|                                         | US Treasury                                               | Maturity date Aug 15, 2045, par value \$135K, 2.875% interest rate                                              | **       | 138,354           |
|                                         | US Treasury                                               | Maturity date Nov 15, 2044, par value \$175K, 3% interest rate                                                  | **       | 183,777           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2047, par value \$135K, 3% interest rate                                                  | **       | 141,919           |
|                                         | US Treasury                                               | Maturity date May 15, 2045, par value \$210K, 3% interest rate                                                  | **       | 220,533           |
|                                         | US Treasury                                               | Maturity date May 15, 2047, par value \$435K, 3% interest rate                                                  | **       | 457,294           |
|                                         | US Treasury                                               | Maturity date Nov 15, 2041, par value \$185K, 3.125% interest rate                                              | **       | 198,759           |
|                                         | US Treasury                                               | Maturity date May 15, 2019, par value \$1.425M, 3.125% interest rate                                            | **       | 1,449,270         |
|                                         | US Treasury                                               | Maturity date May 15, 2021, par value \$1.615M, 3.125% interest rate                                            | **       | 1,671,273         |
|                                         | US Treasury                                               | Maturity date Aug 15, 2044, par value \$300K, 3.125% interest rate                                              | **       | 322,031           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2018, par value \$400K, 3.5% interest rate                                                | **       | 400,938           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2039, par value \$640K, 3.5% interest rate                                                | **       | 730,300           |
|                                         | US Treasury                                               | Maturity date Feb 15, 2020, par value \$600K, 3.625% interest rate                                              | **       | 621,375           |
|                                         | US Treasury                                               | Maturity date Aug 15, 2040, par value \$815K, 3.875% interest rate                                              | **       | 981,566           |
|                                         | US Treasury                                               | Maturity date May 15, 2039, par value \$1.325M, 4.25% interest rate                                             | **       | 1,674,055         |
|                                         | US Treasury                                               | Maturity date Nov. 15, 2039, par value \$200K, 4.375% interest rate                                             | **       | 257,250           |
|                                         | US Treasury                                               | Maturity date May 15, 2038, par value \$75K, 4.5% interest rate                                                 | **       | 97,465            |
|                                         | US Treasury                                               | Maturity date Feb 15, 2029, par value \$1.02M, 5.25% interest rate                                              | **       | 1,298,588         |
|                                         | US Treasury                                               | Maturity date Aug 1, 2030, par value \$110K, 5.9% interest rate                                                 | **       | 135,194           |
|                                         | US Treasury                                               | Maturity date Jan 1, 2044, par value \$125K, 4.956% interest rate                                               | **       | 147,703           |
|                                         | US Treasury                                               | Maturity date May 15, 2035, par value \$105K, 5.35% interest rate                                               | **       | 125,860           |
| <b>Total U.S. government securities</b> |                                                           |                                                                                                                 |          | <b>35,659,393</b> |

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

| (a)                                            | (b) Identity of Issue, Borrower, Lessor, or Similar Party | (c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value                 | (d) Cost | (e) Current Value    |
|------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|----------|----------------------|
|                                                | Chicago Arpt-Babs-B                                       | Maturity date Jan. 1, 2040, par value of \$110K, 6.395% interest rate                                                           | **       | 153,536              |
|                                                | Chicago WTF TXB-BAB                                       | Maturity date Dec. 1, 2038, par value of \$110K, 5.72% interest rate                                                            | **       | 130,030              |
|                                                | FL Hurricane -SER A                                       | Maturity date July 1, 2018, par value \$150K, 2.107% interest rate                                                              | **       | 150,053              |
|                                                | G2 8041 FRN                                               | Maturity date Aug. 20, 2022, par value \$3K, floating interest rate                                                             | **       | 3,023                |
|                                                | G2 8867 FRN                                               | Maturity date Nov. 20, 2021, par value \$495, floating interest rate                                                            | **       | 507                  |
|                                                | L A Arpts-txb-sub                                         | Maturity date May 15, 2040, par value \$150K, 7.053% interest rate                                                              | **       | 215,826              |
|                                                | Met Trans Auth                                            | Maturity date Nov. 15, 2039, par value \$150K, 5.871% interest rate                                                             | **       | 193,307              |
|                                                | NYC Fin Auth                                              | Maturity date Aug. 1, 2037, par value \$150K, 5.508% interest rate                                                              | **       | 190,838              |
|                                                | NYC WTR-BABS-TXB                                          | Maturity date June 15, 2042, par value \$35K, 6.011% interest rate                                                              | **       | 49,246               |
|                                                | NYS Dorm-F-BABS                                           | Maturity date Mar. 15, 2039, par value \$225K, 5.628% interest rate                                                             | **       | 281,014              |
|                                                | Port Auth NY & NJ-182                                     | Maturity Date Aug. 1, 2046, par value \$95K, 5.310% interest rate                                                               | **       | 106,402              |
|                                                | Regents Univ                                              | Maturity Date May 15, 2043, par value \$150K, 5.77% interest rate                                                               | **       | 196,194              |
|                                                | San Jose Redev-A-T                                        | Maturity Date Aug 1, 2034, par value \$60K, 3.375% interest rate                                                                | **       | 59,112               |
|                                                | SC Pub SVC Auth-D                                         | Maturity date Dec. 1, 2023, par value \$90K, 2.388% interest rate                                                               | **       | 85,677               |
|                                                | SC Pub SVC Auth-D                                         | Maturity date Dec. 1, 2045, par value \$125K, 4.77% interest rate                                                               | **       | 135,464              |
|                                                | Univ of CA-J-REF-TEXBL                                    | Maturity date May 15, 2045, par value \$25K, 4.131% interest rate                                                               | **       | 26,445               |
|                                                | Wisconsin-A-REF-TXBL                                      | Maturity rate May 1, 2036, par value \$175K, 3.954% interest rate                                                               | **       | 182,009              |
| <b>Total municipal bonds</b>                   |                                                           |                                                                                                                                 |          | <b>2,158,683</b>     |
| *                                              | TRow ePrice Ret Hyb Bal TR T11                            | Collective trust fund                                                                                                           | **       | 9,934,049            |
| *                                              | TRow ePrice Ret Hyb 2005 TR T11                           | Collective trust fund                                                                                                           | **       | 9,572,936            |
| *                                              | TRow ePrice Ret Hyb 2010 TR T11                           | Collective trust fund                                                                                                           | **       | 12,079,677           |
| *                                              | TRow ePrice Ret Hyb 2015 TR T11                           | Collective trust fund                                                                                                           | **       | 33,126,374           |
| *                                              | TRow ePrice Ret Hyb 2020 TR T11                           | Collective trust fund                                                                                                           | **       | 76,140,680           |
| *                                              | TRow ePrice Ret Hyb 2025 TR T11                           | Collective trust fund                                                                                                           | **       | 76,432,716           |
| *                                              | TRow ePrice Ret Hyb 2030 TR T11                           | Collective trust fund                                                                                                           | **       | 58,498,054           |
| *                                              | TRow ePrice Ret Hyb 2035 TR T11                           | Collective trust fund                                                                                                           | **       | 33,112,791           |
| *                                              | TRow ePrice Ret Hyb 2040 TR T11                           | Collective trust fund                                                                                                           | **       | 20,098,095           |
| *                                              | TRow ePrice Ret Hyb 2045 TR T11                           | Collective trust fund                                                                                                           | **       | 12,554,402           |
| *                                              | TRow ePrice Ret Hyb 2050 TR T11                           | Collective trust fund                                                                                                           | **       | 5,640,308            |
| *                                              | TRow ePrice Ret Hyb 2055 TR T11                           | Collective trust fund                                                                                                           | **       | 4,231,151            |
| *                                              | TRow ePrice Ret Hyb 2060 TR T11                           | Collective trust fund                                                                                                           | **       | 622,623              |
| *                                              | T. Row e Price U.S. Treasury Money Market Trust Fund      | Collective trust fund                                                                                                           | **       | 109,371,083          |
|                                                | BNY Mellon                                                | Collective trust fund                                                                                                           | **       | 2,120,056            |
| <b>Total collective trust funds</b>            |                                                           |                                                                                                                                 |          | <b>463,534,995</b>   |
| <b>Total investments</b>                       |                                                           |                                                                                                                                 |          | <b>1,138,968,221</b> |
| *                                              | Various Participants                                      | Notes receivable from Plan participants, with interest rates of 3.25% to 7.75%, maturing at various dates through February 2043 |          | 17,818,287           |
| <b>Total investments and participant loans</b> |                                                           |                                                                                                                                 |          | <b>1,156,786,508</b> |

\* Party-in-interest to the Plan.

\*\* Cost information has been omitted because plan investments are participant directed.

|                         |                                     |
|-------------------------|-------------------------------------|
| <b>Plan Name</b>        | <b>The Milliken Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>51-0105342</b>                   |
| <b>ERISA Plan #</b>     | <b>335</b>                          |
| <b>Plan Year Ending</b> | <b>December 31, 2017</b>            |

**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).**

| <b>Form/Schedule</b> | <b>Line #</b> | <b>Description</b>                                          | <b>Attachment</b> |
|----------------------|---------------|-------------------------------------------------------------|-------------------|
| 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            |                   |

|                         |                                     |
|-------------------------|-------------------------------------|
| <b>Plan Name</b>        | <b>The Milliken Retirement Plan</b> |
| <b>Plan Sponsor EIN</b> | <b>51-0105342</b>                   |
| <b>ERISA Plan #</b>     | <b>335</b>                          |
| <b>Plan Year Ending</b> | <b>December 31, 2017</b>            |

**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).**

| <b>Form/Schedule</b> | <b>Line #</b> | <b>Description</b>                                          | <b>Attachment</b> |
|----------------------|---------------|-------------------------------------------------------------|-------------------|
| 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            |                   |