Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- [ ] a multiemployer plan
- [X] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
THE MILLIKEN PENSION PLAN

1b Three-digit plan number (PN) ▶ 333

1c Effective date of plan 01/01/1986

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)

MILLIKEN & COMPANY

PO BOX 1926 M-280
SPARTANBURG, SC 29304

2b Employer Identification Number (EIN) 51-0105342

2c Plan Sponsor's telephone number 864-503-1493

2d Business code (see instructions) 314000

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2018	BRAD A. JOHNSON
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

MILLIKEN BENEFITS COMMITTEE

PO BOX 1926 M-317
SPARTANBURG, SC 29304

3b Administrator's EIN: 57-0627192

3c Administrator's telephone number: 864-503-1493

4 If the name and/or EIN of the plan sponsor 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:

a Sponsor's name MILLIKEN & COMPANY

c Plan Name MILLIKEN PENSION PLAN

4b EIN: 51-0105342

4d PN: 333

5 Total number of participants at the beginning of the plan year	**5**	3153
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	708
a(2) Total number of active participants at the end of the plan year	**6a(2)**	651
b Retired or separated participants receiving benefits	**6b**	1297
c Other retired or separated participants entitled to future benefits	**6c**	628
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	2576
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	321
f Total. Add lines **6d** and **6e**.	**6f**	2897
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1I 3F 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	☒	**R** (Retirement Plan Information)
(2)	☐	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	☒	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	☒		**H** (Financial Information)
(2)	☐		**I** (Financial Information – Small Plan)
(3)	☐	0	**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_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
THE MILLIKEN PENSION PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
MILLIKEN & COMPANY

D Employer Identification Number (EIN)
51-0105342

E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B

F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	245357306
b Actuarial value	**2b**	245357306

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	1605	142613553	142613553
b For terminated vested participants	861	46784678	46784678
c For active participants	708	42325108	47766863
d Total	3174	231723339	237165094

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.86 %
6 Target normal cost	**6**	2160571

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary — Date: 09/12/2018

THOMAS E. PALMER — Type or print name of actuary

17-05892 — Most recent enrollment number

TOWERS WATSON DELAWARE INC. — Firm name

704-620-6542 — Telephone number (including area code)

150 NORTH COLLEGE STREET
SUITE 3050
CHARLOTTE, NC 28202-2173

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	3764822
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	3764822
10	Interest on line 9 using prior year's actual return of 8.38 %	0	315492
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		8222473
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.06%		498282
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c	Total available at beginning of current plan year to add to prefunding balance		8720755
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	4080314

Part III Funding Percentages

14	Funding target attainment percentage	14	101.73%
15	Adjusted funding target attainment percentage	15	103.45%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	97.43%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
02/15/2018	47000000	0			
04/24/2018	10000000	0			
			Totals ► 18(b)	57000000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b	Contributions made to avoid restrictions adjusted to valuation date	19b	0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	53369396

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:	1st segment: 4.16%	2nd segment: 5.72%	3rd segment: 6.48%	☐ N/A, full yield curve used
b Applicable month (enter code)			**21b**	4
22 Weighted average retirement age			**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes	☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes	☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**		

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6)	**31a**	2160571
b Excess assets, if applicable, but not greater than line 31a	**31b**	2160571

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	53369396

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	53369396
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

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

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

A Name of plan
THE MILLIKEN PENSION PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
MILLIKEN & COMPANY

D Employer Identification Number (EIN)
51-0105342

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

JP MORGAN INVESTMENT MGT INC.

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	357980	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEGAL & GENERAL INVESTMENT

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	263198	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	119302	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

TOWERS WATSON DELAWARE

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	103781	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

J.H. ELLWOOD & ASSOCIATES INC.

36-3121777

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
34 50	NONE	64941	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2017

This Form is Open to Public Inspection.

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

A Name of plan
THE MILLIKEN PENSION PLAN

B Three-digit plan number (PN) ▶ 333

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
MILLIKEN & COMPANY

D Employer Identification Number (EIN)
51-0105342

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

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

b Name of sponsor of entity listed in (a): JP MORGAN TRUST BANK NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-6285055-001	C	423537

a Name of MTIA, CCT, PSA, or 103-12 IE: COLL GOVT SHORT TERM INV FUND

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-068	C	3240459

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

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

A Name of plan
THE MILLIKEN PENSION PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
MILLIKEN & COMPANY

D Employer Identification Number (EIN)
51-0105342

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	57000000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1926519	1817073
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	5997443	3795529
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	165000812	176241770
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	13516958	3663996
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	49549626	52292731
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	9751469	11137080

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	**1d(1)**		
	(2) Employer real property	**1d(2)**		
e	Buildings and other property used in plan operation	**1e**		
f	Total assets (add all amounts in lines 1a through 1e)	**1f**	245742827	305948179
	Liabilities			
g	Benefit claims payable	**1g**		
h	Operating payables	**1h**		
i	Acquisition indebtedness	**1i**		
j	Other liabilities	**1j**	866680	323076
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	866680	323076
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	244876147	305625103

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	**2a(1)(A)**	57000000	
	(B) Participants	**2a(1)(B)**		
	(C) Others (including rollovers)	**2a(1)(C)**		
	(2) Noncash contributions	**2a(2)**		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	**2a(3)**		57000000
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	**2b(1)(A)**		
	(B) U.S. Government securities	**2b(1)(B)**	119095	
	(C) Corporate debt instruments	**2b(1)(C)**	6997020	
	(D) Loans (other than to participants)	**2b(1)(D)**		
	(E) Participant loans	**2b(1)(E)**		
	(F) Other	**2b(1)(F)**	500817	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	**2b(1)(G)**		7616932
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**		
	(B) Common stock	**2b(2)(B)**		
	(C) Registered investment company shares (e.g. mutual funds)	**2b(2)(C)**	1119824	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	**2b(2)(D)**		1119824
	(3) Rents	**2b(3)**		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	169166433	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**	163950471	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		5215962
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**		
	(B) Other	**2b(5)(B)**	6636322	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		6636322

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		104253
(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)		9524724
c Other income	2c		3702
d Total income. Add all **income** amounts in column (b) and enter total	2d		87221719
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	24278335	
(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)		24278335
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: **(1)** Professional fees	2i(1)	103781	
(2) Contract administrator fees	2i(2)	1285226	
(3) Investment advisory and management fees	2i(3)	686119	
(4) Other	2i(4)	119302	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2194428
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		26472763
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		60748956
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)** [X] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] Yes [ ] No

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

(1) Name: GRANT THORNTON LLP **(2)** EIN: 36-6055558

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	

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

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 4135467. (See instructions.)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2017

This Form is Open to Public Inspection.

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

A Name of plan
THE MILLIKEN PENSION PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500
MILLIKEN & COMPANY

D Employer Identification Number (EIN)
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):

EIN(s): 36-3046063

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** 211

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

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

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): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

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

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

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

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 0.0 % Investment-Grade Debt: 99.4 % High-Yield Debt: 0.0 % Real Estate: 0.0 % Other: 0.6 %

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☒ Modified duration ☐ Other (specify):

Financial Statements and Report of
Independent Certified Public Accountants

The Milliken Pension Plan

December 31, 2017 and 2016

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REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

Benefits Administration Committee of
The Milliken Pension Plan:

Report on the financial statements

We were engaged to audit the accompanying financial statements of **The Milliken Pension Plan** (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 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 as of and for the years ended December 31, 2017 and 2016, stating that the certified information provided to the Plan administrator is complete and accurate.

Disclaimer of opinion

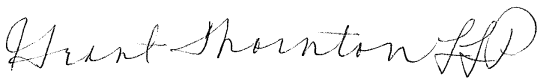
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Supplementary information

The supplemental schedule of assets held at end of year as of December 31, 2017 and schedule of reportable transactions for the year ended December 31, 2017 are presented for purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Because of the significance of the matter described in the basis for disclaimer of opinion paragraph, we do not express an opinion on the supplemental schedules.

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

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



Charlotte, North Carolina
October 1, 2018

Statements of net assets available for benefits

December 31	2017	2016
	$	$
Assets:		
Investments:		
U.S. government securities	3,795,529	5,997,443
Foreign government securities	393,829	-
Commercial mortgage-backed securities	95,523	93,433
Corporate bonds	176,146,247	164,907,379
Mutual funds	52,292,731	49,549,626
Municipal bonds	10,743,251	9,751,469
Collective trusts	3,663,996	13,516,958
Total investments	247,131,106	243,816,308
Investment income receivable	1,817,073	1,926,519
Contribution receivable	57,000,000	-
Total receivables	58,817,073	1,926,519
Total assets	305,948,179	245,742,827
Investment purchases payable	323,076	866,680
Total payables	323,076	866,680
Net assets available for benefits	305,625,103	244,876,147

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
	$	$
Investment income:		
Net appreciation in fair value of investments	21,377,008	9,879,135
Interest and dividends	8,841,009	8,821,965
Total investment income	30,218,017	18,701,100
Employer's contributions	57,000,000	12,000,000
Other income	3,702	6,290
Deductions:		
Benefits paid to participants	24,278,335	13,820,616
Administrative expenses	2,194,428	2,160,571
Total deductions	26,472,763	15,981,187
Net increase in net assets available for benefits	60,748,956	14,726,203
Beginning of year	244,876,147	230,149,944
End of year	305,625,103	244,876,147

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

Notes to financial statements

1 Description of the Plan

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

General

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

Pension Benefits

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

Payment of Benefits

On May 30, 2017, Amendment 18 (Amendment) to the Plan was proposed and ratified by the Benefits Administration Committee. Under the Amendment, eligible members could elect a one-time lump sum or immediate annuity payment option provided such election was made within the defined window commencing and terminating on June 12, 2017 and July 21, 2017, respectively, and the aggregate dollar amount of all distributions requested by eligible members did not exceed $13,800,000. The one-time lump sum distributions could not exceed $150,000 per member and were equal to the present value of the eligible member's entire accrued benefit on his or her normal retirement date. The annuity distributions were made in accordance with the other provisions of the Plan, the actuarial equivalent to the eligible member's entire accrued benefit as of September 1, 2017, in the form of an annuity payable for life. Eligible members were those who terminated their employment as of April 30, 2017, and were not reemployed during the period commencing on September 1, 2017.

Except for the lump sum payments paid in 2017 as discussed above, benefits are paid to pensioners or beneficiaries in various forms of joint and survivor annuities. For participants who terminate employment or retire on or after January 1, 2016, a single lump sum form of benefit may be elected if the value of the participant's retirement benefit is not more than $50,000. Any amount payable under the Plan shall be settled by the payment of one lump sum if the actuarial value of the participant's accrued benefit under the Plan is less than $1,000.

2 Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis in accordance with accounting principles generally accepted in the United States of America (US GAAP).

Use of Estimates

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

Risks and Uncertainties

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

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates, and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Investment Valuation and Income Recognition

Investments are stated at fair value. Fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 6 for a description of the valuation methods.

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

Payment of Benefits

Benefit payments to participants are recorded when paid.

Administrative Expenses

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

3 Information Certified by Trustee

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

- Investments, investment income receivable and investment purchases payable as shown in the statements of net assets available for benefits as of December 31, 2017 and 2016
- Total investment income as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2017 and 2016
- Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) as of December 31, 2017

– Schedule H, Line 4j – Schedule of reportable transactions for the year ended 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 schedules.

4 Funding Policy

The Company's funding policy is to make annual contributions to the Plan that are in accordance with the benefit provisions of the Plan and in compliance with ERISA funding requirements. The Plan met the minimum funding requirements of ERISA for the plan years ended December 31, 2017 and 2016.

5 Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump sum distributions that are attributable under the Plan's provisions for services rendered by management associates as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (1) retired or terminated associates or their beneficiaries, (2) beneficiaries of associates who have died, and (3) present associates or their beneficiaries. The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment.

The actuarial present value of accumulated Plan benefits as of December 31, 2017 and 2016, calculated by the Plan's actuary as of December 31, 2017 and 2016, is summarized as follows:

	2017	2016
	$	$
Vested benefits:		
Participants and / or beneficiaries currently receiving benefits	162,424,948	157,108,482
Other participants	96,008,425	113,781,740
Total vested benefits	258,433,373	270,890,222
Total actuarial present value of accumulated plan benefits	258,433,373	270,890,222

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2017 and 2016, are as follows:

	2017	2016
	$	$
Actuarial present value of accumulated plan benefits as of beginning of year	270,890,222	259,810,838
Increase (decrease) during the year attributable to:		
Benefits paid	(24,278,335)	(13,820,616)
Acturial loss (gains)	1,147,805	(668,212)
Change in assumptions	(2,386,161)	11,645,745
Interest due to the decrease in the discount period	13,059,842	13,922,467
Actuarial present value of accumulated plan benefits as of end of year	258,433,373	270,890,222

The significant actuarial assumptions used in the December 31, 2017 and 2016, valuations were as follows:

- Mortality for 2017: RP-2014 projected back to 2006 with generational projection from 2006 using scale MP-2017, and the Internal Revenue Service (IRS)-prescribed static annuitant and non-annuitant tables, respectively.
- Mortality for 2016: RP-2014 projected back to 2006 with generational projection from 2006 using scale MP-2016, and the IRS-prescribed static annuitant and non-annuitant tables, respectively.

- Retirement rate: Graded from age 55 to 65 and from 2% to 100% for both periods.
- Investment return: 5.00% for 2017 and 2016.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue in existence. The benefits information as of and for the years ended December 31, 2017 and 2016, considers the Plan is frozen. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

6 Fair Value Measurement of Financial Instruments

ASC 820, "*Fair Value Measurements and Disclosures,*" provides a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as follows:

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

Level 2 Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability; and
- Inputs that are derived principally from, or corroborated by, observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full-term of the asset or liability.

Level 3 Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The assets or liabilities' fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

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

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

U.S. Government Securities, Foreign Government Securities, Commercial Mortgage-backed Securities, Corporate Bonds and Municipal Bonds

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

Mutual Funds

Mutual funds are valued at quoted active market prices.

Collective Trusts

Investments are reported at NAV which is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV. There are no redemption restrictions on these investments.

The following tables set forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis at December 31, 2017 and 2016.

	Assets at Fair Value at December 31, 2017			
	Active Markets for Identical Assets Level 1	Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
	$	$	$	$
U.S. government securities	283,740	3,511,789	-	3,795,529
Foreign government securities	-	393,829	-	393,829
Commercial mortgage-backed securities	-	95,523	-	95,523
Corporate bonds	151,294,242	24,852,005	-	176,146,247
Mutual funds	52,292,731	-	-	52,292,731
Municipal bonds	9,889,897	853,354	-	10,743,251
Total assets in fair value hierarchy	213,760,610	29,706,500	-	243,467,110
Investments measured at NAV - Collective trusts	-	-	-	3,663,996
Total investments at fair value	213,760,610	29,706,500	-	247,131,106

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

Transfers between Levels

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

Plan management evaluates the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits. During the evaluation, Plan management reviews the trading activity for these investments and determines if the investment should transfer out of Level 2 into Level 1 due to increased trading volume or if the investment should transfer out of Level 1 into Level 2 due to decreased trading volume. During 2017, management transferred $14,751,407 of corporate bonds from Level 1 to Level 2 based upon changes in trading activity. During 2016, management transferred $307,727 of corporate bonds from Level 1 to Level 2 and $3,761,487 of corporate bonds from Level 2 to Level 1 based upon changes in trading activity.

7 Exempt Party-in-interest Transactions

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

8 Federal Income Tax Status

The IRS has determined and informed the Company by a letter dated June 26, 2013, that the Plan and related trust were designed in accordance with the applicable regulations of the Internal Revenue Code (IRC). The Plan has been amended since submission for the determination letter. However, the Company and the Plan administrator believe that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC and the Plan and related trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

US GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more-likely-than-not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 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.

9 Plan Termination

In 2018, the Company and Benefits Administration Committee elected to terminate the Plan beginning in 2019 and to discontinue contributions in order to terminate the Plan subject to the provisions set forth in ERISA. Net assets of the Plan will be allocated for payment of Plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document.

Certain benefits under the Plan are insured by the PBGC. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit. Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

10 Subsequent Events

The Plan evaluated events and transactions for potential recognition or disclosure through October 1, 2018, the date the financial statements were available to be issued.

As discussed in Note 9 above, in February 2018, the Company and Benefits Administration Committee elected to terminate the Plan beginning in 2019. In addition, a contribution of $57 million was made to the Plan in February 2018, and restatement amendments 1 and 2 were executed on June 29, 2018, in order to state the suspension of benefits and to eliminate the reduction to the member's accrued benefit or coverage of the cost of the spouse protection option.

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par Value**	**Cost**	**Current Value**
Corporate Bonds				**$**	**$**	**$**
	3M CO	3.125	September 19, 2046	220,000	209,755	206,568
	ABBVIE INC	4.700	May 14, 2045	500,000	499,760	560,638
	ACE INA HLDGS INC	4.350	November 3, 2045	235,000	260,293	265,337
	AETNA INC NEW	6.750	December 15, 2037	340,000	449,670	466,303
	ALABAMA PWR CO	6.000	March 1, 2039	275,000	282,959	360,877
	ALCAN INC	7.250	March 15, 2031	80,000	89,385	105,779
	ALIBABA GROUP HLDG	4.000	December 6, 2037	200,000	199,726	206,970
	ALIBABA GROUP HLDG	4.200	December 6, 2047	235,000	234,603	244,679
	ALLSTATE CORP	4.200	December 15, 2046	200,000	211,846	218,216
	ALTRIA GROUP INC	3.875	September 16, 2046	190,000	185,377	188,539
	ALTRIA GROUP INC	3.875	September 16, 2046	950,000	880,926	942,695
	AMAZON COM INC	4.050	August 22, 2047	25,000	24,970	26,943
	AMAZON COM INC	4.950	December 5, 2044	235,000	230,855	285,658
	AMER MOVIL SAB	4.375	July 16, 2042	1,000,000	946,780	1,060,641
	AMER MOVIL SAB	6.125	March 30, 2040	565,000	649,796	717,952
	AMERICAN EXPRESS	2.250	August 15, 2019	1,200,000	1,210,416	1,202,507
	AMERICAN HONDA FIN CORP	2.600	November 16, 2022	900,000	900,000	900,555
	AMERN AIRLS	3.200	December 15, 2029	346,020	346,020	345,006
	AMERN AIRLS	3.650	December 15, 2029	1,659,000	1,656,926	1,682,641
	AMERN EXPRESS CO	4.050	December 3, 2042	435,000	426,496	462,244
	AMERN FINL GROUP	4.500	June 15, 2047	185,000	189,392	192,369
	ANHEUSER-BUSCH	4.700	February 1, 2036	640,000	634,662	715,615
	ANHEUSER-BUSCH	4.700	February 1, 2036	1,612,000	1,636,674	1,802,456
	ANHEUSER-BUSCH	4.900	February 1, 2046	175,000	174,589	202,823
	ANTHEM INC	4.375	December 1, 2047	165,000	164,998	175,435
	APPLE INC	3.450	February 9, 2045	570,000	537,371	556,279
	APPLE INC	3.750	September 12, 2047	645,000	641,317	660,995
	APPLE INC	3.850	May 4, 2043	1,045,000	1,024,313	1,085,711
	APPLE INC	4.500	February 23, 2036	315,000	313,520	361,082
	APPLE INC	4.500	February 23, 2036	100,000	99,530	114,629
	APPLE INC	3.750	November 13, 2047	400,000	396,720	411,401
	ARCH CAP FIN LLC	5.031	December 15, 2046	70,000	70,000	81,360
	ASCENSION HLTH	3.945	November 15, 2046	210,000	214,542	222,050
	ASTRAZENECA PLC	6.450	September 15, 2037	360,000	399,352	489,148
	AT&T INC	4.350	June 15, 2045	238,000	209,643	219,579
	AT&T INC	4.750	May 15, 2046	85,000	82,147	83,134
	AT&T INC	4.900	August 14, 2037	60,000	59,893	60,756
	AT&T INC	5.150	February 14, 2050	485,000	484,254	491,045
	AT&T INC	5.350	September 1, 2040	40,000	39,586	42,212
	AT&T INC	5.450	March 1, 2047	210,000	220,484	224,442
	ATMOS ENERGY CORP	4.125	October 15, 2044	205,000	204,615	223,862
	AVALONBAY	4.150	July 1, 2047	260,000	259,997	272,241
	AVALONBAY	4.150	July 1, 2047	300,000	299,997	314,125
	B A T CAP CORP	4.540	August 15, 2047	205,000	214,069	215,846
	BAKER HUGHES A GE CO LLC	5.125	September 15, 2040	145,000	171,347	170,462
	BANK AMER CORP	3.248	October 21, 2027	165,000	165,000	163,732
	BANK AMER CORP	3.419	December 20, 2028	238,000	236,385	238,051
	BANK AMER CORP	3.593	July 21, 2028	35,000	35,169	35,576
	BANK AMER CORP	4.450	March 3, 2026	20,000	20,002	21,348
	BANK AMER CORP	5.875	February 7, 2042	175,000	225,617	231,728
	BANK AMER CORP	5.875	February 7, 2042	300,000	280,581	397,247
	BANK AMER CORP	4.443	January 20, 2048	125,000	125,623	140,870
	BANK AMER CORP	2.328	October 1, 2021	500,000	498,585	498,590
	BB&T CORP	2.850	October 26, 2024	660,000	659,459	655,193

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par Value**	**Cost**	**Current Value**
Corporate Bonds				**$**	**$**	**$**
	BERKLEY W R CORP	6.250	February 15, 2037	45,000	30,825	56,061
	BERKSHIRE HATHAWAY	4.500	February 11, 2043	500,000	500,240	576,190
	BERKSHIRE HATHAWAY	4.500	February 11, 2043	650,000	641,459	749,047
	BERKSHIRE HATHAWAY	5.750	January 15, 2040	800,000	790,605	1,054,951
	BHP BILLITON FIN	5.000	September 30, 2043	1,170,000	1,332,756	1,434,474
	BK NEW YORK MELLON	3.000	October 30, 2028	755,000	747,735	733,938
	BK NOVA SCOTIA B C	2.450	March 22, 2021	500,000	504,300	500,324
	BK OF AMER NA	6.000	October 15, 2036	55,000	65,623	71,724
	BOEING CO	3.300	March 1, 2035	670,000	620,943	667,045
	BOEING CO	6.875	March 15, 2039	500,000	581,180	735,331
	BP CAP MKTS P L C	3.119	May 4, 2026	80,000	80,000	80,858
	BP CAP MKTS P L C	3.279	September 19, 2027	740,000	740,000	749,095
	BP CAP MKTS P L C	3.279	September 19, 2027	320,000	320,000	323,933
	BP CAP MKTS P L C	3.588	April 14, 2027	595,000	594,459	615,745
	BP CAP MKTS P L C	3.723	November 28, 2028	245,000	245,000	256,619
	BP CAP MKTS P L C	3.814	February 10, 2024	205,000	205,000	215,509
	BPCE S A MEDIUM	3.375	December 2, 2026	700,000	681,198	707,963
	BPCE US REG S	2.500	December 10, 2018	1,000,000	996,640	1,002,811
	BROADCOM CORP	3.125	January 15, 2025	465,000	464,870	444,524
	BURLINGTON NORTHN SANTA	4.550	September 1, 2044	425,000	449,310	486,603
	CAPITAL ONE	2.650	August 8, 2022	800,000	795,496	791,624
	CATERPILLAR INC	4.750	May 15, 2064	730,000	727,635	857,828
	CATERPILLAR INC	5.200	May 27, 2041	700,000	861,217	883,330
	CDN NATL RY CO	3.200	August 2, 2046	595,000	588,538	576,647
	CH & DWIGHT INC	3.950	August 1, 2047	60,000	59,561	60,216
	CHEVRON	2.355	December 5, 2022	440,000	429,097	436,513
	CHUBB CORP	6.500	May 15, 2038	550,000	608,025	778,431
	CIGNA CORP	3.875	October 15, 2047	110,000	108,417	110,131
	CISCO SYS INC	5.500	January 15, 2040	590,000	679,963	780,689
	CISCO SYS INC	5.900	February 15, 2039	500,000	493,560	683,597
	CITIBANK	2.125	October 20, 2020	350,000	349,878	346,656
	CITIGROUP INC	2.700	October 27, 2022	500,000	498,330	494,658
	CITIGROUP INC	3.668	July 24, 2028	10,000	10,059	10,145
	CITIGROUP INC	4.450	September 29, 2027	170,000	170,651	179,979
	CLEV CLINIC	4.858	January 1, 2114	195,000	214,375	219,281
	CME GROUP INC	5.300	September 15, 2043	290,000	333,874	372,317
	COCA COLA CO	2.250	September 1, 2026	615,000	614,287	584,060
	COLGATE-PALMOLIVE CO	3.700	August 1, 2047	275,000	273,125	281,287
	COMCAST CORP	4.500	January 15, 2043	900,000	908,339	994,469
	COMCAST CORP	4.250	January 15, 2033	90,000	90,554	98,097
	COMCAST CORP	4.650	July 15, 2042	550,000	569,899	619,101
	COMWLTH EDISON CO	3.700	March 1, 2045	495,000	495,000	503,957
	COMWLTH EDISON CO	3.700	March 1, 2045	200,000	200,000	203,619
	COMWLTH EDISON CO	4.350	November 15, 2045	1,000,000	1,012,290	1,121,792
	CONNECTICUT LIGHT & POWER	4.150	June 1, 2045	420,000	412,696	463,233
	CONOCOPHILLIPS	5.950	October 15, 2036	650,000	638,996	824,037
	CONOCOPHILLIPS	4.300	November 15, 2044	440,000	437,571	481,175
	CONOCOPHILLIPS	6.500	February 1, 2039	205,000	250,319	286,883
	CONS EDISON CO	4.000	November 15, 2057	375,000	373,515	392,617
	CONS EDISON CO	5.500	December 1, 2039	500,000	498,110	633,413
	CONS EDISON CO	5.700	June 15, 2040	250,000	248,785	325,366
	CONS EDISON CO	6.200	June 15, 2036	500,000	553,675	666,559
	COOPERATIEVE	4.375	August 4, 2025	120,000	121,328	126,672
	COOPERATIEVE	2.250	January 14, 2019	695,000	691,025	695,746

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par Value**	**Cost**	**Current Value**
Corporate Bonds				**$**	**$**	**$**
	COOPERATIEVE	5.250	August 4, 2045	360,000	391,363	433,268
	COOPERATIEVE	4.625	December 1, 2023	500,000	495,930	535,977
	CORNING INC	4.375	November 15, 2057	365,000	364,861	362,337
	CR SUISSE	2.300	May 28, 2019	500,000	503,480	500,484
	CR SUISSE	3.000	October 29, 2021	500,000	510,410	505,131
	CR SUISSE	4.282	January 9, 2028	870,000	864,545	907,062
	CR SUISSE	4.875	May 15, 2045	500,000	526,235	575,520
	DAIMLERCHRYSLER	8.500	January 18, 2031	440,000	654,306	664,694
	DANAHER CORP	4.375	September 15, 2045	655,000	653,585	742,203
	DEERE & CO	3.900	June 9, 2042	475,000	500,783	514,005
	DEERE JOHN	2.800	September 8, 2027	620,000	617,588	608,578
	DIAGEO CAP PLC	3.875	April 29, 2043	360,000	335,945	376,728
	DIAGEO CAP PLC	3.875	April 29, 2043	350,000	344,866	366,263
	DIAGEO INVT CORP	4.250	May 11, 2042	370,000	367,762	406,633
	DISCOVERY COMMUNICATIONS LLC	5.000	September 20, 2037	105,000	104,895	108,790
	DISNEY WALT CO	4.125	June 1, 2044	70,000	73,867	75,598
	DISNEY WALT CO	4.375	August 16, 2041	450,000	491,384	498,017
	DISNEY WALT CO	3.700	December 1, 2042	405,000	380,931	408,971
	DOMINION ENERGY GAS HLDGS LLC	4.600	December 15, 2044	205,000	203,709	225,537
	DOMINION GAS HLDGS	4.800	November 1, 2043	150,000	169,589	168,061
	DOMINION RES INC	5.250	August 1, 2033	390,000	425,903	456,329
	DTE ELEC CO	3.700	March 15, 2045	435,000	415,930	448,227
	DUKE ENERGY	6.100	June 1, 2037	600,000	626,406	793,971
	DUKE ENERGY IND	6.450	April 1, 2039	620,000	690,618	867,613
	DUKE UNIV HLTH SYS	3.920	June 1, 2047	220,000	220,000	230,157
	EDF S A	4.750	October 13, 2035	160,000	156,643	176,679
	EDF S A	4.950	October 13, 2045	280,000	279,130	317,683
	ELI LILLY & CO	3.950	May 15, 2047	225,000	223,783	241,576
	ELI LILLY & CO	3.950	May 15, 2047	475,000	472,430	509,993
	ENTERGY LA LLC	3.050	June 1, 2031	1,180,000	1,199,164	1,143,206
	ENTERGY MISS INC	2.850	June 1, 2028	420,000	419,866	406,655
	ERP OPER LTD	4.500	June 1, 2045	285,000	283,923	312,518
	ERP OPER LTD PARTNERSHIP	4.000	August 1, 2047	180,000	175,907	185,202
	EXELON CORP	4.950	June 15, 2035	160,000	177,922	182,455
	EXPRESS SCRIPTS	4.800	July 15, 2046	370,000	354,016	393,602
	EXXON MOBIL CORP	3.567	March 6, 2045	415,000	414,195	419,370
	FIFTH THIRD BK CIN OH	2.200	October 30, 2020	1,000,000	999,620	993,836
	FL PWR & LT CO 1ST MTG BD	5.960	April 1, 2039	300,000	322,230	404,838
	FL PWR & LT CO	4.050	October 1, 2044	400,000	398,680	437,370
	FL PWR & LT CO	4.950	June 1, 2035	275,000	326,626	325,856
	FLORIDA PWR CORP	5.650	April 1, 2040	700,000	697,081	912,758
	FLORIDA PWR CORP	6.350	September 15, 2037	400,000	508,368	556,895
	GE CAP INTL FDG CO	4.418	November 15, 2035	1,168,000	1,323,469	1,264,076
	GE CAP INTL FDG CO	4.418	November 15, 2035	1,074,000	1,216,957	1,162,344
	GEN ELEC CAP CORP	6.875	January 10, 2039	358,000	326,532	515,875
	GENERAL ELEC CO	4.125	October 9, 2042	225,000	243,241	235,710
	GILEAD SCIENCES	1.850	September 20, 2019	500,000	500,605	497,923
	GILEAD SCIENCES	2.950	March 1, 2027	170,000	169,956	167,202
	GILEAD SCIENCES	4.000	September 1, 2036	90,000	89,487	95,214
	GILEAD SCIENCES	4.150	March 1, 2047	45,000	46,204	47,865
	GILEAD SCIENCES	4.500	February 1, 2045	175,000	185,838	194,499
	GILEAD SCIENCES	4.500	February 1, 2045	1,300,000	1,296,409	1,444,853
	GILEAD SCIENCES	4.600	September 1, 2035	135,000	134,548	152,114
	GLAXOSMITHKLINE	5.375	April 15, 2034	640,000	745,312	786,538

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**			**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	GLAXOSMITHKLINE	6.375	May 15, 2038	700,000	751,198	987,509
	GOLDMAN SACHS	2.876	October 31, 2022	600,000	600,000	598,280
	GOLDMAN SACHS	3.500	November 16, 2026	255,000	254,340	256,493
	GOLDMAN SACHS	4.750	October 21, 2045	665,000	699,233	761,766
	GOLDMAN SACHS	4.800	July 8, 2044	355,000	381,382	404,897
	GOLDMAN SACHS	6.750	October 1, 2037	150,000	131,550	200,796
	HOME DEPOT INC	4.200	April 1, 2043	600,000	594,150	660,845
	HOME DEPOT INC	4.200	April 1, 2043	650,000	652,591	715,916
	HOME DEPOT INC	4.875	February 15, 2044	410,000	442,955	495,738
	HOME DEPOT INC	5.875	December 16, 2036	600,000	592,380	811,925
	HONEYWELL INTL INC	1.800	October 30, 2019	1,400,000	1,398,908	1,392,600
	HSBC BK USA N A	7.000	January 15, 2039	365,000	427,031	539,309
	HSBC HLDGS PLC	3.600	May 25, 2023	650,000	649,759	668,758
	HSBC HLDGS PLC	4.041	March 13, 2028	361,000	361,000	376,213
	HSBC HLDGS PLC	4.041	March 13, 2028	40,000	40,000	41,686
	HSBC HLDGS PLC	6.500	September 15, 2037	550,000	546,010	723,295
	IN MICH PWR CO	3.750	July 1, 2047	155,000	153,921	157,555
	INTEL CORP	4.000	December 15, 2032	260,000	273,814	286,104
	INTEL CORP	4.100	May 19, 2046	1,060,000	1,041,893	1,168,887
	INTL BUSINESS	5.600	November 30, 2039	400,000	476,477	522,647
	JOHNS HOPKINS UNIV	3.753	July 1, 2045	330,000	316,688	345,876
	JOHNSON & JOHNSON	3.400	January 15, 2038	260,000	259,228	266,308
	JOHNSON & JOHNSON	3.625	March 3, 2037	270,000	269,314	285,250
	JOHNSON CTLS INTL	4.500	February 15, 2047	40,000	39,635	43,944
	JPMORGAN CHASE	3.625	December 1, 2027	75,000	74,870	75,808
	JPMORGAN CHASE	4.950	June 1, 2045	115,000	114,181	133,660
	JPMORGAN CHASE	3.782	February 1, 2028	1,155,000	1,186,909	1,196,869
	JPMORGAN CHASE	4.260	February 22, 2048	375,000	378,686	405,884
	KAISER FNDTN HOSPS	4.150	May 1, 2047	220,000	217,912	237,719
	KIMCO RLTY CORP	4.125	December 1, 2046	295,000	292,678	287,507
	KROGER CO	4.650	January 15, 2048	160,000	158,841	163,781
	LLOYDS BANK PLC	2.700	August 17, 2020	850,000	852,490	853,315
	LLOYDS BKG GROUP FLTG RT	3.574	November 7, 2028	495,000	495,000	490,344
	LOCKHEED MARTIN	3.600	March 1, 2035	440,000	408,773	443,545
	LOUISVILLE GAS & ELEC	5.125	November 15, 2040	200,000	196,588	242,821
	LOWES COS INC	4.050	May 3, 2047	305,000	303,060	324,678
	LOWES COS INC	4.050	May 3, 2047	890,000	878,875	947,421
	LOWES COS INC	4.375	September 15, 2045	145,000	142,187	160,264
	LOWES COS INC	4.650	April 15, 2042	400,000	398,336	457,104
	MA INST TECH	5.600	July 1, 2111	360,000	358,492	497,080
	MARKEL CORP	5.000	April 5, 2046	180,000	178,123	203,560
	MARSH & MCLENNAN COS INC	4.350	January 30, 2047	105,000	104,334	116,306
	MEDTRONIC INC	4.375	March 15, 2035	281,000	279,163	316,775
	MEDTRONIC INC	4.375	March 15, 2035	726,000	721,254	818,430
	MEDTRONIC INC	4.625	March 15, 2044	665,000	660,598	761,672
	MEDTRONIC INC	4.625	March 15, 2045	310,000	321,091	361,166
	MERCK & CO INC	2.800	May 18, 2023	250,000	257,243	252,081
	MERCK & CO INC	3.600	September 15, 2042	115,000	115,215	117,402
	MERCK & CO INC	3.700	February 10, 2045	595,000	591,579	621,145
	METLIFE INC	4.050	March 1, 2045	555,000	535,891	582,058
	METLIFE INC	6.500	December 15, 2032	1,200,000	1,192,043	1,571,552
	MICROSOFT CORP	4.875	December 15, 2043	790,000	870,833	969,317
	MICROSOFT CORP	3.750	February 12, 2045	150,000	156,473	158,024
	MICROSOFT CORP	4.100	February 6, 2037	200,000	212,726	223,301

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	MICROSOFT CORP	4.45	November 3, 2045	850,000	951,575	996,282
	MICROSOFT CORP	4.250	February 6, 2047	490,000	488,682	560,202
	MITSUBISHI UFJ FINL GROUP INC	2.998	February 22, 2022	691,000	699,915	695,390
	MIZUHO FINL GROUP	2.953	February 28, 2022	800,000	806,024	800,783
	MONSANTO CO NEW	4.400	July 15, 2044	360,000	318,785	383,597
	MONSANTO CO NEW	5.875	April 15, 2038	250,000	258,328	307,018
	MORGAN STANLEY	3.125	July 27, 2026	100,000	99,320	98,633
	MORGAN STANLEY	3.971	July 22, 2038	170,000	170,000	176,034
	MORGAN STANLEY	3.971	July 22, 2038	155,000	155,000	160,502
	MORGAN STANLEY	4.000	July 23, 2025	485,000	495,879	507,820
	MORGAN STANLEY	4.300	January 27, 2045	290,000	297,638	312,788
	MORGAN STANLEY	6.375	July 24, 2042	340,000	457,291	472,718
	MORGAN STANLEY	7.250	April 1, 2032	565,000	641,662	782,318
	MORGAN STANLEY	3.591	July 22, 2028	30,000	30,260	30,276
	N SHORE LONG IS	6.150	November 1, 2043	185,000	230,397	239,470
	NATIONAL RURAL UTILS COOP FIN CORP	4.023	November 1, 2032	500,000	510,419	525,138
	NATL AUSTRALIA BK	2.625	January 14, 2021	500,000	505,295	502,122
	NBCUNIVERSAL MEDIA	4.450	January 15, 2043	875,000	879,168	954,815
	NEW YORK	4.024	August 1, 2045	625,000	618,394	661,266
	NISOURCE FIN CORP	4.375	May 15, 2047	235,000	234,807	257,578
*	NORTHERN TR CORP	3.950	October 30, 2025	245,000	264,747	259,550
	NORTHROP GRUMMAN	2.080	October 15, 2020	500,000	499,925	495,925
	NORTHWELL HEALTHCARE INC	4.260	November 1, 2047	370,000	370,000	378,371
	NORTHWELL HEALTHCARE INC	4.260	November 1, 2047	220,000	220,000	224,978
	NORTHWESTERN CORP	4.176	November 15, 2044	485,000	485,000	523,614
	NORTHWESTERN UNIV	3.662	December 1, 2057	305,000	305,000	313,479
	NOVARTIS CAP CORP	4.400	May 6, 2044	260,000	257,910	298,092
	NOVARTIS CAP CORP	4.400	May 6, 2044	615,000	718,172	705,103
	NYU HOSPS CTR	4.368	July 1, 2047	285,000	285,000	307,097
	OCCIDENTAL PETE	3.400	April 15, 2026	480,000	497,914	491,577
	OCCIDENTAL PETE	4.400	April 15, 2046	280,000	301,428	309,947
	OCCIDENTAL PETE	4.400	April 15, 2046	755,000	774,489	835,750
	OGLETHORPE PWR	4.250	April 1, 2046	160,000	157,392	160,147
	OK GAS & ELEC CO	4.150	April 1, 2047	505,000	504,657	549,446
	ONCOR ELEC	5.300	June 1, 2042	370,000	401,587	465,450
	ONE GAS INC	4.658	February 1, 2044	750,000	839,999	854,168
	ORACLE CORP	4.000	November 15, 2047	115,000	114,461	122,462
	ORACLE CORP	4.125	May 15, 2045	215,000	214,748	231,885
	ORACLE CORP	6.125	July 8, 2039	500,000	649,375	686,662
	ORACLE CORP	6.125	July 8, 2039	1,250,000	1,241,675	1,716,655
	PAC GAS & ELEC CO	4.600	June 15, 2043	405,000	429,207	442,670
	PACIFICORP	6.000	January 15, 2039	500,000	530,820	671,886
	PARKER-HANNIFIN	4.100	March 1, 2047	170,000	181,253	182,737
	PARKER-HANNIFIN	4.100	March 1, 2047	80,000	85,296	85,994
	PARKER-HANNIFIN	4.450	November 21, 2044	635,000	649,932	709,010
	PEPSICO INC	2.000	April 15, 2021	1,000,000	999,800	988,625
	PEPSICO INC	3.450	October 6, 2046	160,000	158,698	155,221
	PEPSICO INC	3.600	August 13, 2042	235,000	230,892	235,399
	PEPSICO INC	4.250	October 22, 2044	670,000	679,601	739,408
	PEPSICO INC	4.600	July 17, 2045	170,000	169,396	197,458
	PEPSICO INC	4.875	November 1, 2040	250,000	274,009	300,998
	PFIZER INC	4.000	December 15, 2036	125,000	124,398	136,935
	PHILIP MORRIS INTL	6.375	May 16, 2038	1,000,000	1,079,519	1,353,262
	PHILIP MORRIS INTL	4.875	November 15, 2043	860,000	855,029	982,274

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	PNC BK N A PITT PA	2.45	November 5, 2020	700,000	706,580	701,049
	PNC BK N A PITT PA	2.550	December 9, 2021	900,000	910,764	899,547
	PPL ELEC UTILS CORP	3.950	June 1, 2047	1,055,000	1,044,345	1,140,306
	PRECISION	4.375	June 15, 2045	230,000	229,236	258,635
	PRIN FINL GROUP	3.125	May 15, 2023	350,000	327,047	351,886
	PROCTER & GAMBLE	5.550	March 5, 2037	9,000	12,011	11,987
	PROCTER & GAMBLE	3.500	October 25, 2047	235,000	231,943	237,292
	PRUDENTIAL FINL INC	4.600	May 15, 2044	850,000	868,683	965,122
	PUB SVC ELEC GAS	3.800	March 1, 2046	380,000	378,313	399,732
	PUBLIC SVC CO COLO	3.550	June 15, 2046	135,000	133,596	133,477
	PVTPL AEP TRANSMISSION CO LLC SR NT SER H	3.750	December 1, 2047	525,000	523,735	539,926
	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A	6.900	March 15, 2032	640,000	818,989	853,576
	PVTPL AMAZON COM INC	3.875	August 22, 2037	210,000	209,477	222,831
	PVTPL BAKER HUGHES A GE CO LLC/BAKER	4.080	December 15, 2047	1,140,000	1,143,475	1,159,454
	PVTPL BAT CAPITAL CORP	4.390	August 15, 2037	530,000	530,000	556,555
	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT	4.250	July 17, 2042	180,000	159,769	186,228
	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT	4.500	August 1, 2047	170,000	172,509	182,689
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A	8.350	July 15, 2046	50,000	64,520	64,427
	PVTPL ENEL FIN INTL N V NT	4.750	May 25, 2047	150,000	160,481	162,416
	PVTPL INDPLS PWR & LT CO 1ST MTG BD 144A4	4.700	September 1, 2045	555,000	554,776	630,496
	PVTPL INTEL CORP INTEL CORP	3.734	December 8, 2047	430,000	429,355	446,529
	PVTPL INTEL CORP INTEL CORP	3.734	December 8, 2047	816,000	814,777	847,367
	PVTPL NORTHWESTERN MUT LIFE INS CO	3.850	September 30, 2047	350,000	349,255	354,815
	PVTPL RECKITT BENCKISER TREAS SVCS BNDS	3.000	June 26, 2027	365,000	363,905	356,471
	PVTPL WEA FIN LLC	4.750	September 17, 2044	265,000	264,216	288,922
	QUALCOMM INC	4.300	May 20, 2047	475,000	478,932	478,518
	QUALCOMM INC	4.300	May 20, 2047	350,000	349,944	352,592
	QUALCOMM INC	4.800	May 20, 2045	320,000	308,350	344,175
	QUALCOMM INC	4.650	May 20, 2035	500,000	497,810	538,078
	RAYTHEON CO	4.200	December 15, 2044	300,000	306,906	333,613
	RAYTHEON CO	4.875	October 15, 2040	290,000	324,040	347,958
	RIO TINTO FIN USA PLC	4.750	March 22, 2042	573,000	590,247	670,711
	ROYAL BANK OF CANADA	2.150	October 26, 2020	1,000,000	999,420	993,543
	ROYAL BANK OF CANADA	2.150	October 26, 2020	340,000	339,803	337,805
	S CAROLINA ELEC	5.100	June 1, 2065	445,000	441,409	509,168
	SANTANDER UK PLC FIXED	2.125	November 3, 2020	695,000	692,630	689,410
	SHELL INTERNATIONAL FIN	4.550	August 12, 2043	120,000	134,600	136,487
	SHELL INTL FIN B V	4.000	May 10, 2046	510,000	511,494	543,176
	SHELL INTL FIN B V	4.125	May 11, 2035	155,000	153,707	169,083
	SHELL INTL FIN B V	6.375	December 15, 2038	630,000	695,054	878,301
	SHELL INTL FIN B V	6.375	December 15, 2038	730,000	796,153	1,017,713
	SIEMENS	3.300	September 15, 2046	280,000	278,995	261,534
	SIMON PPTY GROUP L	4.250	November 30, 2046	275,000	273,290	289,843
	SIMON PPTY GROUP L	6.750	February 1, 2040	390,000	460,001	543,947
	SOUTHN CAL EDISON	6.050	March 15, 2039	160,000	172,179	214,304
	STATOIL ASA	3.950	May 15, 2043	280,000	283,844	292,891
	STATOIL ASA	4.800	November 8, 2043	120,000	119,395	140,552
	SUMITOMO MITSUI BANKING	2.092	October 18, 2019	1,600,000	1,600,000	1,591,792
	SUMITOMO MITSUI FINL GRP	2.778	October 18, 2022	780,000	781,760	774,562
	SUNCOR ENERGY INC	7.150	February 1, 2032	500,000	546,445	670,761
	TARGET CORP	3.625	April 15, 2046	115,000	114,333	111,931
	TARGET CORP	3.625	April 15, 2046	245,000	243,579	238,461
	TARGET CORP	4.000	July 1, 2042	605,000	568,819	625,936
	TARGET CORP	3.900	November 15, 2047	285,000	283,840	290,095

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	TEXAS HEALTH RES	4.330	November 15, 2055	500,000	504,350	548,310
	TORONTO DOMINION FIXED	1.900	October 24, 2019	1,400,000	1,398,600	1,391,999
	TRANSCANADA	5.850	March 15, 2036	1,000,000	961,790	1,254,157
	TRAVELERS COS INC	3.750	May 15, 2046	600,000	556,548	612,235
	TRAVELERS COS INC	3.750	May 15, 2046	230,000	228,399	234,690
	TRAVELERS COS INC	4.000	May 30, 2047	250,000	259,485	266,211
	UNION PAC CORP	3.799	October 1, 2051	500,000	472,535	509,794
	UNION PAC CORP	3.875	February 1, 2055	215,000	214,088	218,437
	UNION PAC CORP	4.050	March 1, 2046	115,000	113,484	124,357
	UNION PAC CORP	4.375	November 15, 2065	325,000	312,140	354,916
	UNION PAC CORP	4.000	April 15, 2047	300,000	298,074	324,560
	UNITED TECHNOLOGIES CORP	4.150	May 15, 2045	500,000	499,310	532,632
	UNITEDHEALTH GROUP	2.375	October 15, 2022	300,000	299,025	297,099
	UNITEDHEALTH GROUP	3.750	October 15, 2047	85,000	84,215	86,723
	UNITEDHEALTH GROUP	3.950	October 15, 2042	470,000	459,331	488,533
	UNITEDHEALTH GROUP	4.200	January 15, 2047	95,000	94,290	102,368
	UNITEDHEALTH GROUP	4.625	July 15, 2035	165,000	164,980	192,156
	UNITEDHEALTH GROUP	4.750	July 15, 2045	265,000	276,535	313,019
	UNITEDHEALTH GROUP	5.700	October 15, 2040	1,000,000	1,100,144	1,298,033
	UNIV SOUTHN CAL	3.841	October 1, 2047	140,000	140,000	149,361
	US BANCORP FIXED	3.150	April 27, 2027	245,000	244,853	245,449
	UTD AIRLS PASS	3.100	January 7, 2030	260,000	260,000	259,350
	UTD PARCEL SVC INC	6.200	January 15, 2038	200,000	261,682	275,277
	UTD TECHNOLOGIES	3.750	November 1, 2046	300,000	298,287	300,478
	UTD TECHNOLOGIES	7.500	September 15, 2029	400,000	531,836	551,658
	UTD TECHNOLOGIES	5.700	April 15, 2040	175,000	216,669	222,916
	VA ELEC & PWR CO	6.350	November 30, 2037	200,000	219,330	275,706
	VA ELEC & PWR CO	5.000	June 30, 2019	1,000,000	1,053,670	1,037,370
	VENTAS RLTY LTD	4.000	April 30, 2019	600,000	634,410	610,915
	VERIZON	4.500	August 10, 2033	675,000	673,097	707,960
	VERIZON	5.012	April 15, 2049	30,000	30,149	31,464
	VISA INC	4.150	December 14, 2035	405,000	404,453	449,655
	VISA INC	4.300	December 14, 2045	1,040,000	1,042,098	1,183,447
	WALMART INC	1.750	October 9, 2019	700,000	699,986	697,514
	WELLS FARGO & CO	4.750	December 7, 2046	510,000	518,577	569,996
	WELLS FARGO & CO	5.606	January 15, 2044	1,172,000	1,293,028	1,444,953
	WELLS FARGO & CO	5.606	January 15, 2044	330,000	406,326	406,855
	WELLS FARGO & CO	4.650	November 4, 2044	220,000	233,012	239,909
	WESTPAC BANKING CORPORATION	2.250	January 17, 2019	660,000	659,102	661,864
	WYETH	6.500	February 1, 2034	191,000	244,516	261,206
	Total Corporate Bonds				**162,938,567**	**176,146,247**
Collective Trusts						
*	Northern Trust, N.A.	Collective Government STIF — money market fund			3,240,459	3,240,459
	JP Morgan Chase Bank, N.A.	Liquidity Fund — collective trust fund			423,537	423,537
	Total Collective Trust Fund				**3,663,996**	**3,663,996**
Mutual Funds						
	Vanguard	Vanguard Total Intntl Stock Index Fund — mutual fund			10,864,863	12,891,493
	Vanguard	Vanguard Institutional Index Fund-mutual fund			16,310,106	39,401,238
	Total Mutual Funds				**27,174,969**	**52,292,731**
Municipal Bonds						
	AMERICAN MUN PWR OHIO INC REV	5.939%	February 15, 2047	105,000	128,297	137,884
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	6.263%	April 1, 2049	300,000	428,364	443,196
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	7.043%	April 1, 2050	400,000	592,396	631,928
	CALIFORNIA ST	7.500%	April 1, 2034	500,000	712,655	740,410

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Municipal Bonds						
	CALIFORNIA ST	7.600%	November 1, 2040	730,000	1,131,788	1,165,759
	CALIFORNIA ST UNIV	3.899%	November 1, 2047	245,000	245,000	257,679
	COMMONWEALTH FING AUTH PA REV	4.144%	June 1, 2038	420,000	420,000	445,242
	DISTRICT COLUMBIA WTR & SWR AUTH PUB	4.814%	October 1, 2114	300,000	352,068	350,688
	GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV	5.184%	October 1, 2042	500,000	634,380	611,775
	LOS ANGELES CALIF DEPT WTR & PWR REV	6.574%	July 1, 2045	400,000	585,028	602,008
	LOS ANGELES CALIF UNI SCH DIST	6.758%	July 1, 2034	290,000	385,361	400,525
	METROPOLI GOVT NASHVILLE & DVDSN CNTY	6.731%	July 1, 2043	175,000	208,219	241,579
	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD	7.336%	November 15, 2039	445,000	514,171	688,589
	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV	3.652%	August 15, 2057	220,000	217,477	223,597
	NEW JERSEY ST TPK AUTH TPK REV	7.414%	January 1, 2040	500,000	756,570	771,760
	OHIO ST UNIV GEN RCPTS	4.048%	December 1, 2056	400,000	400,000	429,104
	PORT AUTH N Y & N J	4.458%	October 1, 2062	350,000	384,864	404,156
	PORT AUTH N Y & N J	4.458%	October 1, 2062	500,000	500,000	577,365
	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV	6.138%	May 1, 2049	250,000	333,173	353,178
	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN	6.000%	November 1, 2040	125,000	165,466	160,477
	UNIVERSITY CALIF REVS	5.770%	May 15, 2043	600,000	774,521	784,775
	WASHINGTON ST	5.481%	August 1, 2039	250,000	323,377	321,577
	Total Municipal Bonds				**10,193,175**	**10,743,251**
Commercial Mortgage-Backed Securities						
	PVTPL CMO SFAVE COML				91,527	95,523
	Total Commercial Mortgage Backed Securities				**91,527**	**95,523**
U.S. Government Securities						
	TENNESSE VALLEY AUTH GLOBAL PWR	4.3%	September 15, 2065	425,000	233,553	283,740
	UNITED STATES OF AMER TREAS NOTES DTD	1.6%	October 15, 2020	83,000	82,809	82,264
	UNITED STATES TREAS BDS DTD	2.8%	August 15, 2047	1,255,000	1,237,834	1,256,569
	UNITED STATES TREAS BDS DTD	2.8%	August 15, 2047	1,040,000	1,024,894	1,041,300
	UNITED STATES TREAS NTS DTD	2.3%	November 15, 2027	175,000	173,100	172,532
	UNITED STATES TREAS NTS DTD	2.3%	November 15, 2027	450,000	444,059	443,654
	UTD STATES TREAS	2.0%	October 31, 2022	520,000	519,816	515,470
	Total U.S. Government Securities				**3,716,065**	**3,795,529**
Foreign Bonds						
	REPUBLIC OF CHILE BNDS	3.9%	June 21, 2047	110,000	109,825	112,970
	SAUDI INTERNATIONAL BOND 144A	4.6%	October 4, 2047	275,000	273,323	280,859
	Total Foreign Bonds				**383,148**	**393,829**
	Total Investments				**208,161,447**	**247,131,106**

* Party-in-interest to the Plan

Schedule H, Line 4j – Schedule of reportable transactions

For the year ended December 31, 2017

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	Total acquisitions	124	23,955,723			-	23,955,723	23,955,723
	Total dispositions	71		25,368,522		-	25,368,522	25,368,522
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	289	86,048,556			-	86,048,556	86,048,556
	Total dispositions	245		94,492,310		-	94,492,310	94,492,310
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP: 912810RT7	Total acquisitions	27	4,661,339			-	4,661,339	4,661,339
	Total dispositions	28		8,824,577		-	8,775,714	8,824,577
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	Total acquisitions	59	11,297,603			-	11,297,603	11,297,603
	Total dispositions	53		11,277,089		-	11,297,603	11,277,089
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP: 912810RV2	Total acquisitions	48	10,075,628			-	10,075,628	10,075,628
	Total dispositions	45		10,163,343		-	10,075,628	10,163,343
UNITED STATES TREAS NTS 1.375% 09-30-201 9 CUSIP: 9128282X7	Total acquisitions	2	9,975,971			-	9,975,971	9,975,971
	Total dispositions	9		9,970,789		-	9,975,971	9,970,789
UTD STATES TREAS 3% DUE 05-15-2047 CUSIP: 912810RX8	Total acquisitions	65	17,455,137			-	17,455,137	17,455,137
	Total dispositions	46		17,384,108		-	17,455,137	17,384,108

Section 3: Participant data

3.1 Summary of plan participants

All monetary amounts shown in US Dollars

Census Date		01/01/2018	01/01/2017
A	**Active Employees**		
1	Number	651	708
2	Average age	51.51	50.99
3	Average credited service	12.73	13.04
4	Total accrued benefits	5,763,165	6,443,170
5	Average accrued benefits	8,853	9,101
B	**Participants with Deferred Benefits**		
1	Number	640	861
2	Total annual pension	5,284,462	6,866,119
3	Average annual pension	8,257	7,975
4	Average age	53.15	52.86
5	Distribution at January 1, 2018		

Age	Number	Annual Pension
Under 40	35	50,701
40-44	71	212,816
45-49	109	390,322
50-54	137	1,067,725
55-59	158	1,773,238
60-64	125	1,738,707
65 and over	5	50,953

C	**Participants Receiving Benefits**		
1	Number	1,628	1,605
2	Total annual pension	14,529,158	13,876,785
3	Average annual pension	8,925	8,646
4	Average age	75.22	74.94
5	Distribution at January 1, 2018		

Age	Number	Annual Pension
Under 55	4	6,632
55-59	6	26,337
60-64	97	1,206,774
65-69	379	4,033,350
70-74	402	4,240,746
75-79	269	2,628,768
80-84	250	1,618,857
85 and over	221	767,694

3.2 Age and service distribution of participating employees

Number distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service[1] 0	1	2	3	4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30-34	1	1	0	0	0	0	0	0	0	0	0	0	0	2
35-39	7	9	16	11	6	2	0	0	0	0	0	0	0	51
40-44	4	4	4	4	10	66	4	0	0	0	0	0	0	96
45-49	3	2	4	3	10	40	53	0	0	0	0	0	0	115
50-54	3	2	3	4	1	24	40	77	1	0	0	0	0	155
55-59	3	0	2	1	3	12	12	38	47	6	0	0	0	124
60-64	0	1	0	0	1	7	7	3	43	28	1	0	0	91
65-69	0	0	1	1	0	0	1	1	0	11	2	0	0	17
70 & over	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total	21	19	30	24	31	151	117	119	91	45	3	0	0	651

Average:	Age	52	Number of Participants:	Fully vested	651	Males	512
	Service	13		Partially vested	0	Females	139

Census data as of January 1, 2018

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Appendix A – Statement of actuarial assumptions, methods and data sources

Economic Assumptions

Interest rate basis:

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

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	3.92%	1.75%
■ Second segment rate	5.52%	3.76%
■ Third segment rate	6.29%	4.66%
■ Effective interest rate	5.66%	3.99%

Annual rates of increase

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

Administrative expenses	$2,194,428

Demographic Assumptions

Inclusion date

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

New or rehired employees

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

Mortality

- Healthy

Separate rates for non-annuitants (based on RP-2014 "Employees" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2016) and annuitants (based on RP-2014 "Healthy Annuitants" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2016).

For ASC 960, RP-2014 Mortality Tables for males and females, projected back to 2006 with Scale MP-2014 and projected forward generationally from 2006 using Scale MP-2017.

- Disabled

Separate rates for non-annuitants (based on RP-2014 "Employees" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2016) and annuitants (based on RP-2014 "Healthy Annuitants" table without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2016).

For ASC 960, RP-2014 Mortality Tables for males and females, projected back to 2006 with Scale MP-2014 and projected forward generationally from 2006 using Scale MP-2017.

Termination

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

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

Retirement

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

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

Benefit commencement date:

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

Percentage assumed to commence at each age		
Age	Males	Females
60-61	5%	5%
62	10%	10%
63-64	5%	5%
65	100%	100%

- Retirement benefit: Upon termination of employment

Form of payment

Life annuity

Percent married

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

Spouse age

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

Timing of benefit payments

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

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the 2017 plan year, discounted using the effective interest rate for the 2017 plan year.
Asset allocation	The actuarial value of assets is allocated to the Pacolet plan using the de minimis regulations of IRC section 1.414(l).
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. Willis Towers Watson has reviewed the plan provisions with Milliken & Company and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

Milliken furnished participant data as of January 1, 2018 and information on plan provisions. Information on assets and contributions was supplied by the trustee. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data was not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Assumptions Rationale - Significant Economic Assumptions

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

Assumptions Rationale - Significant Demographic Assumptions

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

Benefit commencement date for deferred benefits

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

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

Marital Assumptions

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

Source of Prescribed Methods

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

Changes in Assumptions and Methods

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of September 2016 to September 2017 as required by IRC §430. The mortality table used to calculate the funding target and target normal cost was updated to reflect the new tables, based on RP-2014 and subsequent Society of Actuaries studies, published by IRS in October 2017 in regulation §1.430(h)(3)-1. The segment interest rates (non-averaged) used to determine the de minimis asset allocation for Pacolet were updated from an applicable month of December 2016 to December 2017. The administrative expenses added to the target normal cost were updated from $2,160,571 for 2017 to $2,194,428 for 2018. The decrement timing assumption was changed from beginning of year decrements to the rounded middle of year decrement timing model. The mortality table used for ASC 960 was updated from the RP-2014 Mortality Tables for males and females, projected back to 2006 with Scale MP-2014 and projected forward generationally from 2006 using Scale MP-2016, to the RP-2014 Mortality Tables for males and females, projected back to 2006 with Scale MP-2014 and projected forward generationally from 2006 using Scale MP-2017.
Change in methods since prior valuation	None.

MULTIPLE EMPLOYER PLAN PARTICIPATING EMPLOYER INFORMATION

Plan Name: **The Milliken Pension Plan**

Employer Identification Number: **51-0105342**

Plan Number: **333**

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

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- ☐ a multiemployer plan
- ☒ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☐ a DFE (specify) ____

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. ▶ ☐

D Check box if filing under:
- ☒ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
THE MILLIKEN PENSION PLAN

1b Three-digit plan number (PN) ▶ 333

1c Effective date of plan 01/01/1986

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
MILLIKEN & COMPANY

PO BOX 1926 M-280

SPARTANBURG SC 29304

2b Employer Identification Number (EIN)
51-0105342

2c Plan Sponsor's telephone number
864-503-1493

2d Business code (see instructions)
314000

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

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

SIGN HERE	Brad A Johnson	10/10/18	Brad A. Johnson
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor
MILLIKEN BENEFITS COMMITTEE
PO BOX 1926 M-317
SPARTANBURG SC 29304

3b Administrator's EIN: 57-0627192

3c Administrator's telephone number: 864-503-1493

4 If the name and/or EIN of the plan sponsor 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:
a Sponsor's name MILLIKEN & COMPANY
c Plan Name MILLIKEN PENSION PLAN

4b EIN: 51-0105342

4d PN: 333

5	Total number of participants at the beginning of the plan year	**5**	3,153
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	708
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	651
b	Retired or separated participants receiving benefits	**6b**	1,297
c	Other retired or separated participants entitled to future benefits	**6c**	628
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	2,576
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	321
f	Total. Add lines **6d** and **6e**.	**6f**	2,897
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1A 1I 3F 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	☐ Insurance	**(1)**	☐ Insurance
(2)	☐ Code section 412(e)(3) insurance contracts	**(2)**	☐ Code section 412(e)(3) insurance contracts
(3)	☒ Trust	**(3)**	☒ Trust
(4)	☐ General assets of the sponsor	**(4)**	☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** ☒ **R** (Retirement Plan Information)
- **(2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** ☒ **H** (Financial Information)
- **(2)** ☐ **I** (Financial Information – Small Plan)
- **(3)** ☐ ___ **A** (Insurance Information)
- **(4)** ☒ **C** (Service Provider Information)
- **(5)** ☒ **D** (DFE/Participating Plan Information)
- **(6)** ☐ **G** (Financial Transaction Schedules)

Schedule H, Line 4j – Schedule of reportable transactions

For the year ended December 31, 2017

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	Total acquisitions	124	23,955,723			-	23,955,723	23,955,723
	Total dispositions	71		25,368,522		-	25,368,522	25,368,522
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	289	86,048,556			-	86,048,556	86,048,556
	Total dispositions	245		94,492,310		-	94,492,310	94,492,310
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP: 912810RT7	Total acquisitions	27	4,661,339			-	4,661,339	4,661,339
	Total dispositions	28		8,824,577		-	8,775,714	8,824,577
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	Total acquisitions	59	11,297,603			-	11,297,603	11,297,603
	Total dispositions	53		11,277,089		-	11,297,603	11,277,089
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP: 912810RV2	Total acquisitions	48	10,075,628			-	10,075,628	10,075,628
	Total dispositions	45		10,163,343		-	10,075,628	10,163,343
UNITED STATES TREAS NTS 1.375% 09-30-201 9 CUSIP: 9128282X7	Total acquisitions	2	9,975,971			-	9,975,971	9,975,971
	Total dispositions	9		9,970,789		-	9,975,971	9,970,789
UTD STATES TREAS 3% DUE 05-15-2047 CUSIP: 912810RX8	Total acquisitions	65	17,455,137			-	17,455,137	17,455,137
	Total dispositions	46		17,384,108		-	17,455,137	17,384,108

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
MILLIKEN PENSION PLAN

B Three-digit plan number (PN) ▶ 333

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
MILLIKEN & COMPANY

D Employer Identification Number (EIN)
51-0105342

E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B

F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	245,357,306
b Actuarial value	**2b**	245,357,306

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	1,605	142,613,553	142,613,553
b For terminated vested participants	861	46,784,678	46,784,678
c For active participants	708	42,325,108	47,766,863
d Total	3,174	231,723,339	237,165,094

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.86%
6 Target normal cost	**6**	2,160,571

Statement by Enrolled Actuary

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

SIGN HERE

TEP
Signature of actuary

09/12/2018
Date

Thomas E. Palmer
Type or print name of actuary

1705892
Most recent enrollment number

Towers Watson Delaware Inc.
Firm name

704-620-6542
Telephone number (including area code)

150 North College Street
Suite 3050
Charlotte NC 28202-2173
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	3,764,822
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	3,764,822
10	Interest on line 9 using prior year's actual return of 8.38%	0	315,492
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		8,222,473
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 6.06%		498,282
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		8,720,755
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	4,080,314

Part III Funding Percentages

14	Funding target attainment percentage	14	101.73%
15	Adjusted funding target attainment percentage	15	103.45%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	97.43%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
02/15/2018	47,000,000	0			
04/24/2018	10,000,000	0			
			Totals ► 18(b)	57,000,000	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	53,369,396

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

	1st segment:	2nd segment:	3rd segment:	
a Segment rates:	4.16 %	5.72 %	6.48%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes	☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes	☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):		
a Target normal cost (line 6)	**31a**	2,160,571
b Excess assets, if applicable, but not greater than line 31a	**31b**	2,160,571

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	53,369,396
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	53,369,396
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected	☐ 2 plus 7 years	☐ 15 years
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011	

42 Amount of acceleration adjustment	**42**	
43 Excess installment acceleration amount to be carried over to future plan years	**43**	

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2017

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

x	q_x^r	l_x	${}_{x-55}p_{55} = l_x / l_{55}$	$q_x^r * l_x / l_{55}$	$x * q_x * l_x / l_{55}$
50	0.00	1,000,000	1.000000	0.000000	0.000000
51	0.00	1,000,000	1.000000	0.000000	0.000000
52	0.00	1,000,000	1.000000	0.000000	0.000000
53	0.00	1,000,000	1.000000	0.000000	0.000000
54	0.00	1,000,000	1.000000	0.000000	0.000000
55	0.02	1,000,000	1.000000	0.020000	1.100000
56	0.02	980,000	0.980000	0.019600	1.097600
57	0.02	960,400	0.960400	0.019208	1.094856
58	0.02	941,192	0.941192	0.018824	1.091783
59	0.02	922,368	0.922368	0.018447	1.088394
60	0.20	903,921	0.903921	0.180784	10.847050
61	0.21	723,137	0.723137	0.151859	9.263380
62	0.23	571,278	0.571278	0.131394	8.146423
63	0.20	439,884	0.439884	0.087977	5.542539
64	0.25	351,907	0.351907	0.087977	5.630515
65	1.00	263,930	0.263930	0.263930	17.155477
Average age at retirement					62.058017
Rounded for Schedule SB item 22					62 ==> SCHB_WARA

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data as of January 1, 2017 - Milliken & Company

Attained Age	Years of Credited Service																			
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over	
	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.	No.	Avg. Comp.
Under 25	0		0		0		0		0		0		0		0		0		0	
25 - 29	0		0		0		0		0		0		0		0		0		0	
30 - 34	3		4		0		0		0		0		0		0		0		0	
35 - 39	6		49		11		0		0		0		0		0		0		0	
40 - 44	5		21		74		10		0		0		0		0		0		0	
45 - 49	2		15		32		63		3		0		0		0		0		0	
50 - 54	2		16		18		29		96		8		0		0		0		0	
55 - 59	3		3		16		12		27		70		9		0		0		0	
60 - 64	0		4		4		7		3		20		47		1		0		0	
65 - 69	0		2		0		1		0		2		2		2		0		0	
70 & Over	0		0		0		0		0		0		0		0		0		0	

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data as of January 1, 2017 - Pacelot Milliken Enterprises

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

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342 / 333
Plan Sponsor: Milliken & Company
Valuation Date: January 1, 2017

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

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

Interest rates:

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	4.16%	1.52%
■ Second segment rate	5.72%	3.80%
■ Third segment rate	6.48%	4.79%
■ Effective interest rate	5.86%	4.06%

Annual rates of increase

■ Compensation:	N/A
■ Future Social Security wage bases	N/A
■ Statutory limits on compensation	N/A
Administrative expenses	$2,160,571

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

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

New or rehired employees

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

Mortality

- Healthy

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2032 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2024 using Scale AA).

- Disabled

Separate rates for non-annuitants (based on RP-2000 "Employees" table without collar or amount adjustments, projected to 2032 using Scale AA) and annuitants (based on RP-2000 "Healthy Annuitants" table without collar or amount adjustments, projected to 2024 using Scale AA).

Termination

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

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

Retirement

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

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

SCHEDULE SB ATTACHMENTS

Benefit commencement date:

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

- Deferred vested benefit

Percentage assumed to commence at each age		
Age	Males	Females
60-61	5%	5%
62	10%	10%
63-64	5%	5%
65	100%	100%

- Retirement benefit — Upon termination of employment

Form of payment — Life annuity

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

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

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

Methods

Valuation date — First day of plan year

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

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

Actuarial value of assets — The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the 2016 plan year, discounted using the effective interest rate for the 2016 plan year.

SCHEDULE SB ATTACHMENTS

Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. Towers Watson has reviewed the plan provisions with Milliken & Company and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

Milliken furnished participant data as of January 1, 2017 and information on plan provisions. Information on assets and contributions was supplied by the trustee. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data was not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

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

Assumptions Rationale - Significant Demographic Assumptions

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

SCHEDULE SB ATTACHMENTS

Benefit commencement date for deferred benefits

■ Preretirement death benefit	Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer.
■ Deferred vested benefit	Deferred vested participants are assumed to begin benefits based on rates applied to a number of commencement ages based on an analysis of actual commencement patterns in the qualified pension plan.
Form of payment	The most commonly elected forms of payment are the single life annuity and joint & survivor annuity. Because these forms of payment are actuarially equivalent, as defined in the plan document, the single life annuity is valued for simplicity.

Marital Assumptions

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

Source of Prescribed Methods

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

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods

Change in assumptions since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of September 2015 to September 2016 as required by IRC §430. The required mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvements as required by IRC §430. The segment interest rates (non-averaged) used to determine the de minimis asset allocation for Pacolet were updated from an applicable month of December 2015 to December 2016. The administrative expenses added to the target normal cost were updated from $2,103,501 for 2016 to $2,160,571 for 2017.
Change in methods since prior valuation	None.

Schedule SB, Part V

Summary of Plan Provisions

Plan Provisions

The plan was originally effective January 1, 1986. The last amendment reflected herein is Amendment Number 16. Amendments 11 through 14 pertain to the "lump sum windows" offered to certain deferred vested participants between October 1, 2012 and June 25, 2013. Amendment 15 allows for participants who terminate on or after January 1, 2014 to receive payment of their accrued benefit as a single sum distribution up to $50,000. Amendment 16 was executed in July 2015 and allowed an additional "lump sum window" for certain deferred vested participants who were ineligible for prior "lump sum windows".

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

Definitions

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

Benefits Paid Upon the Following Events

Normal retirement	Age 65. The accrued benefit was frozen as of December 31, 2005.
Early retirement	Age 55. The annual pension is determined as follows: (a) Age 55 but not age 60 and a participant prior to January 1, 1990 – Accrued benefit reduced actuarially if payments commence before age 65. (b) Age 60 with less than 5 years service – Accrued benefit reduced actuarially if payments commence before age 65. (c) Age 60 with at least 5 years service – Unreduced accrued benefit at first payment date.

SCHEDULE SB ATTACHMENTS

Early retirement (cont.)

The reduction for early retirement is as follows:

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

Deferred vested termination

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

Disablement

Anytime while in active service, provided member receives Social Security disability benefits and Committee approval. Pension benefits continue to accrue until the member's normal retirement date or December 31, 2005 if earlier, unless the member elects to retire early, in which case the benefits are determined the same as described above for early retirement.

Preretirement death

Preretirement spouse's death benefit option unless waived by the participant and his spouse.

Retirement death

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

Other Plan Provisions

Normal form of payment

The normal form of benefit for single participants is an income for life and for married participants is a qualified joint & 50% contingent benefit.

SCHEDULE SB ATTACHMENTS

Optional Forms of payment

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

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

Spouse protection option

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

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

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

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Milliken & Company
EIN/PN	51-0105342/333
Plan Name	Milliken Pension Plan
Valuation Date	January 1, 2017
Enrolled Actuary	Thomas E. Palmer
Enrollment Number	17-05892

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

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

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	1	2a	2b	3a(1)	3a(2)	3b(1)	3b(2)	3c(1)
Employer's Name	Valuation date	Market value of assets	Actuarial value of assets	No. of Participants: Retired and beneficiaries receiving payments	Funding Target: Retired and beneficiaries receiving payments	No. of Participants: Terminated vested participants	Funding Target: Terminated vested participants	No. of Participants: Total active participants
Milliken & Company	1/1/2017	244,113,460	244,113,460	1,602	142,166,530	861	46,784,678	702
Pacolet Milliken Enterprises	1/1/2017	1,243,846	1,243,846	3	447,023	-	-	6
Total		245,357,306	245,357,306	1,605	142,613,553	861	46,784,678	708

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	3c(2)	3c(3)	3d(1)	3d(2)	3d(3)	4	4a	4b
Employer's Name	Funding Target: Active participants - Vested benefits	Funding Target: Total active participants	No. of Participants: Total	Vested Funding Target: Total	Funding Target: Total	Plan is in At-Risk Status	Funding target disregarding at-risk assumptions (if at-risk status)	Funding target reflecting at-risk assumptions (if at-risk status)
Milliken & Company	41,760,791	47,169,132	3,165	230,711,999	236,120,340			
Pacolet Milliken Enterprises	564,317	597,731	9	1,011,340	1,044,754			
Total	42,325,108	47,766,863	3,174	231,723,339	237,165,094			

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	5	6	7(a)	7(b)	8(a)	8(b)	9(a)	9(b)
Employer's Name	Effective interest rate	Target normal cost	Carryover balance: Balance at beginning of prior year (line 13a from prior year)	Prefunding balance: Balance at beginning of prior year (line 13b from prior year)	Carryover balance: Portion used to offset prior year's funding requirement (line 35CB from prior year)	Prefunding balance: Portion used to offset prior year's funding requirement (line 35PB from prior year)	Carryover balance: Amount remaining (line 7 minus line 8)	Prefunding balance: Amount remaining (line 7 minus line 8)
Milliken & Company	5.86%	2,160,571	-	3,764,822	-	-	-	3,764,822
Pacolet Milliken Enterprises	5.86%	-	-	-	-	-	-	-
Total	5.86%	2,160,571	-	3,764,822	-	-	-	3,764,822

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	10	10(a)	10(b)	11a(b)	11b(1)	11b(1)(b)	11b(2)(b)	11c(b)
Employer's Name	Actual Rate of Return	Carryover balance: Interest on line 9 using prior year's actual rate of return	Prefunding balance: Interest on line 9 using prior year's actual rate of return	Prefunding balance: Prior year's excess contribution (line 38a from prior year)	Prior Year's Effective Interest Rate	Prefunding balance: Interest on line 11a using prior year's effective interest rate	Interest on line 38b from prior year Schedule SB, using prior year's actual return	Prefunding balance: Total available at beginning of current plan year to add to prefunding balance
Milliken & Company	8.38%	-	315,492	8,222,473	6.06%	498,282	-	8,720,755
Pacolet Milliken Enterprises	8.38%	-	-	-	6.06%	-	-	-
Total	8.38%	-	315,492	8,222,473	6.06%	498,282	-	8,720,755

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	11d(b)	12(a)	12(b)	13(a)	13(b)*	14	15	16
Employer's Name	Prefunding balance: Portion of line 11c(b) to be added to prefunding balance	Carryover balance: Reduction in balances due to elections or deemed elections	Prefunding balance: Reduction in balances due to elections or deemed elections	Carryover balance: Balance at beginning of current year (9(a) + 10(a) - 12(a))	Prefunding balance: Balance at beginning of current year (9(b) + 10(b) + 11d(b) - 12(b))	Funding Target Attainment Percentage	Adjusted Funding Target Attainment Percentage	Prior year's funding percentage (for credit balance use)
Milliken & Company	-	-	-	-	4,080,314	101.65%	103.38%	97.33%
Pacolet Milliken Enterprises	-	-	-	-	-	119.05%	119.05%	120.31%
Total	-	-	-	-	4,080,314	101.73%	103.45%	97.43%

* See Footnote 1

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

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	17	18b	18c	19a	19b	19c	20a	20b
Employer's Name	If current value of assets < 70% of funding target, enter such percentage	Contributions made to the plan for the plan year by employer(s)	Contributions made to the plan for the plan year by employees	Discounted employer contributions: allocated toward unpaid minimum required contribution from prior years	Discounted employer contributions: made to avoid benefit restrictions adjusted to valuation date	Discounted employer contributions: allocated toward minimum required contribution for current year, adjusted to valuation date	Did the plan have a "funding shortfall" for the prior year? (yes/no)	If 20a is "yes", were required quarterly installments for the current year made in a timely manner? (yes/no)
Milliken & Company		57,000,000	-	-	-	53,369,396	Yes	Yes
Pacolet Milliken Enterprises		-	-	-	-	-	No	
Total		57,000,000	-	-	-	53,369,396		

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	20c(1)	20c(2)	20c(3)	20c(4)	28	29	30	31a
Employer's Name	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 1st quarter)	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 2nd quarter)	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 3rd quarter)	If 20a is "yes", see instructions and complete the following table as applicable (liquidity shortfall as of end of 4th quarter)	Unpaid minimum required contribution for all prior years	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	Target normal cost (line 6)
Milliken & Company	0	0	0	0	-	-	-	2,160,571
Pacolet Milliken Enterprises	0	0	0	0	-	-	-	-
Total	0	0	0	0	-	-	-	2,160,571

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	31b	32a(1)	32a(2)	32b(1)	32b(2)	33Date	33	34
Employer's Name	Excess Assets, if applicable, but not greater than 31a	Outstanding balance: Net shorfall amortization installment	Installment: Net shorfall amortization installment	Outstanding balance: Waiver amortization installment	Installment: Waiver amortization installment	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval	If a waiver has been approved for this plan year, enter the waived amount	Total funding requirement before reflecting carryover/prefunding balances (line 31a - line 31b + line 32a +line 32b - line 33)
Milliken & Company	2,160,571	-	-	-	-			-
Pacolet Milliken Enterprises	-	-	-	-	-			-
Total	2,160,571	-	-	-	-			-

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	35CB	35PB	35	36	37	38a	38b	39
Employer's Name	Balances used to offset funding requirement: Carryover balance	Balances used to offset funding requirement: Prefunding balance	Balances used to offset funding requirement: Total balance	Additional cash requirements (line 34 minus line 35(3))	Contributions allocated toward minimum required contribution for current year, adjusted to valuation date (line 19c)	Total present value of excess contributions for current year (excess, if any, of line 37 over line 36)	Portion of excess contributions attributable to use of prefunding and funding standard carryover balances	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)
Milliken & Company	-	-	-	-	53,369,396	53,369,396	-	-
Pacolet Milliken Enterprises	-	-	-	-	-	-	-	-
Total	-	-	-	-	53,369,396	53,369,396	-	-

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

2017 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

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

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2017

Appendix B – Summary of principal plan provisions

Plan Provisions

The plan was originally effective January 1, 1986. The last amendment reflected herein is Amendment 16. Amendments 11 through 14 pertain to the "lump sum windows" offered to certain deferred vested participants between October 1, 2012 and June 25, 2013. Amendment 15 allows for participants who terminate on or after January 1, 2014 to receive payment of their accrued benefit as a single sum distribution up to $50,000. Amendment 16 was executed in July 2015 and allowed an additional "lump sum window" for certain deferred vested participants who were ineligible for prior "lump sum windows". Amendment 18 was executed in July 2017 and allowed an additional "lump sum window" for certain deferred vested participants.

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

Definitions

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

Benefits Paid Upon the Following Events

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

Early retirement Age 55. The annual pension is determined as follows:

(a) Age 55 but not age 60 and a participant prior to January 1, 1990 – Accrued benefit reduced actuarially if payments commence before age 65.

(b) Age 60 with less than 5 years of service – Accrued benefit reduced actuarially if payments commence before age 65.

(c) Age 60 with at least 5 years of service – Unreduced accrued benefit at first payment date.

The reduction for early retirement is as follows:

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

Deferred vested termination	Vesting percentage is 100% after 5 years of service. Actuarially reduced benefits can commence at any time after age 55 if participant was a member prior to January 1, 1990 or after age 60, regardless of service.
Disablement	Anytime while in active service, provided member receives Social Security disability benefits and Committee approval. Pension benefits continue to accrue until the member's normal retirement date or December 31, 2005 if earlier, unless the member elects to retire early, in which case the benefits are determined the same as described above for early retirement.
Preretirement death	Preretirement spouse's death benefit option unless waived by the participant and his spouse.
Retirement death	If the member has a spouse, the standard benefit is converted to a reduced joint and 50% survivor option unless such conversion is waived with the consent of the spouse.

Other Plan Provisions

Normal form of payment	The normal form of benefit for single participants is an income for life and for married participants is a qualified joint & 50% contingent benefit.
Optional Forms of payment	■ Joint and 75% contingent option ■ Joint and 100% contingent option Participants who terminate on and after January 1, 2014 may receive payment as a single sum distribution up to $50,000.
Spouse protection option	Unless a member's spouse has waived this coverage, the accrued benefit will be reduced to provide for a pre-retirement death benefit. The amount by which the accrued benefit will be reduced was frozen at December 31, 2005 and was calculated based on Section 6.1 of the Milliken Pension Plan document, in effect on December 31, 2005.

Future Plan Changes

No future plan changes were recognized in determining the minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

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

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par Value**	**Cost**	**Current Value**
Corporate Bonds				**$**	**$**	**$**
	3M CO	3.125	September 19, 2046	220,000	209,755	206,568
	ABBVIE INC	4.700	May 14, 2045	500,000	499,760	560,638
	ACE INA HLDGS INC	4.350	November 3, 2045	235,000	260,293	265,337
	AETNA INC NEW	6.750	December 15, 2037	340,000	449,670	466,303
	ALABAMA PWR CO	6.000	March 1, 2039	275,000	282,959	360,877
	ALCAN INC	7.250	March 15, 2031	80,000	89,385	105,779
	ALIBABA GROUP HLDG	4.000	December 6, 2037	200,000	199,726	206,970
	ALIBABA GROUP HLDG	4.200	December 6, 2047	235,000	234,603	244,679
	ALLSTATE CORP	4.200	December 15, 2046	200,000	211,846	218,216
	ALTRIA GROUP INC	3.875	September 16, 2046	190,000	185,377	188,539
	ALTRIA GROUP INC	3.875	September 16, 2046	950,000	880,926	942,695
	AMAZON COM INC	4.050	August 22, 2047	25,000	24,970	26,943
	AMAZON COM INC	4.950	December 5, 2044	235,000	230,855	285,658
	AMER MOVIL SAB	4.375	July 16, 2042	1,000,000	946,780	1,060,641
	AMER MOVIL SAB	6.125	March 30, 2040	565,000	649,796	717,952
	AMERICAN EXPRESS	2.250	August 15, 2019	1,200,000	1,210,416	1,202,507
	AMERICAN HONDA FIN CORP	2.600	November 16, 2022	900,000	900,000	900,555
	AMERN AIRLS	3.200	December 15, 2029	346,020	346,020	345,006
	AMERN AIRLS	3.650	December 15, 2029	1,659,000	1,656,926	1,682,641
	AMERN EXPRESS CO	4.050	December 3, 2042	435,000	426,496	462,244
	AMERN FINL GROUP	4.500	June 15, 2047	185,000	189,392	192,369
	ANHEUSER-BUSCH	4.700	February 1, 2036	640,000	634,662	715,615
	ANHEUSER-BUSCH	4.700	February 1, 2036	1,612,000	1,636,674	1,802,456
	ANHEUSER-BUSCH	4.900	February 1, 2046	175,000	174,589	202,823
	ANTHEM INC	4.375	December 1, 2047	165,000	164,998	175,435
	APPLE INC	3.450	February 9, 2045	570,000	537,371	556,279
	APPLE INC	3.750	September 12, 2047	645,000	641,317	660,995
	APPLE INC	3.850	May 4, 2043	1,045,000	1,024,313	1,085,711
	APPLE INC	4.500	February 23, 2036	315,000	313,520	361,082
	APPLE INC	4.500	February 23, 2036	100,000	99,530	114,629
	APPLE INC	3.750	November 13, 2047	400,000	396,720	411,401
	ARCH CAP FIN LLC	5.031	December 15, 2046	70,000	70,000	81,360
	ASCENSION HLTH	3.945	November 15, 2046	210,000	214,542	222,050
	ASTRAZENECA PLC	6.450	September 15, 2037	360,000	399,352	489,148
	AT&T INC	4.350	June 15, 2045	238,000	209,643	219,579
	AT&T INC	4.750	May 15, 2046	85,000	82,147	83,134
	AT&T INC	4.900	August 14, 2037	60,000	59,893	60,756
	AT&T INC	5.150	February 14, 2050	485,000	484,254	491,045
	AT&T INC	5.350	September 1, 2040	40,000	39,586	42,212
	AT&T INC	5.450	March 1, 2047	210,000	220,484	224,442
	ATMOS ENERGY CORP	4.125	October 15, 2044	205,000	204,615	223,862
	AVALONBAY	4.150	July 1, 2047	260,000	259,997	272,241
	AVALONBAY	4.150	July 1, 2047	300,000	299,997	314,125
	B A T CAP CORP	4.540	August 15, 2047	205,000	214,069	215,846
	BAKER HUGHES A GE CO LLC	5.125	September 15, 2040	145,000	171,347	170,462
	BANK AMER CORP	3.248	October 21, 2027	165,000	165,000	163,732
	BANK AMER CORP	3.419	December 20, 2028	238,000	236,385	238,051
	BANK AMER CORP	3.593	July 21, 2028	35,000	35,169	35,576
	BANK AMER CORP	4.450	March 3, 2026	20,000	20,002	21,348
	BANK AMER CORP	5.875	February 7, 2042	175,000	225,617	231,728
	BANK AMER CORP	5.875	February 7, 2042	300,000	280,581	397,247
	BANK AMER CORP	4.443	January 20, 2048	125,000	125,623	140,870
	BANK AMER CORP	2.328	October 1, 2021	500,000	498,585	498,590
	BB&T CORP	2.850	October 26, 2024	660,000	659,459	655,193

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par Value**	**Cost**	**Current Value**
Corporate Bonds				**$**	**$**	**$**
	BERKLEY W R CORP	6.250	February 15, 2037	45,000	30,825	56,061
	BERKSHIRE HATHAWAY	4.500	February 11, 2043	500,000	500,240	576,190
	BERKSHIRE HATHAWAY	4.500	February 11, 2043	650,000	641,459	749,047
	BERKSHIRE HATHAWAY	5.750	January 15, 2040	800,000	790,605	1,054,951
	BHP BILLITON FIN	5.000	September 30, 2043	1,170,000	1,332,756	1,434,474
	BK NEW YORK MELLON	3.000	October 30, 2028	755,000	747,735	733,938
	BK NOVA SCOTIA B C	2.450	March 22, 2021	500,000	504,300	500,324
	BK OF AMER NA	6.000	October 15, 2036	55,000	65,623	71,724
	BOEING CO	3.300	March 1, 2035	670,000	620,943	667,045
	BOEING CO	6.875	March 15, 2039	500,000	581,180	735,331
	BP CAP MKTS P L C	3.119	May 4, 2026	80,000	80,000	80,858
	BP CAP MKTS P L C	3.279	September 19, 2027	740,000	740,000	749,095
	BP CAP MKTS P L C	3.279	September 19, 2027	320,000	320,000	323,933
	BP CAP MKTS P L C	3.588	April 14, 2027	595,000	594,459	615,745
	BP CAP MKTS P L C	3.723	November 28, 2028	245,000	245,000	256,619
	BP CAP MKTS P L C	3.814	February 10, 2024	205,000	205,000	215,509
	BPCE S A MEDIUM	3.375	December 2, 2026	700,000	681,198	707,963
	BPCE US REG S	2.500	December 10, 2018	1,000,000	996,640	1,002,811
	BROADCOM CORP	3.125	January 15, 2025	465,000	464,870	444,524
	BURLINGTON NORTHN SANTA	4.550	September 1, 2044	425,000	449,310	486,603
	CAPITAL ONE	2.650	August 8, 2022	800,000	795,496	791,624
	CATERPILLAR INC	4.750	May 15, 2064	730,000	727,635	857,828
	CATERPILLAR INC	5.200	May 27, 2041	700,000	861,217	883,330
	CDN NATL RY CO	3.200	August 2, 2046	595,000	588,538	576,647
	CH & DWIGHT INC	3.950	August 1, 2047	60,000	59,561	60,216
	CHEVRON	2.355	December 5, 2022	440,000	429,097	436,513
	CHUBB CORP	6.500	May 15, 2038	550,000	608,025	778,431
	CIGNA CORP	3.875	October 15, 2047	110,000	108,417	110,131
	CISCO SYS INC	5.500	January 15, 2040	590,000	679,963	780,689
	CISCO SYS INC	5.900	February 15, 2039	500,000	493,560	683,597
	CITIBANK	2.125	October 20, 2020	350,000	349,878	346,656
	CITIGROUP INC	2.700	October 27, 2022	500,000	498,330	494,658
	CITIGROUP INC	3.668	July 24, 2028	10,000	10,059	10,145
	CITIGROUP INC	4.450	September 29, 2027	170,000	170,651	179,979
	CLEV CLINIC	4.858	January 1, 2114	195,000	214,375	219,281
	CME GROUP INC	5.300	September 15, 2043	290,000	333,874	372,317
	COCA COLA CO	2.250	September 1, 2026	615,000	614,287	584,060
	COLGATE-PALMOLIVE CO	3.700	August 1, 2047	275,000	273,125	281,287
	COMCAST CORP	4.500	January 15, 2043	900,000	908,339	994,469
	COMCAST CORP	4.250	January 15, 2033	90,000	90,554	98,097
	COMCAST CORP	4.650	July 15, 2042	550,000	569,899	619,101
	COMWLTH EDISON CO	3.700	March 1, 2045	495,000	495,000	503,957
	COMWLTH EDISON CO	3.700	March 1, 2045	200,000	200,000	203,619
	COMWLTH EDISON CO	4.350	November 15, 2045	1,000,000	1,012,290	1,121,792
	CONNECTICUT LIGHT & POWER	4.150	June 1, 2045	420,000	412,696	463,233
	CONOCOPHILLIPS	5.950	October 15, 2036	650,000	638,996	824,037
	CONOCOPHILLIPS	4.300	November 15, 2044	440,000	437,571	481,175
	CONOCOPHILLIPS	6.500	February 1, 2039	205,000	250,319	286,883
	CONS EDISON CO	4.000	November 15, 2057	375,000	373,515	392,617
	CONS EDISON CO	5.500	December 1, 2039	500,000	498,110	633,413
	CONS EDISON CO	5.700	June 15, 2040	250,000	248,785	325,366
	CONS EDISON CO	6.200	June 15, 2036	500,000	553,675	666,559
	COOPERATIEVE	4.375	August 4, 2025	120,000	121,328	126,672
	COOPERATIEVE	2.250	January 14, 2019	695,000	691,025	695,746

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par Value**	**Cost**	**Current Value**
Corporate Bonds				**$**	**$**	**$**
	COOPERATIEVE	5.250	August 4, 2045	360,000	391,363	433,268
	COOPERATIEVE	4.625	December 1, 2023	500,000	495,930	535,977
	CORNING INC	4.375	November 15, 2057	365,000	364,861	362,337
	CR SUISSE	2.300	May 28, 2019	500,000	503,480	500,484
	CR SUISSE	3.000	October 29, 2021	500,000	510,410	505,131
	CR SUISSE	4.282	January 9, 2028	870,000	864,545	907,062
	CR SUISSE	4.875	May 15, 2045	500,000	526,235	575,520
	DAIMLERCHRYSLER	8.500	January 18, 2031	440,000	654,306	664,694
	DANAHER CORP	4.375	September 15, 2045	655,000	653,585	742,203
	DEERE & CO	3.900	June 9, 2042	475,000	500,783	514,005
	DEERE JOHN	2.800	September 8, 2027	620,000	617,588	608,578
	DIAGEO CAP PLC	3.875	April 29, 2043	360,000	335,945	376,728
	DIAGEO CAP PLC	3.875	April 29, 2043	350,000	344,866	366,263
	DIAGEO INVT CORP	4.250	May 11, 2042	370,000	367,762	406,633
	DISCOVERY COMMUNICATIONS LLC	5.000	September 20, 2037	105,000	104,895	108,790
	DISNEY WALT CO	4.125	June 1, 2044	70,000	73,867	75,598
	DISNEY WALT CO	4.375	August 16, 2041	450,000	491,384	498,017
	DISNEY WALT CO	3.700	December 1, 2042	405,000	380,931	408,971
	DOMINION ENERGY GAS HLDGS LLC	4.600	December 15, 2044	205,000	203,709	225,537
	DOMINION GAS HLDGS	4.800	November 1, 2043	150,000	169,589	168,061
	DOMINION RES INC	5.250	August 1, 2033	390,000	425,903	456,329
	DTE ELEC CO	3.700	March 15, 2045	435,000	415,930	448,227
	DUKE ENERGY	6.100	June 1, 2037	600,000	626,406	793,971
	DUKE ENERGY IND	6.450	April 1, 2039	620,000	690,618	867,613
	DUKE UNIV HLTH SYS	3.920	June 1, 2047	220,000	220,000	230,157
	EDF S A	4.750	October 13, 2035	160,000	156,643	176,679
	EDF S A	4.950	October 13, 2045	280,000	279,130	317,683
	ELI LILLY & CO	3.950	May 15, 2047	225,000	223,783	241,576
	ELI LILLY & CO	3.950	May 15, 2047	475,000	472,430	509,993
	ENTERGY LA LLC	3.050	June 1, 2031	1,180,000	1,199,164	1,143,206
	ENTERGY MISS INC	2.850	June 1, 2028	420,000	419,866	406,655
	ERP OPER LTD	4.500	June 1, 2045	285,000	283,923	312,518
	ERP OPER LTD PARTNERSHIP	4.000	August 1, 2047	180,000	175,907	185,202
	EXELON CORP	4.950	June 15, 2035	160,000	177,922	182,455
	EXPRESS SCRIPTS	4.800	July 15, 2046	370,000	354,016	393,602
	EXXON MOBIL CORP	3.567	March 6, 2045	415,000	414,195	419,370
	FIFTH THIRD BK CIN OH	2.200	October 30, 2020	1,000,000	999,620	993,836
	FL PWR & LT CO 1ST MTG BD	5.960	April 1, 2039	300,000	322,230	404,838
	FL PWR & LT CO	4.050	October 1, 2044	400,000	398,680	437,370
	FL PWR & LT CO	4.950	June 1, 2035	275,000	326,626	325,856
	FLORIDA PWR CORP	5.650	April 1, 2040	700,000	697,081	912,758
	FLORIDA PWR CORP	6.350	September 15, 2037	400,000	508,368	556,895
	GE CAP INTL FDG CO	4.418	November 15, 2035	1,168,000	1,323,469	1,264,076
	GE CAP INTL FDG CO	4.418	November 15, 2035	1,074,000	1,216,957	1,162,344
	GEN ELEC CAP CORP	6.875	January 10, 2039	358,000	326,532	515,875
	GENERAL ELEC CO	4.125	October 9, 2042	225,000	243,241	235,710
	GILEAD SCIENCES	1.850	September 20, 2019	500,000	500,605	497,923
	GILEAD SCIENCES	2.950	March 1, 2027	170,000	169,956	167,202
	GILEAD SCIENCES	4.000	September 1, 2036	90,000	89,487	95,214
	GILEAD SCIENCES	4.150	March 1, 2047	45,000	46,204	47,865
	GILEAD SCIENCES	4.500	February 1, 2045	175,000	185,838	194,499
	GILEAD SCIENCES	4.500	February 1, 2045	1,300,000	1,296,409	1,444,853
	GILEAD SCIENCES	4.600	September 1, 2035	135,000	134,548	152,114
	GLAXOSMITHKLINE	5.375	April 15, 2034	640,000	745,312	786,538

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**			**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	GLAXOSMITHKLINE	6.375	May 15, 2038	700,000	751,198	987,509
	GOLDMAN SACHS	2.876	October 31, 2022	600,000	600,000	598,280
	GOLDMAN SACHS	3.500	November 16, 2026	255,000	254,340	256,493
	GOLDMAN SACHS	4.750	October 21, 2045	665,000	699,233	761,766
	GOLDMAN SACHS	4.800	July 8, 2044	355,000	381,382	404,897
	GOLDMAN SACHS	6.750	October 1, 2037	150,000	131,550	200,796
	HOME DEPOT INC	4.200	April 1, 2043	600,000	594,150	660,845
	HOME DEPOT INC	4.200	April 1, 2043	650,000	652,591	715,916
	HOME DEPOT INC	4.875	February 15, 2044	410,000	442,955	495,738
	HOME DEPOT INC	5.875	December 16, 2036	600,000	592,380	811,925
	HONEYWELL INTL INC	1.800	October 30, 2019	1,400,000	1,398,908	1,392,600
	HSBC BK USA N A	7.000	January 15, 2039	365,000	427,031	539,309
	HSBC HLDGS PLC	3.600	May 25, 2023	650,000	649,759	668,758
	HSBC HLDGS PLC	4.041	March 13, 2028	361,000	361,000	376,213
	HSBC HLDGS PLC	4.041	March 13, 2028	40,000	40,000	41,686
	HSBC HLDGS PLC	6.500	September 15, 2037	550,000	546,010	723,295
	IN MICH PWR CO	3.750	July 1, 2047	155,000	153,921	157,555
	INTEL CORP	4.000	December 15, 2032	260,000	273,814	286,104
	INTEL CORP	4.100	May 19, 2046	1,060,000	1,041,893	1,168,887
	INTL BUSINESS	5.600	November 30, 2039	400,000	476,477	522,647
	JOHNS HOPKINS UNIV	3.753	July 1, 2045	330,000	316,688	345,876
	JOHNSON & JOHNSON	3.400	January 15, 2038	260,000	259,228	266,308
	JOHNSON & JOHNSON	3.625	March 3, 2037	270,000	269,314	285,250
	JOHNSON CTLS INTL	4.500	February 15, 2047	40,000	39,635	43,944
	JPMORGAN CHASE	3.625	December 1, 2027	75,000	74,870	75,808
	JPMORGAN CHASE	4.950	June 1, 2045	115,000	114,181	133,660
	JPMORGAN CHASE	3.782	February 1, 2028	1,155,000	1,186,909	1,196,869
	JPMORGAN CHASE	4.260	February 22, 2048	375,000	378,686	405,884
	KAISER FNDTN HOSPS	4.150	May 1, 2047	220,000	217,912	237,719
	KIMCO RLTY CORP	4.125	December 1, 2046	295,000	292,678	287,507
	KROGER CO	4.650	January 15, 2048	160,000	158,841	163,781
	LLOYDS BANK PLC	2.700	August 17, 2020	850,000	852,490	853,315
	LLOYDS BKG GROUP FLTG RT	3.574	November 7, 2028	495,000	495,000	490,344
	LOCKHEED MARTIN	3.600	March 1, 2035	440,000	408,773	443,545
	LOUISVILLE GAS & ELEC	5.125	November 15, 2040	200,000	196,588	242,821
	LOWES COS INC	4.050	May 3, 2047	305,000	303,060	324,678
	LOWES COS INC	4.050	May 3, 2047	890,000	878,875	947,421
	LOWES COS INC	4.375	September 15, 2045	145,000	142,187	160,264
	LOWES COS INC	4.650	April 15, 2042	400,000	398,336	457,104
	MA INST TECH	5.600	July 1, 2111	360,000	358,492	497,080
	MARKEL CORP	5.000	April 5, 2046	180,000	178,123	203,560
	MARSH & MCLENNAN COS INC	4.350	January 30, 2047	105,000	104,334	116,306
	MEDTRONIC INC	4.375	March 15, 2035	281,000	279,163	316,775
	MEDTRONIC INC	4.375	March 15, 2035	726,000	721,254	818,430
	MEDTRONIC INC	4.625	March 15, 2044	665,000	660,598	761,672
	MEDTRONIC INC	4.625	March 15, 2045	310,000	321,091	361,166
	MERCK & CO INC	2.800	May 18, 2023	250,000	257,243	252,081
	MERCK & CO INC	3.600	September 15, 2042	115,000	115,215	117,402
	MERCK & CO INC	3.700	February 10, 2045	595,000	591,579	621,145
	METLIFE INC	4.050	March 1, 2045	555,000	535,891	582,058
	METLIFE INC	6.500	December 15, 2032	1,200,000	1,192,043	1,571,552
	MICROSOFT CORP	4.875	December 15, 2043	790,000	870,833	969,317
	MICROSOFT CORP	3.750	February 12, 2045	150,000	156,473	158,024
	MICROSOFT CORP	4.100	February 6, 2037	200,000	212,726	223,301

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	Identity of Issue, Borrower, Lessor or Similar Party	Interest Rate	Maturity Date	Par value	Cost	Current value
Corporate Bonds				$	$	$
	MICROSOFT CORP	4.45	November 3, 2045	850,000	951,575	996,282
	MICROSOFT CORP	4.250	February 6, 2047	490,000	488,682	560,202
	MITSUBISHI UFJ FINL GROUP INC	2.998	February 22, 2022	691,000	699,915	695,390
	MIZUHO FINL GROUP	2.953	February 28, 2022	800,000	806,024	800,783
	MONSANTO CO NEW	4.400	July 15, 2044	360,000	318,785	383,597
	MONSANTO CO NEW	5.875	April 15, 2038	250,000	258,328	307,018
	MORGAN STANLEY	3.125	July 27, 2026	100,000	99,320	98,633
	MORGAN STANLEY	3.971	July 22, 2038	170,000	170,000	176,034
	MORGAN STANLEY	3.971	July 22, 2038	155,000	155,000	160,502
	MORGAN STANLEY	4.000	July 23, 2025	485,000	495,879	507,820
	MORGAN STANLEY	4.300	January 27, 2045	290,000	297,638	312,788
	MORGAN STANLEY	6.375	July 24, 2042	340,000	457,291	472,718
	MORGAN STANLEY	7.250	April 1, 2032	565,000	641,662	782,318
	MORGAN STANLEY	3.591	July 22, 2028	30,000	30,260	30,276
	N SHORE LONG IS	6.150	November 1, 2043	185,000	230,397	239,470
	NATIONAL RURAL UTILS COOP FIN CORP	4.023	November 1, 2032	500,000	510,419	525,138
	NATL AUSTRALIA BK	2.625	January 14, 2021	500,000	505,295	502,122
	NBCUNIVERSAL MEDIA	4.450	January 15, 2043	875,000	879,168	954,815
	NEW YORK	4.024	August 1, 2045	625,000	618,394	661,266
	NISOURCE FIN CORP	4.375	May 15, 2047	235,000	234,807	257,578
*	NORTHERN TR CORP	3.950	October 30, 2025	245,000	264,747	259,550
	NORTHROP GRUMMAN	2.080	October 15, 2020	500,000	499,925	495,925
	NORTHWELL HEALTHCARE INC	4.260	November 1, 2047	370,000	370,000	378,371
	NORTHWELL HEALTHCARE INC	4.260	November 1, 2047	220,000	220,000	224,978
	NORTHWESTERN CORP	4.176	November 15, 2044	485,000	485,000	523,614
	NORTHWESTERN UNIV	3.662	December 1, 2057	305,000	305,000	313,479
	NOVARTIS CAP CORP	4.400	May 6, 2044	260,000	257,910	298,092
	NOVARTIS CAP CORP	4.400	May 6, 2044	615,000	718,172	705,103
	NYU HOSPS CTR	4.368	July 1, 2047	285,000	285,000	307,097
	OCCIDENTAL PETE	3.400	April 15, 2026	480,000	497,914	491,577
	OCCIDENTAL PETE	4.400	April 15, 2046	280,000	301,428	309,947
	OCCIDENTAL PETE	4.400	April 15, 2046	755,000	774,489	835,750
	OGLETHORPE PWR	4.250	April 1, 2046	160,000	157,392	160,147
	OK GAS & ELEC CO	4.150	April 1, 2047	505,000	504,657	549,446
	ONCOR ELEC	5.300	June 1, 2042	370,000	401,587	465,450
	ONE GAS INC	4.658	February 1, 2044	750,000	839,999	854,168
	ORACLE CORP	4.000	November 15, 2047	115,000	114,461	122,462
	ORACLE CORP	4.125	May 15, 2045	215,000	214,748	231,885
	ORACLE CORP	6.125	July 8, 2039	500,000	649,375	686,662
	ORACLE CORP	6.125	July 8, 2039	1,250,000	1,241,675	1,716,655
	PAC GAS & ELEC CO	4.600	June 15, 2043	405,000	429,207	442,670
	PACIFICORP	6.000	January 15, 2039	500,000	530,820	671,886
	PARKER-HANNIFIN	4.100	March 1, 2047	170,000	181,253	182,737
	PARKER-HANNIFIN	4.100	March 1, 2047	80,000	85,296	85,994
	PARKER-HANNIFIN	4.450	November 21, 2044	635,000	649,932	709,010
	PEPSICO INC	2.000	April 15, 2021	1,000,000	999,800	988,625
	PEPSICO INC	3.450	October 6, 2046	160,000	158,698	155,221
	PEPSICO INC	3.600	August 13, 2042	235,000	230,892	235,399
	PEPSICO INC	4.250	October 22, 2044	670,000	679,601	739,408
	PEPSICO INC	4.600	July 17, 2045	170,000	169,396	197,458
	PEPSICO INC	4.875	November 1, 2040	250,000	274,009	300,998
	PFIZER INC	4.000	December 15, 2036	125,000	124,398	136,935
	PHILIP MORRIS INTL	6.375	May 16, 2038	1,000,000	1,079,519	1,353,262
	PHILIP MORRIS INTL	4.875	November 15, 2043	860,000	855,029	982,274

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	PNC BK N A PITT PA	2.45	November 5, 2020	700,000	706,580	701,049
	PNC BK N A PITT PA	2.550	December 9, 2021	900,000	910,764	899,547
	PPL ELEC UTILS CORP	3.950	June 1, 2047	1,055,000	1,044,345	1,140,306
	PRECISION	4.375	June 15, 2045	230,000	229,236	258,635
	PRIN FINL GROUP	3.125	May 15, 2023	350,000	327,047	351,886
	PROCTER & GAMBLE	5.550	March 5, 2037	9,000	12,011	11,987
	PROCTER & GAMBLE	3.500	October 25, 2047	235,000	231,943	237,292
	PRUDENTIAL FINL INC	4.600	May 15, 2044	850,000	868,683	965,122
	PUB SVC ELEC GAS	3.800	March 1, 2046	380,000	378,313	399,732
	PUBLIC SVC CO COLO	3.550	June 15, 2046	135,000	133,596	133,477
	PVTPL AEP TRANSMISSION CO LLC SR NT SER H	3.750	December 1, 2047	525,000	523,735	539,926
	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A	6.900	March 15, 2032	640,000	818,989	853,576
	PVTPL AMAZON COM INC	3.875	August 22, 2037	210,000	209,477	222,831
	PVTPL BAKER HUGHES A GE CO LLC/BAKER	4.080	December 15, 2047	1,140,000	1,143,475	1,159,454
	PVTPL BAT CAPITAL CORP	4.390	August 15, 2037	530,000	530,000	556,555
	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT	4.250	July 17, 2042	180,000	159,769	186,228
	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT	4.500	August 1, 2047	170,000	172,509	182,689
	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A	8.350	July 15, 2046	50,000	64,520	64,427
	PVTPL ENEL FIN INTL N V NT	4.750	May 25, 2047	150,000	160,481	162,416
	PVTPL INDPLS PWR & LT CO 1ST MTG BD 144A4	4.700	September 1, 2045	555,000	554,776	630,496
	PVTPL INTEL CORP INTEL CORP	3.734	December 8, 2047	430,000	429,355	446,529
	PVTPL INTEL CORP INTEL CORP	3.734	December 8, 2047	816,000	814,777	847,367
	PVTPL NORTHWESTERN MUT LIFE INS CO	3.850	September 30, 2047	350,000	349,255	354,815
	PVTPL RECKITT BENCKISER TREAS SVCS BNDS	3.000	June 26, 2027	365,000	363,905	356,471
	PVTPL WEA FIN LLC	4.750	September 17, 2044	265,000	264,216	288,922
	QUALCOMM INC	4.300	May 20, 2047	475,000	478,932	478,518
	QUALCOMM INC	4.300	May 20, 2047	350,000	349,944	352,592
	QUALCOMM INC	4.800	May 20, 2045	320,000	308,350	344,175
	QUALCOMM INC	4.650	May 20, 2035	500,000	497,810	538,078
	RAYTHEON CO	4.200	December 15, 2044	300,000	306,906	333,613
	RAYTHEON CO	4.875	October 15, 2040	290,000	324,040	347,958
	RIO TINTO FIN USA PLC	4.750	March 22, 2042	573,000	590,247	670,711
	ROYAL BANK OF CANADA	2.150	October 26, 2020	1,000,000	999,420	993,543
	ROYAL BANK OF CANADA	2.150	October 26, 2020	340,000	339,803	337,805
	S CAROLINA ELEC	5.100	June 1, 2065	445,000	441,409	509,168
	SANTANDER UK PLC FIXED	2.125	November 3, 2020	695,000	692,630	689,410
	SHELL INTERNATIONAL FIN	4.550	August 12, 2043	120,000	134,600	136,487
	SHELL INTL FIN B V	4.000	May 10, 2046	510,000	511,494	543,176
	SHELL INTL FIN B V	4.125	May 11, 2035	155,000	153,707	169,083
	SHELL INTL FIN B V	6.375	December 15, 2038	630,000	695,054	878,301
	SHELL INTL FIN B V	6.375	December 15, 2038	730,000	796,153	1,017,713
	SIEMENS	3.300	September 15, 2046	280,000	278,995	261,534
	SIMON PPTY GROUP L	4.250	November 30, 2046	275,000	273,290	289,843
	SIMON PPTY GROUP L	6.750	February 1, 2040	390,000	460,001	543,947
	SOUTHN CAL EDISON	6.050	March 15, 2039	160,000	172,179	214,304
	STATOIL ASA	3.950	May 15, 2043	280,000	283,844	292,891
	STATOIL ASA	4.800	November 8, 2043	120,000	119,395	140,552
	SUMITOMO MITSUI BANKING	2.092	October 18, 2019	1,600,000	1,600,000	1,591,792
	SUMITOMO MITSUI FINL GRP	2.778	October 18, 2022	780,000	781,760	774,562
	SUNCOR ENERGY INC	7.150	February 1, 2032	500,000	546,445	670,761
	TARGET CORP	3.625	April 15, 2046	115,000	114,333	111,931
	TARGET CORP	3.625	April 15, 2046	245,000	243,579	238,461
	TARGET CORP	4.000	July 1, 2042	605,000	568,819	625,936
	TARGET CORP	3.900	November 15, 2047	285,000	283,840	290,095

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Corporate Bonds				**$**	**$**	**$**
	TEXAS HEALTH RES	4.330	November 15, 2055	500,000	504,350	548,310
	TORONTO DOMINION FIXED	1.900	October 24, 2019	1,400,000	1,398,600	1,391,999
	TRANSCANADA	5.850	March 15, 2036	1,000,000	961,790	1,254,157
	TRAVELERS COS INC	3.750	May 15, 2046	600,000	556,548	612,235
	TRAVELERS COS INC	3.750	May 15, 2046	230,000	228,399	234,690
	TRAVELERS COS INC	4.000	May 30, 2047	250,000	259,485	266,211
	UNION PAC CORP	3.799	October 1, 2051	500,000	472,535	509,794
	UNION PAC CORP	3.875	February 1, 2055	215,000	214,088	218,437
	UNION PAC CORP	4.050	March 1, 2046	115,000	113,484	124,357
	UNION PAC CORP	4.375	November 15, 2065	325,000	312,140	354,916
	UNION PAC CORP	4.000	April 15, 2047	300,000	298,074	324,560
	UNITED TECHNOLOGIES CORP	4.150	May 15, 2045	500,000	499,310	532,632
	UNITEDHEALTH GROUP	2.375	October 15, 2022	300,000	299,025	297,099
	UNITEDHEALTH GROUP	3.750	October 15, 2047	85,000	84,215	86,723
	UNITEDHEALTH GROUP	3.950	October 15, 2042	470,000	459,331	488,533
	UNITEDHEALTH GROUP	4.200	January 15, 2047	95,000	94,290	102,368
	UNITEDHEALTH GROUP	4.625	July 15, 2035	165,000	164,980	192,156
	UNITEDHEALTH GROUP	4.750	July 15, 2045	265,000	276,535	313,019
	UNITEDHEALTH GROUP	5.700	October 15, 2040	1,000,000	1,100,144	1,298,033
	UNIV SOUTHN CAL	3.841	October 1, 2047	140,000	140,000	149,361
	US BANCORP FIXED	3.150	April 27, 2027	245,000	244,853	245,449
	UTD AIRLS PASS	3.100	January 7, 2030	260,000	260,000	259,350
	UTD PARCEL SVC INC	6.200	January 15, 2038	200,000	261,682	275,277
	UTD TECHNOLOGIES	3.750	November 1, 2046	300,000	298,287	300,478
	UTD TECHNOLOGIES	7.500	September 15, 2029	400,000	531,836	551,658
	UTD TECHNOLOGIES	5.700	April 15, 2040	175,000	216,669	222,916
	VA ELEC & PWR CO	6.350	November 30, 2037	200,000	219,330	275,706
	VA ELEC & PWR CO	5.000	June 30, 2019	1,000,000	1,053,670	1,037,370
	VENTAS RLTY LTD	4.000	April 30, 2019	600,000	634,410	610,915
	VERIZON	4.500	August 10, 2033	675,000	673,097	707,960
	VERIZON	5.012	April 15, 2049	30,000	30,149	31,464
	VISA INC	4.150	December 14, 2035	405,000	404,453	449,655
	VISA INC	4.300	December 14, 2045	1,040,000	1,042,098	1,183,447
	WALMART INC	1.750	October 9, 2019	700,000	699,986	697,514
	WELLS FARGO & CO	4.750	December 7, 2046	510,000	518,577	569,996
	WELLS FARGO & CO	5.606	January 15, 2044	1,172,000	1,293,028	1,444,953
	WELLS FARGO & CO	5.606	January 15, 2044	330,000	406,326	406,855
	WELLS FARGO & CO	4.650	November 4, 2044	220,000	233,012	239,909
	WESTPAC BANKING CORPORATION	2.250	January 17, 2019	660,000	659,102	661,864
	WYETH	6.500	February 1, 2034	191,000	244,516	261,206
	Total Corporate Bonds				**162,938,567**	**176,146,247**
Collective Trusts						
*	Northern Trust, N.A.	Collective Government STIF — money market fund			3,240,459	3,240,459
	JP Morgan Chase Bank, N.A.	Liquidity Fund — collective trust fund			423,537	423,537
	Total Collective Trust Fund				**3,663,996**	**3,663,996**
Mutual Funds						
	Vanguard	Vanguard Total Intntl Stock Index Fund — mutual fund			10,864,863	12,891,493
	Vanguard	Vanguard Institutional Index Fund-mutual fund			16,310,106	39,401,238
	Total Mutual Funds				**27,174,969**	**52,292,731**
Municipal Bonds						
	AMERICAN MUN PWR OHIO INC REV	5.939%	February 15, 2047	105,000	128,297	137,884
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	6.263%	April 1, 2049	300,000	428,364	443,196
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	7.043%	April 1, 2050	400,000	592,396	631,928
	CALIFORNIA ST	7.500%	April 1, 2034	500,000	712,655	740,410

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

December 31, 2017

(a)	(b)			(c)	(d)	(e)
Category	**Identity of Issue, Borrower, Lessor or Similar Party**	**Interest Rate**	**Maturity Date**	**Par value**	**Cost**	**Current value**
Municipal Bonds						
	CALIFORNIA ST	7.600%	November 1, 2040	730,000	1,131,788	1,165,759
	CALIFORNIA ST UNIV	3.899%	November 1, 2047	245,000	245,000	257,679
	COMMONWEALTH FING AUTH PA REV	4.144%	June 1, 2038	420,000	420,000	445,242
	DISTRICT COLUMBIA WTR & SWR AUTH PUB	4.814%	October 1, 2114	300,000	352,068	350,688
	GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV	5.184%	October 1, 2042	500,000	634,380	611,775
	LOS ANGELES CALIF DEPT WTR & PWR REV	6.574%	July 1, 2045	400,000	585,028	602,008
	LOS ANGELES CALIF UNI SCH DIST	6.758%	July 1, 2034	290,000	385,361	400,525
	METROPOLI GOVT NASHVILLE & DVDSN CNTY	6.731%	July 1, 2043	175,000	208,219	241,579
	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD	7.336%	November 15, 2039	445,000	514,171	688,589
	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV	3.652%	August 15, 2057	220,000	217,477	223,597
	NEW JERSEY ST TPK AUTH TPK REV	7.414%	January 1, 2040	500,000	756,570	771,760
	OHIO ST UNIV GEN RCPTS	4.048%	December 1, 2056	400,000	400,000	429,104
	PORT AUTH N Y & N J	4.458%	October 1, 2062	350,000	384,864	404,156
	PORT AUTH N Y & N J	4.458%	October 1, 2062	500,000	500,000	577,365
	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV	6.138%	May 1, 2049	250,000	333,173	353,178
	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN	6.000%	November 1, 2040	125,000	165,466	160,477
	UNIVERSITY CALIF REVS	5.770%	May 15, 2043	600,000	774,521	784,775
	WASHINGTON ST	5.481%	August 1, 2039	250,000	323,377	321,577
	Total Municipal Bonds				**10,193,175**	**10,743,251**
Commercial Mortgage-Backed Securities						
	PVTPL CMO SFAVE COML				91,527	95,523
	Total Commercial Mortgage Backed Securities				**91,527**	**95,523**
U.S. Government Securities						
	TENNESSE VALLEY AUTH GLOBAL PWR	4.3%	September 15, 2065	425,000	233,553	283,740
	UNITED STATES OF AMER TREAS NOTES DTD	1.6%	October 15, 2020	83,000	82,809	82,264
	UNITED STATES TREAS BDS DTD	2.8%	August 15, 2047	1,255,000	1,237,834	1,256,569
	UNITED STATES TREAS BDS DTD	2.8%	August 15, 2047	1,040,000	1,024,894	1,041,300
	UNITED STATES TREAS NTS DTD	2.3%	November 15, 2027	175,000	173,100	172,532
	UNITED STATES TREAS NTS DTD	2.3%	November 15, 2027	450,000	444,059	443,654
	UTD STATES TREAS	2.0%	October 31, 2022	520,000	519,816	515,470
	Total U.S. Government Securities				**3,716,065**	**3,795,529**
Foreign Bonds						
	REPUBLIC OF CHILE BNDS	3.9%	June 21, 2047	110,000	109,825	112,970
	SAUDI INTERNATIONAL BOND 144A	4.6%	October 4, 2047	275,000	273,323	280,859
	Total Foreign Bonds				**383,148**	**393,829**
	Total Investments				**208,161,447**	**247,131,106**

* Party-in-interest to the Plan