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

2018

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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.	10/11/2019	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

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	2897
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)**	651
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	610
b	Retired or separated participants receiving benefits	**6b**	1299
c	Other retired or separated participants entitled to future benefits	**6c**	596
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	2505
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	323
f	Total. Add lines **6d** and **6e**.	**6f**	2828
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)	☐	**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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **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 2018

2 Assets:

a Market value	**2a**	305581701
b Actuarial value	**2b**	305581701

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	1628	156328468	156328468
b For terminated vested participants	640	38991330	38991330
c For active participants	651	40694577	45724032
d Total	2919	236014375	241043830

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**	5.66 %
6 Target normal cost	**6**	2194428

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

10/01/2019
Date

MATTHEW CROUCH, FSA, EA
Type or print name of actuary

17-07024
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

704-620-6587
Telephone number (including area code)

150 N. COLLEGE STREET
SUITE 3050
CHARLOTTE, NC 28202
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	4080314
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	4080314
10	Interest on line 9 using prior year's actual return of 12.87 %	0	525136
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		53369396
	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 5.86 %		3127447
	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		56496843
	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	4605450

Part III Funding Percentages

14	Funding target attainment percentage	14	124.86%
15	Adjusted funding target attainment percentage	15	126.77%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	101.73%
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
			Totals ► 18(b)	0	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	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.92%	5.52%	6.29%	☐ 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)

Prior regulation: ☐ Prescribed - combined ☐ Prescribed - separate ☐ Substitute

Current regulation: ☐ 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**	2194428
b Excess assets, if applicable, but not greater than line 31a	**31b**	2194428

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**	0

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

a Total (excess, if any, of line 37 over line 36)	**38a**	0
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

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.**	**2018** **This Form is Open to Public Inspection.**

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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)

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	344436	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	301191	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	265938	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)

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	99911	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?
28 50 51	NONE	66304	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: THOMAS E. PALMER	**b** EIN: 53-0181291	
c Position: ACTUARY		
d Address: 150 NORTH COLLEGE STREET SUITE 3050 CHARLOTTE, NC 28202-2173	**e** Telephone: 704-620-6542	

Explanation: REASSIGNMENT OF WORK WITHIN WILLIS TOWERS WATSON.

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

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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	1240115

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	3242750

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

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

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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)	57000000	0
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1817073	2729922
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	3795529	35730296
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	176241770	224789934
(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)	3663996	4482865
(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)	52292731	0
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	11137080	15167095

			(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	305948179	282900112
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	0	900000
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	323076	1915496
k	Total liabilities (add all amounts in lines 1g through1j)	1k	323076	2815496
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	305625103	280084616

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)		
	(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)		0
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)	467590	
	(C) Corporate debt instruments	2b(1)(C)	9136747	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	685734	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		10290071
	(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)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		0
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	216121107	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	220072534	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-3951427
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-15326584	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-15326584

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		86912
(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)		495271
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		-8405757
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	14941572	
(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)		14941572
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)	344436	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	633433	
(4) Other	2i(4)	1215289	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2193158
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		17134730
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-25540487
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			
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? ..... [X] Yes [ ] No
If "Yes," enter the amount of any plan assets that reverted to the employer this year 0.

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.)? ..... [X] 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

2018

This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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** 9

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): _____

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: 21.0 % Investment-Grade Debt: 77.0 % High-Yield Debt: 2.0 % Real Estate: 0.0 % Other: 0.0 %

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, 2018 and 2017

Contents

	Page
Report of Independent Certified Public Accountants	3-4
Financial Statements	
Statements of Net Assets Available for Benefits	5
Statements of Changes in Net Assets Available for Benefits	6
Notes to Financial Statements	7-13
Supplemental Schedules:	
Schedule H, Part IV Line 4i – Schedule of Assets (Held at End of Year)	15-22
Schedule H, Line 4j – Schedule of Reportable Transactions	23

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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, 2018 and 2017, the related statements of changes in net assets available for benefits for the years ended December 31, 2018 and 2017, 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, 2018 and 2017, 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.

Grant Thornton LLP is the U.S. member firm of Grant Thornton International Ltd (GTIL). GTIL and each of its member firms are separate legal entities and are not a worldwide partnership.

Supplementary information
The supplemental schedules of assets held at end of year as of December 31, 2018 and reportable transactions for the year ended December 31, 2018 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.

Emphasis of matter
As described in Note 1 to the financial statements, on April 24, 2018, the board of directors of Milliken & Company, the Plan Sponsor, approved a plan of termination, and management determined liquidation is imminent. Accordingly, the Plan changed its basis of accounting from the going concern basis used in presenting the Plan's 2017 financial statements to the liquidation basis used in presenting the Plan's 2018 financial statements. Our opinion is not modified with respect to this matter.

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.

Grant Thornton LLP

Charlotte, North Carolina
October 7, 2019

THE MILLIKEN PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31

	2018 (Liquidation Basis)	2017 (Going Concern Basis)
Assets:		
Investments:		
U.S. government securities	$ 35,730,296	$ 3,795,529
Foreign government securities	549,194	393,829
Commercial mortgage-backed securities	87,875	95,523
Corporate bonds	224,702,059	176,146,247
Mutual funds	-	52,292,731
Municipal bonds	14,617,901	10,743,251
Collective trusts	4,482,865	3,663,996
Total investments	280,170,190	247,131,106
Investment income receivable	2,729,922	1,817,073
Contribution receivable	-	57,000,000
Total receivables	2,729,922	58,817,073
Total assets	282,900,112	305,948,179
Accrued administrative expenses	900,000	-
Investment purchases payable	1,915,496	323,076
Total liabilities	2,815,496	323,076
Net assets available for benefits	$ 280,084,616	$ 305,625,103

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

THE MILLIKEN PENSION PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

For the years ended December 31

	2018 (Liquidation Basis)	2017 (Going Concern Basis)
Investment (loss) income:		
Net (depreciation) appreciation in fair value of investments	$ (18,782,740)	$ 21,377,008
Interest and dividends	10,376,983	8,841,009
Investment (loss) income, net	(8,405,757)	30,218,017
Employer contributions	-	57,000,000
Other income	-	3,702
Deductions:		
Benefits paid to participants	14,941,572	24,278,335
Administrative expenses	2,193,158	2,194,428
Total deductions	17,134,730	26,472,763
Net (decrease) increase in net assets available for benefits	(25,540,487)	60,748,956
Beginning of year - going concern basis	305,625,103	244,876,147
End of year	$ 280,084,616	$ 305,625,103

The accompanying notes are an integral part of these 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 (the Plan Sponsor), 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).

On April 24, 2018, the Company's Board of Directors approved the termination of the Plan and liquidation became imminent. The Board authorized the Benefits Administration Committee to take all additional steps necessary to effectuate the Plan's termination, including obtaining regulatory approvals. The Plan will offer participants not in payment status a lump sum special election window beginning October 1, 2019. Participants in payment status and those not electing the lump sum payout will transition to an annuity provider at a later date.

On February 22, 2019, the Plan submitted a standard notice of intention to terminate the Plan to the Pension Benefit Guarantee Corporation (PBGC). In addition, the Plan submitted a determination letter application to the Internal Revenue Service (IRS), notifying the agency of the Plan Sponsor's decision to terminate the Plan. The Plan Sponsor received the favorable IRS determination letter on April 29, 2019, which indicated that the Plan Sponsor termination plan was approved.

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 frozen and no further benefits were accrued after that date.

Payment of Benefits

Except for the lump sum payments paid in 2017 discussed below, benefits are paid to pensioners or beneficiaries in various forms of joint and survivor annuities. For participants who terminate employment or retire on or after January 1, 2014, a single lump sum form of benefit may be elected if the value of the participant's retirement benefit is not more than $50,000. Any amount payable under the Plan shall be settled by the payment of one lump sum if the actuarial value of the participant's accrued benefit under the Plan is less than $1,000.

On May 30, 2017, Amendment 18 (the 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.

The Plan was restated and amended effective June 29, 2018, to change early retirement factors, state the suspension of benefits, and eliminate the reduction to the member's accrued benefit or coverage of the cost of the spouse protection option.

2 Summary of Significant Accounting Policies

Basis of Accounting

As a result of the election to terminate the Plan discussed in Note 1, the financial statements as of and for the year ended December 31, 2018 are prepared using the liquidation basis of accounting. Under this basis of accounting, assets and liabilities are stated at their estimated net realizable values. The Plan accrued $900,000 of estimated administrative expenses as of December 31, 2018, to be incurred through the final liquidation of the Plan's net assets. The Plan's financial statements as of and for the year ended December 31, 2017 are presented using the going concern basis of accounting.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (U.S. 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 (depreciation) appreciation 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 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, 2018 and 2017;
- Investment (loss) income, net as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2018 and 2017;
- Schedule H, Part IV Line 4i – Schedule of assets (held at end of year) as of December 31, 2018;
- Schedule H, Line 4j – Schedule of reportable transactions for the year ended December 31, 2018.

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, 2018 and 2017.

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, 2018 and 2017, calculated by the Plan's actuary, is as follows:

	2018 (Liquidation Basis)	2017 (Going Concern Basis)
Vested benefits:		
Participants and/or beneficiaries currently receiving benefits	$ 185,504,985	$ 162,424,948
Other participants	117,394,896	96,008,425
Total vested benefits	302,899,881	258,433,373
Total actuarial present value of accumulated plan benefits	$ 302,899,881	$ 258,433,373

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2018 and 2017, are as follows:

	2018 (Liquidation Basis)	2017 (Going Concern Basis)
Actuarial present value of accumulated plan benefits as of beginning of year	$ 258,433,373	$ 270,890,222
Decrease (increase) during the year attributable to:		
Benefits paid	(14,941,572)	(24,278,335)
Actuarial loss	829,783	1,147,805
Plan amendments	635,554	-
Change in assumptions*	45,394,614	(2,386,161)
Interest due to the decrease in the discount period	12,548,129	13,059,842
Actuarial present value of accumulated plan benefits as of end of year	$ 302,899,881	$ 258,433,373

* The significant actuarial assumptions used in the December 31, 2018 and 2017 valuations were as follows:

- Mortality for 2018: RP-2014 projected back to 2006 with generational projection from 2006 using scale MP-2018 and the IRS prescribed static annuitant and non-annuitant tables, respectively.
- Mortality for 2017: RP-2014 projected back to 2006 with generational projection from 2006 using scale MP-2017 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: 4% for 2018 and 5% for 2017.

The foregoing actuarial assumptions as of and for the year ended December 31, 2017 are based on the presumption that the Plan will continue in existence. The amounts reported as of and for the year ended December 31, 2018 included assumptions to estimate the Plan's termination liability given the election to

terminate the Plan. The actual termination liability may vary significantly, based on the participants who ultimately elect a lump sum payout, the amount paid to the insurer who will provide annuities to the participants who do not elect lump sum payouts, and changes in economic conditions through the final liquidation date of the Plan.

6 Fair Value Measurement of Financial Instruments

The Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 820, *Fair Value Measurements and Disclosures*, provides a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, 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 net asset value (NAV) which is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liabilities. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV. The collective trusts are short term investments held for liquidity. There are no redemption restrictions on these investments.

The following tables set forth by level within the fair value hierarchy present a summary of the Plan's investments measured at fair value on a recurring basis at December 31, 2018 and 2017.

	Assets at Fair Value at December 31, 2018			
	Active Markets for Identical Assets Level 1	Significant Observable Inputs Level 2	Significant Unobservable Inputs Level 3	Total
U.S. government securities	$ -	$ 35,730,296	$ -	$ 35,730,296
Foreign government securities	-	549,194	-	549,194
Commercial mortgage-backed securities	-	87,875	-	87,875
Corporate bonds	16,188,404	208,513,655	-	224,702,059
Municipal bonds	13,105,991	1,511,910	-	14,617,901
Total assets in fair value hierarchy	29,294,395	246,392,930	-	275,687,325
Investments measured at NAV* - collective trusts	-	-	-	4,482,865
Total investments at fair value	$ 29,294,395	$ 246,392,930	$ -	$ 280,170,190

	Assets at Fair Value at December 31, 2017			
	Active Markets for Identical Assets Level 1	Significant 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

* Investments measured at NAV are not reported in the fair value hierarchy, but they are included in the tables above to permit reconciliation to the amounts reported in the statements of net assets available for benefits.

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 2018 and 2017, management transferred approximately $135,106,000 and $14,751,000, respectively, of corporate bonds from Level 1 to Level 2 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 April 29, 2019 that the Plan and related trust were designed in accordance with the applicable regulations of the Internal Revenue Code (IRC). The Company and the Plan administrator believe that the Plan is currently designed and operated in compliance with the applicable requirements of the IRC and the Plan and related trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

U.S. GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more-likely-than-not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2018 and 2017, 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 Subsequent Events

The Plan evaluated events and transactions for potential recognition or disclosure through October 7, 2019, the date the financial statements were available to be issued.

SUPPLEMENTAL INFORMATION

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
Corporate Bonds						
	3M CO	3.125	September 19, 2046	$ 220,000	$ 209,755	$ 189,693
	AETNA INC NEW	6.750	December 15, 2037	340,000	449,670	410,814
	AEP TRANSM CO LLC	3.750	December 1, 2047	525,000	486,312	481,461
	AFLAC INC	4.750	January 15, 2049	255,000	253,317	260,213
	AHS HOSP CORP	5.024	July 1, 2045	325,000	368,693	360,989
	ALABAMA PWR CO	4.300	July 15, 2048	201,000	199,486	201,324
	ALABAMA PWR CO	6.000	March 1, 2039	275,000	282,959	329,859
	ALCAN INC	7.250	March 15, 2031	80,000	89,385	103,005
	ALIBABA GROUP HLDG	4.000	December 6, 2037	420,000	424,412	376,776
	ALIBABA GROUP HLDG	4.200	December 6, 2047	560,000	564,556	496,526
	ALLSTATE CORP	4.200	December 15, 2046	1,200,000	1,228,956	1,165,316
	ALTRIA GROUP INC	3.875	September 16, 2046	190,000	185,377	144,726
	AMAZON COM INC FIXED	3.875	August 22, 2037	210,000	206,631	202,809
	AMAZON COM INC	4.050	August 22, 2047	25,000	24,490	24,427
	AMAZON COM INC	4.950	December 5, 2044	235,000	230,855	260,527
	AMER MOVIL SAB	4.375	July 16, 2042	660,000	643,262	632,778
	AMER MOVIL SAB	6.125	March 30, 2040	1,759,000	2,093,103	2,070,904
	AMERICAN AIRLS PASS THRU	3.650	December 15, 2029	1,574,125	1,572,157	1,494,789
	AMERICAN AIRLS PASS THRU	3.200	December 15, 2029	501,022	494,649	471,050
	AMERICAN EXPRESS	2.250	August 15, 2019	1,200,000	1,210,416	1,194,550
	AMERICAN HONDA FIN CORP	2.600	November 16, 2022	900,000	900,000	875,669
	AMERN CAMPUS	3.750	April 15, 2023	1,000,000	997,020	992,778
	AMERN EXPRESS CO	4.050	December 3, 2042	435,000	426,496	409,889
	AMERN FINL GROUP	4.500	June 15, 2047	185,000	189,392	166,002
	AMERN INTL GROUP	4.375	January 15, 2055	170,000	156,079	141,128
	AMERN WTR CAP CORP	3.750	September 1, 2047	1,190,000	1,099,465	1,069,272
	ANHEUSER-BUSCH	3.300	February 1, 2023	500,000	499,200	486,175
	PVTPL ANHEUSER-BUSCH	4.700	February 1, 2036	2,002,000	1,929,726	1,856,651
	PVTPL ANHEUSER-BUSCH	4.900	February 1, 2046	175,000	166,470	162,292
	ANTHEM INC	4.101	March 1, 2028	510,000	510,000	499,869
	APPLE INC	3.450	February 9, 2045	570,000	537,371	504,720
	APPLE INC	3.750	September 12, 2047	645,000	641,317	592,434
	APPLE INC	3.850	May 4, 2043	1,045,000	1,024,313	989,593
	APPLE INC	4.500	February 23, 2036	1,210,000	1,273,828	1,272,444
	APPLE INC	3.750	November 13, 2047	1,000,000	962,676	918,935
	ARCH CAP FIN LLC	5.031	December 15, 2046	70,000	70,000	73,097
	AT&T INC	4.350	June 15, 2045	238,000	209,643	201,126
	AT&T INC	4.550	March 9, 2049	1,011,000	917,087	870,264
	AT&T INC	4.750	May 15, 2046	85,000	82,147	75,471
	AT&T INC	5.350	September 1, 2040	269,000	275,168	261,325
	AT&T INC	5.450	March 1, 2047	210,000	220,484	205,106
	ATMOS ENERGY CORP	4.125	October 15, 2044	205,000	204,615	197,753
	ATMOS ENERGY CORP FIXED	4.300	October 1, 2048	310,000	308,447	311,476
	AVALONBAY CMNTYS FIXED	4.150	July 1, 2047	560,000	559,994	531,789
	B A T CAP CORP	4.390	August 15, 2037	530,000	447,504	433,788
	B A T CAP CORP	4.540	August 15, 2047	940,000	769,097	748,287
	BAKER HUGHES A GE CO LLC	5.125	September 15, 2040	145,000	171,347	138,155
	BANK AMER CORP	3.248	October 21, 2027	165,000	165,000	152,731
	BANK AMER CORP	3.419	December 20, 2028	238,000	221,309	222,328
	BANK AMER CORP	3.593	July 21, 2028	35,000	35,169	33,191
	BANK AMER CORP	3.946	January 23, 2049	705,000	704,864	627,951
	BANK AMER CORP	5.875	February 7, 2042	475,000	506,198	551,326
	BANK AMER CORP	4.443	January 20, 2048	750,000	779,040	720,774
	BANK AMER CORP	2.328	October 1, 2021	500,000	498,585	490,241
	BANK OF AMER CORP FIXED	3.004	December 20, 2023	1,000,000	966,301	972,008
	BANK OF MONTREAL	3.100	July 13, 2020	695,000	694,173	694,618
	BARCLAYS BK PLC	2.650	January 11, 2021	935,000	929,488	915,485
	BAXALTA INC	5.250	June 23, 2045	85,000	94,205	86,158
	BB&T CORP	2.850	October 26, 2024	660,000	659,459	634,106
	BERKLEY W R CORP	6.250	February 15, 2037	45,000	30,825	50,757
	BERKSHIRE HATHAWAY	3.125	March 15, 2026	491,000	476,403	475,897

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	BERKSHIRE HATHAWAY	4.400	May 15, 2042	650,000	714,123	662,969
	BERKSHIRE HATHAWAY	4.500	February 11, 2043	500,000	500,240	522,051
	BERKSHIRE HATHAWAY	5.750	January 15, 2040	1,550,000	1,727,850	1,852,738
	BHP BILLITON FIN	5.000	September 30, 2043	2,170,000	2,479,556	2,370,703
	BK NEW YORK MELLON	2.661	May 16, 2023	750,000	734,115	729,085
	BK NEW YORK MELLON	3.000	October 30, 2028	755,000	747,735	693,424
	BK NOVA SCOTIA B C	2.450	March 22, 2021	500,000	504,300	491,430
	BK NOVA SCOTIA B C	2.700	March 7, 2022	900,000	884,862	880,361
	BK OF AMER NA	6.000	October 15, 2036	55,000	65,623	63,466
	BOEING CO	3.300	March 1, 2035	670,000	620,943	609,434
	BOEING CO	3.625	March 1, 2048	765,000	709,805	704,469
	BP CAP MKTS AMER	3.588	April 14, 2027	595,000	572,231	578,833
	BP CAP MKTS AMER	3.119	May 4, 2026	80,000	75,646	75,226
	BP CAP MKTS P L C	3.279	September 19, 2027	1,060,000	1,060,000	1,008,915
	BP CAP MKTS P L C	3.723	November 28, 2028	745,000	746,380	733,499
	BP CAP MKTS P L C	3.814	February 10, 2024	205,000	205,000	206,907
	BPCE S A MEDIUM	3.375	December 2, 2026	700,000	681,198	656,891
	BURLINGTON NORTHN SANTA	4.550	September 1, 2044	425,000	449,310	443,128
	CAP 1 FINL CORP	3.800	January 31, 2028	225,000	224,555	207,937
	CATERPILLAR INC	4.750	May 15, 2064	730,000	727,635	740,315
	CATERPILLAR INC	5.200	May 27, 2041	700,000	861,217	775,158
	CDN NATL RY CO	3.200	August 2, 2046	595,000	588,538	510,287
	CENTERPOINT ENERGY	3.950	March 1, 2048	125,000	124,455	121,449
	CH & DWIGHT INC	3.950	August 1, 2047	60,000	59,561	54,578
	CHEVRON	2.355	December 5, 2022	440,000	429,097	426,091
	CHUBB INA HOLDINGS	4.350	November 3, 2045	735,000	772,793	756,680
	CHUBB CORP	6.500	May 15, 2038	550,000	608,025	701,131
	CISCO SYS INC	5.500	January 15, 2040	590,000	679,963	696,158
	CISCO SYS INC	5.900	February 15, 2039	500,000	493,560	615,596
	CITIBANK	2.125	October 20, 2020	350,000	349,878	343,063
	CITIGROUP INC	2.700	October 27, 2022	500,000	498,330	481,976
	CITIGROUP INC	3.520	October 27, 2028	500,000	484,585	466,296
	CITIGROUP INC	4.450	September 29, 2027	170,000	170,651	163,849
	CLEV CLINIC	4.858	January 1, 2114	195,000	214,375	199,990
	CME GROUP INC	5.300	September 15, 2043	290,000	333,874	338,463
	COLGATE-PALMOLIVE CO	3.700	August 1, 2047	275,000	273,125	261,384
	COMCAST CORP	3.900	March 1, 2038	745,000	727,417	689,650
	COMCAST CORP	4.000	March 1, 2048	540,000	514,878	492,063
	COMCAST CORP	4.500	January 15, 2043	900,000	908,339	868,676
	COMCAST CORP	4.250	January 15, 2033	90,000	90,554	89,386
	COMCAST CORP	4.650	July 15, 2042	550,000	569,899	544,234
	COMCAST CORP	4.700	October 15, 2048	335,000	334,725	338,645
	COMWLTH EDISON CO	3.700	March 1, 2045	695,000	695,000	639,691
	COMWLTH EDISON CO	4.350	November 15, 2045	1,000,000	1,012,290	1,004,521
	CONNECTICUT LIGHT & POWER	4.000	April 1, 2048	345,000	344,162	340,566
	CONNECTICUT LIGHT & POWER	4.150	June 1, 2045	420,000	412,696	418,847
	CONOCOPHILLIPS	4.150	November 15, 2034	380,000	381,497	361,868
	CONOCOPHILLIPS	5.950	October 15, 2036	699,000	698,603	833,446
	CONOCOPHILLIPS	4.300	November 15, 2044	440,000	437,571	432,795
	CONOCOPHILLIPS	6.500	February 1, 2039	205,000	250,319	235,706
	CONS EDISON CO	4.000	November 15, 2057	375,000	373,515	331,091
	CONS EDISON CO	4.500	May 15, 2058	285,000	283,686	274,600
	CONS EDISON CO	5.500	December 1, 2039	500,000	498,110	565,507
	CONS EDISON CO	5.700	June 15, 2040	250,000	248,785	291,975
	CONS EDISON CO	6.200	June 15, 2036	500,000	553,675	600,669
	CONSTELLATION	4.100	February 15, 2048	240,000	239,174	202,289
	CONSUMERS ENERGY	4.050	May 15, 2048	640,000	633,414	631,089
	COOPERATIEVE	5.250	May 24, 2041	259,000	305,040	285,292
	COOPERATIEVE RABOBANK	5.250	August 4, 2045	360,000	391,363	371,203
	COOPERATIEVE RABOBANK	4.625	December 1, 2023	500,000	495,930	506,965
	CORNING INC	4.375	November 15, 2057	365,000	364,861	306,345
	CR SUISSE	3.000	October 29, 2021	1,300,000	1,304,466	1,283,516

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	CR SUISSE	4.282	January 9, 2028	870,000	864,545	839,293
	CVS HEALTH CORP	3.350	March 9, 2021	895,000	894,544	892,445
	DAIMLERCHRYSLER	8.500	January 18, 2031	440,000	654,306	601,278
	DANAHER CORP	4.375	September 15, 2045	655,000	653,585	675,739
	DARTMOUTH-HITCHCOC	4.178	August 1, 2048	230,000	230,000	222,609
	DEERE & CO	3.900	June 9, 2042	475,000	500,783	460,478
	DEERE JOHN	2.800	September 8, 2027	620,000	617,588	585,928
	DIAGEO CAP PLC	3.875	April 29, 2043	710,000	680,810	693,960
	DIAGEO INVT CORP	4.250	May 11, 2042	370,000	367,762	375,495
	DISCOVERY COMMUNICATIONS LLC	5.000	September 20, 2037	1,250,000	1,249,683	1,159,466
	DISNEY WALT CO	4.125	June 1, 2044	350,000	351,344	346,676
	DISNEY WALT CO	4.375	August 16, 2041	185,000	202,013	187,143
	DISNEY WALT CO	3.700	December 1, 2042	405,000	380,931	374,380
	DOMINION ENERGY GAS HLDGS LLC	4.600	December 15, 2044	205,000	203,709	202,112
	DOMINION GAS HLDGS	4.800	November 1, 2043	150,000	169,589	150,871
	DOMINION RES INC	5.250	August 1, 2033	390,000	425,903	417,706
	DOW CHEM CO	4.625	October 1, 2044	750,000	777,075	681,473
	DTE ELEC CO	3.700	March 15, 2045	435,000	415,930	403,617
	DUKE ENERGY FLA	4.200	July 15, 2048	680,000	679,055	677,064
	DUKE ENERGY	6.100	June 1, 2037	600,000	626,406	719,772
	DUKE ENERGY IND	6.450	April 1, 2039	295,000	328,601	374,355
	DUKE RLTY LTD	3.625	April 15, 2023	1,000,000	997,550	999,228
	DUKE UNIV HLTH SYS	3.920	June 1, 2047	220,000	220,000	214,743
	EDF S A	4.750	October 13, 2035	500,000	517,359	471,018
	EL PASO ENERGY CORP MTN BOOKTRANCHE	7.750	January 15, 2032	382,000	487,199	457,257
	ELI LILLY & CO	3.950	May 15, 2047	475,000	472,430	464,401
	ENTERGY LA LLC	3.050	June 1, 2031	1,180,000	1,199,164	1,074,136
	ENTERGY LA LLC	4.000	March 15, 2033	265,000	264,587	268,062
	ENTERGY MISS INC	2.850	June 1, 2028	420,000	419,866	392,640
	ENTERPRISE PRODS OPER LLC	4.250	February 15, 2048	120,000	119,838	106,366
	ERP OPER LTD	4.500	June 1, 2045	285,000	283,923	286,112
	ERP OPER LTD PARTNERSHIP	4.000	August 1, 2047	180,000	175,907	167,403
	EXELON CORP	4.950	June 15, 2035	160,000	177,922	161,104
	EXELON GENERATION SR NT	6.250	October 1, 2039	900,000	1,006,218	938,563
	EXXON MOBIL CORP	3.567	March 6, 2045	415,000	414,195	391,520
	FIFTH THIRD BK CIN OH	2.200	October 30, 2020	1,000,000	999,620	980,362
	FL PWR & LT CO 1ST MTG BD	5.960	April 1, 2039	300,000	322,230	371,022
	FL PWR & LT CO	3.950	March 1, 2048	250,000	248,650	244,161
	FL PWR & LT CO	4.050	October 1, 2044	400,000	398,680	397,296
	FL PWR & LT CO	4.950	June 1, 2035	275,000	326,626	301,261
	FL PWR & LT CO	5.690	March 1, 2040	186,000	233,387	226,359
	FLORIDA PWR CORP	5.650	April 1, 2040	700,000	697,081	824,842
	FLORIDA PWR CORP	6.350	September 15, 2037	400,000	508,368	500,203
	FORD MTR CO DEL	7.400	November 1, 2046	398,000	504,553	409,901
	FORD MTR CO DEL	5.291	December 8, 2046	916,000	889,711	752,019
	GEN DYNAMICS CORP	3.000	May 11, 2021	180,000	178,749	180,146
	GENERAL ELEC CO	2.700	October 9, 2022	500,000	485,025	463,963
	GENERAL MTRS CO	4.200	October 1, 2027	540,000	547,025	486,724
	GENERAL MTRS CO	5.150	April 1, 2038	600,000	610,428	512,618
	GENERAL MTRS CO	6.600	April 1, 2036	744,000	858,025	724,286
	GILEAD SCIENCES	1.850	September 20, 2019	500,000	500,605	495,530
	GILEAD SCIENCES	2.500	September 1, 2023	350,000	336,494	337,642
	GILEAD SCIENCES	2.950	March 1, 2027	170,000	169,956	158,267
	GILEAD SCIENCES	4.000	September 1, 2036	990,000	989,820	902,504
	GILEAD SCIENCES	4.150	March 1, 2047	45,000	46,204	41,451
	GILEAD SCIENCES	4.500	February 1, 2045	1,475,000	1,482,247	1,418,515
	GILEAD SCIENCES	4.600	September 1, 2035	135,000	134,548	136,302
	GLAXOSMITHKLINE	5.375	April 15, 2034	640,000	745,312	732,492
	GLAXOSMITHKLINE	6.375	May 15, 2038	700,000	751,198	879,864
	GOLDMAN SACHS	2.876	October 31, 2022	600,000	600,000	582,725
	GOLDMAN SACHS	3.500	November 16, 2026	255,000	254,340	235,531
	GOLDMAN SACHS	4.017	October 31, 2038	500,000	484,605	440,003

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	GOLDMAN SACHS	4.750	October 21, 2045	665,000	699,233	632,725
	GOLDMAN SACHS	4.800	July 8, 2044	355,000	381,382	338,076
	GOLDMAN SACHS	6.750	October 1, 2037	150,000	131,550	169,393
	GRAINGER W W INC	3.750	May 15, 2046	1,500,000	1,386,840	1,356,230
	HOME DEPOT INC	4.200	April 1, 2043	1,250,000	1,246,741	1,228,659
	HOME DEPOT INC	4.500	December 6, 2048	635,000	624,218	655,568
	HOME DEPOT INC	4.875	February 15, 2044	410,000	442,956	437,602
	HOME DEPOT INC	4.875	December 16, 2036	600,000	592,380	720,871
	HONEYWELL INTL INC	1.800	October 30, 2019	1,400,000	1,398,908	1,386,281
	HSBC BK USA	5.875	November 1, 2034	255,000	323,779	285,702
	HSBC BK USA N A	7.000	January 15, 2039	365,000	427,032	458,092
	HSBC HLDGS PLC	3.600	May 25, 2023	650,000	649,760	646,289
	HSBC HLDGS PLC	4.041	March 13, 2028	361,000	361,000	345,388
	HSBC HLDGS PLC	6.500	September 15, 2037	1,211,000	1,366,404	1,372,504
	HSBC HLDGS PLC	5.250	March 14, 2044	550,000	605,099	545,151
	HUNTINGTON NATL BK	3.250	May 14, 2021	560,000	558,734	558,607
	IN MICH PWR CO	3.750	July 1, 2047	155,000	153,921	141,449
	INDIANA MICH PWR CO	4.250	August 15, 2048	25,000	24,857	24,572
	INTEL CORP	3.734	December 8, 2047	1,246,000	1,179,728	1,153,695
	INTEL CORP	4.000	December 15, 2032	260,000	273,814	266,314
	INTEL CORP	4.100	May 19, 2046	1,565,000	1,560,599	1,520,709
	INTL BUSINESS	5.600	November 30, 2039	400,000	476,477	443,371
	JOHNS HOPKINS UNIV	3.753	July 1, 2045	330,000	316,688	312,787
	JOHNSON & JOHNSON	2.625	January 15, 2025	185,000	179,004	178,181
	JOHNSON & JOHNSON	3.400	January 15, 2038	260,000	259,228	242,017
	JOHNSON & JOHNSON	3.500	January 15, 2048	585,000	574,371	535,168
	JOHNSON & JOHNSON	3.625	March 3, 2037	270,000	269,314	259,714
	JOHNSON & JOHNSON	4.375	December 5, 2033	850,000	927,966	908,290
	JOHNSON & JOHNSON	4.950	May 15, 2033	500,000	582,200	562,870
	JOHNSON & JOHNSON	5.850	July 15,2038	37,000	47,757	45,933
	JPMORGAN CHASE	3.625	December 1, 2027	75,000	74,870	69,793
	JPMORGAN CHASE	4.950	June 1, 2045	115,000	114,181	116,626
	JPMORGAN CHASE	3.782	February 1, 2028	1,155,000	1,186,910	1,121,182
	JPMORGAN CHASE	4.260	February 22, 2048	375,000	378,686	348,782
	KANSAS CITY POWER & LIGHT CO	4.200	March 15, 2048	125,000	124,891	121,234
	KINDER MORGAN INC	5.300	December 1, 2034	228,000	233,331	223,477
	KINDER MORGAN INC	6.375	March 1, 2041	600,000	679,668	636,788
	KROGER CO	4.650	January 15, 2048	160,000	158,842	146,796
	KROGER CO	5.000	April 15, 2042	520,000	531,612	494,949
	LINCOLN NATL CORP	4.350	March 1, 2048	750,000	745,733	691,964
	LLOYDS BANK PLC	2.700	August 17, 2020	850,000	852,491	839,248
	LLOYDS BKG GROUP FLTG RT	3.574	November 7, 2028	495,000	495,000	440,314
	LOUISVILLE GAS & ELEC	5.125	November 15, 2040	200,000	196,588	220,919
	LOWES COS INC	4.050	May 3, 2047	1,195,000	1,181,935	1,030,438
	LOWES COS INC	4.375	September 15, 2045	145,000	142,187	130,206
	LOWES COS INC	4.650	April 15, 2042	400,000	398,336	377,675
	MA INST TECH	5.600	July 1, 2111	360,000	358,492	460,361
	MARKEL CORP	5.000	April 5, 2046	180,000	178,123	178,570
	MASTERCARD INC FIXED	3.500	February 26, 2028	700,000	698,362	700,402
	MEAD JOHNSON	4.600	June 1, 2044	145,000	157,870	148,797
	MEDTRONIC INC	4.375	March 15, 2035	1,607,000	1,635,211	1,645,311
	MEDTRONIC INC	4.625	March 15, 2044	665,000	660,598	689,998
	MEDTRONIC INC	4.625	March 15, 2045	310,000	321,091	325,017
	MERCK & CO INC	2.800	May 18, 2023	250,000	257,243	246,634
	MERCK & CO INC	3.600	September 15, 2042	115,000	115,215	108,626
	MERCK & CO INC	3.700	February 10, 2045	595,000	591,579	571,454
	METLIFE INC	4.050	March 1, 2045	555,000	535,891	517,330
	METLIFE INC	4.875	November 13, 2043	600,000	649,608	626,063
	METLIFE INC	6.500	December 15, 2032	1,200,000	1,192,044	1,469,446
	MICROSOFT CORP	4.000	February 12, 2055	1,552,000	1,533,050	1,524,123
	MICROSOFT CORP	4.875	December 15, 2043	790,000	870,833	887,648
	MICROSOFT CORP	3.750	February 12, 2045	150,000	156,474	145,115

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

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	MICROSOFT CORP	4.100	February 6, 2037	200,000	212,727	205,232
	MICROSOFT CORP	4.450	November 3, 2045	850,000	951,575	901,545
	MICROSOFT CORP	4.250	February 6, 2047	890,000	916,414	934,292
	MITSUBISHI UFJ FINL GROUP INC	3.455	March 2, 2023	700,000	700,000	695,703
	MITSUBISHI UFJ FINL GROUP INC	2.998	February 22, 2022	691,000	699,915	681,325
	MIZUHO FINL GROUP	2.953	February 28, 2022	1,150,000	1,151,317	1,127,423
	MORGAN STANLEY	3.125	July 27, 2026	100,000	99,320	92,463
	MORGAN STANLEY	3.971	July 22, 2038	675,000	666,467	615,101
	MORGAN STANLEY	4.000	July 23, 2025	485,000	495,879	478,477
	MORGAN STANLEY	4.300	January 27, 2045	290,000	297,638	271,250
	MORGAN STANLEY	6.375	July 24, 2042	340,000	457,291	416,091
	MORGAN STANLEY	7.250	April 1, 2032	565,000	641,662	711,430
	MORGAN STANLEY	3.591	July 22, 2028	30,000	30,260	28,365
	N SHORE LONG IS	6.150	November 1, 2043	185,000	230,397	223,075
	NATIONAL RURAL UTILS COOP FIN CORP	4.023	November 1, 2032	500,000	510,419	515,800
	NATIONAL RURAL UTILS COOP FIN CORP	3.400	February 7, 2028	2,015,000	1,993,641	1,985,529
	NATIONAL RURAL UTIL COOP	4.400	November 1, 2048	355,000	353,243	369,720
	NATL AUSTRALIA BK	2.625	January 14, 2021	500,000	505,295	494,243
	NBCUNIVERSAL MEDIA	4.450	January 15, 2043	875,000	879,168	843,439
	NEW YORK	4.024	August 1, 2045	625,000	618,394	607,701
	NISOURCE FIN CORP	4.375	May 15, 2047	235,000	234,807	218,619
	NORTHROP GRUMMAN	2.080	October 15, 2020	500,000	499,925	490,350
	NORTHWELL HEALTHCARE INC	4.260	November 1, 2047	590,000	590,000	560,723
	NORTHWELL	3.979	November 1, 2046	420,000	379,340	382,604
	NORTHWESTERN CORP	4.176	November 15, 2044	485,000	485,000	484,949
	NORTHWESTERN UNIV	3.662	December 1, 2057	305,000	305,000	298,328
	NOVARTIS CAP CORP	3.000	November 20, 2025	663,000	648,573	642,239
	NOVARTIS CAP CORP	4.400	May 6, 2044	260,000	257,910	277,747
	NYU HOSPS CTR	4.368	July 1, 2047	285,000	285,000	283,690
	OCCIDENTAL PETE	3.400	April 15, 2026	480,000	497,914	469,628
	OCCIDENTAL PETE	4.400	April 15, 2046	1,035,000	1,075,917	1,007,002
	OCCIDENTAL PETE	4.625	June 15, 2045	815,000	854,862	809,157
	OGLETHORPE PWR	4.250	April 1, 2046	160,000	157,392	147,660
	ONCOR ELEC	5.300	June 1, 2042	370,000	401,587	420,458
	ONE GAS INC	4.658	February 1, 2044	750,000	839,999	795,843
	ORACLE CORP	4.000	November 15, 2047	115,000	114,461	107,146
	ORACLE CORP	4.125	May 15, 2045	665,000	668,955	629,228
	ORACLE CORP	6.125	July 8, 2039	1,750,000	1,891,050	2,100,562
	PAC GAS & ELEC CO	4.600	June 15, 2043	405,000	429,207	334,006
	PACIFICORP	6.000	January 15, 2039	500,000	530,820	600,292
	PARKER-HANNIFIN	4.100	March 1, 2047	175,000	186,584	176,539
	PEPSICO INC	2.000	April 15, 2021	1,000,000	999,800	980,081
	PEPSICO INC	3.450	October 6, 2046	160,000	158,698	142,003
	PEPSICO INC	3.600	August 13, 2042	235,000	230,892	219,235
	PEPSICO INC	4.250	October 22, 2044	670,000	679,601	676,759
	PEPSICO INC	4.450	April 14, 2046	600,000	628,236	626,603
	PEPSICO INC	4.600	July 17, 2045	170,000	169,397	181,248
	PEPSICO INC	4.875	November 1, 2040	250,000	274,010	273,790
	PFIZER INC	4.000	December 15, 2036	125,000	124,399	123,748
	PFIZER INC	4.200	September 15, 2048	170,000	169,595	172,485
	PHILIP MORRIS INTL	2.500	November 2, 2022	350,000	339,140	336,386
	PHILIP MORRIS INTL	6.375	May 16, 2038	1,000,000	1,079,520	1,158,690
	PHILIP MORRIS INTL	4.875	November 15, 2043	460,000	457,341	456,070
	PNC BK N A PITT PA	2.450	November 5, 2020	700,000	706,580	691,420
	PNC BK N A PITT PA	2.550	December 9, 2021	900,000	910,764	878,030
	PPL ELEC UTILS CORP	3.950	June 1, 2047	1,055,000	1,044,345	1,022,418
	PRECISION	4.375	June 15, 2045	230,000	229,236	232,527
	PRESIDENT	3.300	July 15, 2056	1,150,000	1,035,340	1,017,310
	PRIN FINL GROUP	3.125	May 15, 2023	350,000	327,047	345,487
	PROCTER & GAMBLE	3.500	October 25, 2047	115,000	113,504	107,736
	PROVID HLTH & SVCS	3.930	October 1, 2048	675,000	659,226	642,962
	PRUDENTIAL FINL INC	3.935	December 7, 2049	490,000	444,668	438,050

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	PRUDENTIAL FINL INC	4.600	May 15, 2044	850,000	868,683	851,049
	PUB SVC ELEC GAS	3.800	March 1, 2046	380,000	378,313	359,376
	PUBLIC SVC CO COLO	3.550	June 15, 2046	135,000	133,596	119,090
	PVPTL METROPOLITAN LIFE GLOBAL FDG	3.450	December 18, 2016	1,000,000	987,190	979,403
	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT14	6.900	March 15, 2032	640,000	818,989	813,626
	PVTPL ENEL FIN INTL N V NT	4.750	May 25, 2047	65,000	69,542	55,189
	PVTPL INDPLS PWR & LT CO 1ST MTG BD 144A4	4.700	September 1, 2045	555,000	554,776	549,878
	PVTPL MAPEL ESCROW SUBSIDIARY INC	4.985	May 25, 2038	345,000	344,883	335,693
	PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT	4.900	April 1, 2077	475,000	494,879	473,677
	PVTPL METROPOLITAN LIFE GLOBAL FDG	3.000	September 19, 2027	611,000	579,344	575,055
	PVTPL NEW YORK LIFE GLOBAL	2.900	January 17, 2024	750,000	737,445	730,196
	PVTPL NORTHWESTERN MUT LIFE INS CO	3.850	September 30, 2047	215,000	214,542	194,694
	PVTPL NT 144A	6.950	January 26, 2039	1,150,000	1,528,707	1,339,592
	PVTPL ROCHE HLDGS INC GTD NT 144A	2.375	January 28, 2027	850,000	780,819	780,556
	PVTPL TEACHERS INS	4.900	September 15, 2044	111,000	120,367	115,098
	PVTPL TEXAS EASTN TRANSMISSION	3.500	January 15, 2028	130,000	129,352	122,736
	QUALCOMM INC	4.300	May 20, 2047	350,000	349,944	310,854
	QUALCOMM INC	4.650	May 20, 2035	500,000	497,810	482,675
	RAYTHEON CO	4.200	December 15, 2044	300,000	306,906	304,698
	RAYTHEON CO	4.875	October 15, 2040	290,000	324,040	322,109
	RYDER SYS INC	3.750	June 9, 2023	535,000	533,880	531,712
	RIO TINTO FIN USA PLC	4.750	March 22, 2042	1,373,000	1,472,455	1,426,415
	ROYAL BANK OF CANADA	2.150	October 26, 2020	340,000	339,803	334,778
	SANTANDER UK PLC FIXED	2.125	November 3, 2020	695,000	692,630	678,793
	SEMPRA ENERGY	3.800	February 1, 2038	107,000	105,842	100,480
	SEMPRA ENERGY	4.000	February 1, 2048	100,000	98,654	85,833
	SHELL INTERNATIONAL FIN	4.550	August 12, 2043	120,000	134,600	124,732
	SHELL INTL FIN B V	4.000	May 10, 2046	510,000	511,494	492,488
	SHELL INTL FIN B V	4.125	May 11, 2035	596,000	607,139	591,504
	SHELL INTL FIN B V	6.375	December 15, 2038	1,759,000	2,016,494	2,222,266
	SIEMENS	3.300	September 15, 2046	280,000	278,995	236,756
	SIMON PPTY GROUP L	4.250	November 30, 2046	275,000	273,290	264,795
	SIMON PPTY GROUP L	6.750	February 1, 2040	390,000	460,001	496,647
	SKANDINAVISKA	2.625	March 15, 2021	800,000	789,472	789,681
	SOUTHERN CALIF EDISON CO	4.650	October 1, 2043	400,000	396,312	401,237
	SOUTHERN CALIF GAS CO	4.300	January 15, 2049	435,000	434,804	444,991
	SOUTHN CAL EDISON	5.950	February 1, 2038	500,000	527,395	562,070
	SOUTHN CAL EDISON	6.050	March 15, 2039	160,000	172,179	182,269
	SOUTHN CAL GAS CO	4.125	June 1, 2048	640,000	639,328	635,638
	SOUTHWESTN PUB SVC FIXED	4.400	November 15, 2048	670,000	665,411	675,682
	STANFORD HLTH CARE	3.795	November 15, 2048	370,000	370,000	354,075
	STARBUCKS CORP	3.100	March 1, 2023	1,000,000	999,680	984,953
	STATOIL ASA	3.950	May 15, 2043	280,000	283,844	267,209
	STATOIL ASA	4.800	November 8, 2043	120,000	119,395	129,146
	SUMITOMO MITSUI BANKING	2.092	October 18, 2019	1,600,000	1,600,000	1,582,162
	SUMITOMO MITSUI FINL GRP	2.778	October 18, 2022	1,530,000	1,514,270	1,484,740
	SUNCOR ENERGY INC	7.150	February 1, 2032	500,000	546,445	610,622
	SUTTER HEALTH	4.091	August 15, 2048	310,000	296,335	296,026
	SYSCO CORP	4.500	April 1, 2046	800,000	820,312	755,776
	TARGET CORP	3.625	April 15, 2046	245,000	243,579	214,525
	TARGET CORP	4.000	July 1, 2042	500,000	476,065	471,525
	TEACHERS INS	4.270	May 15, 2047	2,000,000	1,981,100	1,914,250
	TEXAS HEALTH RES	4.330	November 15, 2055	500,000	504,350	506,922
	TEXAS INSTRS INC	4.500	May 15, 2048	655,000	652,092	653,579
	TORONTO DOMINION BK	3.500	July 19, 2023	465,000	464,368	468,201
	TORONTO DOMINION FIXED	1.900	October 24, 2019	1,400,000	1,398,600	1,387,961
	TORONTO-DOMINION	2.125	April 7, 2021	1,000,000	976,500	978,542
	TOYOTA MTR CORP	3.183	July 20, 2021	725,000	725,000	725,323
	TOYOTA MTR CR CORP	3.050	January 11, 2028	495,000	493,901	477,634
	TRANSCANADA	5.850	March 15, 2036	1,500,000	1,565,780	1,594,989
	TRAVELERS COS INC	3.750	May 15, 2046	830,000	784,947	762,124
	TRAVELERS COS INC	4.000	May 30, 2047	250,000	259,485	239,977

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	UNION ELEC CO	4.000	April 1, 2048	545,000	542,640	530,784
	UNION PAC CORP	4.050	March 1, 2046	115,000	113,484	106,142
	UNION PAC CORP	4.375	November 15, 2065	325,000	312,140	295,809
	UNITED TECHNOLOGIES CORP	4.150	May 15, 2045	500,000	499,310	447,163
	UNITEDHEALTH GROUP	2.375	October 15, 2022	300,000	299,025	290,792
	UNITEDHEALTH GROUP	3.750	October 15, 2047	85,000	84,215	77,789
	UNITEDHEALTH GROUP	3.950	October 15, 2042	470,000	459,331	448,043
	UNITEDHEALTH GROUP	4.200	January 15, 2047	95,000	94,311	94,395
	UNITEDHEALTH GROUP	4.250	June 15, 2048	505,000	501,526	504,719
	UNITEDHEALTH GROUP	4.450	December 15, 2048	225,000	228,333	231,600
	UNITEDHEALTH GROUP	4.625	July 15, 2035	165,000	164,980	174,899
	UNITEDHEALTH GROUP	4.750	July 15, 2045	40,000	41,741	42,320
	UNITEDHEALTH GROUP	5.700	October 15, 2040	1,000,000	1,100,144	1,181,804
	UNIV SOUTHN CAL	3.841	October 1, 2047	140,000	140,000	142,462
	US BANCORP FIXED	3.150	April 27, 2027	245,000	244,853	234,704
	UTD AIRLS INC	3.500	March 1, 2030	365,000	365,000	358,301
	UTD AIRLS PASS	3.100	January 7, 2030	246,280	246,280	237,158
	UTD PARCEL SVC INC	6.200	January 15, 2038	200,000	261,682	243,620
	UTD TECHNOLOGIES	7.500	September 15, 2029	400,000	531,836	503,085
	UTD TECHNOLOGIES	5.700	April 15, 2040	175,000	216,669	192,033
	VA ELEC & PWR CO	6.350	November 30, 2037	200,000	219,330	246,062
	VA ELEC & PWR CO	5.000	June 30, 2019	1,000,000	1,053,670	1,007,699
	VERIZON	4.500	August 10, 2033	625,000	623,238	616,929
	VERIZON	5.012	April 15, 2049	739,000	722,489	714,080
	VISA INC	4.150	December 14, 2035	405,000	404,453	418,855
	VISA INC	4.300	December 14, 2045	1,040,000	1,042,098	1,074,821
	VODAFONE GROUP PLC	5.000	May 30, 2038	115,000	112,820	107,756
	WALMART INC	1.750	October 9, 2019	700,000	699,986	695,085
	WALMART INC	4.050	June 29, 2048	1,330,000	1,312,697	1,323,375
	WALMART INC	5.250	September 1, 2035	1,159,000	1,391,947	1,335,122
	WELLS FARGO & CO	3.069	January 24, 2023	750,000	740,460	730,443
	WELLS FARGO & CO	4.750	December 7, 2046	490,000	498,241	471,797
	WELLS FARGO & CO	4.900	November 17, 2045	30,000	33,289	29,252
	WELLS FARGO & CO	5.606	January 15, 2044	1,472,000	1,662,415	1,596,403
	WELLS FARGO & CO	5.950	August 26, 2036	210,000	244,705	241,669
	WELLS FARGO & CO	4.650	November 4, 2044	220,000	233,012	207,109
	WESTPAC BANKING CORPORATION	2.650	January 25, 2021	400,000	399,724	395,959
	WYETH	5.950	April 1, 2037	1,725,000	2,175,044	2,068,732
	WYETH	6.500	February 1, 2034	191,000	244,516	242,962
	Corporate Bonds Total				**228,968,776**	**224,702,059**

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
Municipal Bonds:						
	AMERICAN MUN PWR OHIO INC REV	5.939	February 15, 2047	105,000	128,297	131,745
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	6.263	April 1, 2049	1,300,000	1,817,224	1,769,274
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	7.043	April 1, 2050	400,000	592,396	568,316
	CALIFORNIA ST	7.500	April 1, 2034	500,000	712,655	681,365
	CALIFORNIA ST	7.600	November 1, 2040	1,375,000	2,126,217	2,002,289
	CALIFORNIA ST UNIV	3.899	November 1, 2047	245,000	245,000	239,304
	COMMONWEALTH FING AUTH PA REV	4.144	June 1, 2038	420,000	420,000	424,423
	DISTRICT COLUMBIA WTR & SWR AUTH PUB	4.814	October 1, 2114	300,000	352,068	331,770
	GRAND PARKWAY TRANSN CORP TEX SYS TOLL F	5.184	October 1, 2042	500,000	634,380	587,220
	LOS ANGELES CALIF DEPT WTR & PWR REV	6.574	July 1, 2045	400,000	585,028	554,652
	LOS ANGELES CALIF UNI SCH DIST	6.758	July 1, 2034	1,255,000	1,679,783	1,615,072
	METROPOLI GOVT NASHVILLE & DVDSN CNTY	6.731	July 1, 2043	175,000	208,219	234,255
	METROPOLITAN TRANSN AUTH N Y DEDICATED T	7.336	November 15, 2039	445,000	514,171	631,691
	MISSOURI ST HEALTH & EDL FACS AUTH EDL FAC	3.652	August 15, 2057	375,000	365,516	354,038
	NEW JERSEY ST TPK AUTH TPK REV	7.414	January 1, 2040	500,000	756,570	704,500
	OHIO ST UNIV GEN RCPTS	4.048	December 1, 2056	400,000	400,000	397,180
	PORT AUTH N Y & N J	4.458	October 1, 2062	1,600,000	1,699,071	1,627,856
	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WT	6.138	May 1, 2049	450,000	601,603	589,896
	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COI	6.000	November 1, 2040	125,000	165,466	153,521
	UNIVERSITY CALIF REVS	5.770	May 15, 2043	600,000	774,522	721,926
	WASHINGTON ST	5.481	August 1, 2039	250,000	323,378	297,610
	Municipal Bonds Total				**15,101,562**	**14,617,901**
Collective Trusts:						
*	Northern Trust, N.A.	Collective Fovernment STIF - money market fund			3,242,750	3,242,750
	JP Morgan Chase Bank, N.A.	Liquidity Fund - collective trust fund			1,240,115	1,240,115
	Collective Trusts Total				**4,482,865**	**4,482,865**
Government Bonds:						
	SAUDI INTERNATIONAL BOND 144A	4.625	October 4, 2047	115,000	114,299	104,941
	STATE OF ISRAEL BD	4.125	January 17, 2048	455,000	450,896	444,253
	STATE OF ISRAEL ZERO COUPON	0.000	May 15, 2023	300,000	261,315	266,025
	UNITED STATES OF AMER TREAS BOND	3.125	November 15, 2028	1,980,000	2,018,213	2,053,787
	UNITED STATES TREAS BDS	3.000	August 15, 2048	7,590,000	7,155,508	7,554,122
	UNITED STATES TREAS NTS	2.250	January 31, 2024	1,980,000	1,927,569	1,954,244
	UNITED STATES TREAS NTS DTD	2.250	November 25, 2025	2,990,000	2,867,609	2,924,011
	UNITED STATES TREAS NTS DTD	2.500	January 31, 2025	2,440,000	2,394,069	2,430,469
	UNITED STATES TREAS NTS DTD	2.625	July 15, 2021	465,000	462,911	466,653
	UNITED STATES TREAS NTS WI TREASURY NOTE	2.000	November 15, 2026	1,720,000	1,598,718	1,641,860
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2029	1,940,000	1,375,130	1,437,540
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2029	1,910,000	1,340,648	1,402,421
	UNITED STATES TREAS SEC STRIPPED INT		May 15, 2030	375,000	259,448	271,688
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2031	1,865,000	1,240,523	1,298,049
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2032	1,075,000	689,301	726,040
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2033	395,000	245,658	258,515
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2030	1,845,000	1,257,183	1,314,112
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2031	1,845,000	1,216,944	1,274,199
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2032	1,845,000	1,177,700	1,235,853
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2033	1,845,000	1,138,900	1,198,174
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2034	1,845,000	1,101,779	1,161,571
	US TREAS BD STRIPPED PRIN		August 15, 2029	805,000	577,926	602,615
	US TREAS SEC STRIPPED INT		November 15, 2028	1,790,000	1,299,486	1,355,148
	US TREASURY N/B	2.875	November 30, 2023	1,255,000	1,272,826	1,276,865
	USA TREASURY NTS	2.750	July 31, 2023	250,000	248,506	252,666
	UTD STATES TREAS ZERO CPN	0.000	August 15, 2030	1,915,000	1,313,479	1,373,666
	Government Bonds Total				**35,006,544**	**36,279,490**
Commercial Mortgage-Backed:						
	PVTPL CMO SFAVE COML SER	N/A	N/A	N/A	91,527	87,875
	Commercial Mortgage-Backed Securities Total				**91,527**	**87,875**
					Cost	**Market Value**
				GRAND TOTAL	**$ 283,651,274**	**$ 280,170,190**

* Party-in-interest to the Plan

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	20,000,000.000	15 Feb 18	92.4020			0.00	18,480,548.75	18,480,548.75	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	18,185,000.000	15 Feb 18	92.3860			0.00	16,800,524.80	16,800,524.80	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-15,515,000.000	2 Mar 18		92.4090		0.00	14,338,470.40	14,337,373.68	-1,096.72
Value of Interest in Common/Collective Trusts									
United States - USD									
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	49,728,523.600	15 Feb 18	1.0000			0.00	49,728,523.60	49,728,523.60	0.00
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	-41,057,169.630	16 Feb 18		1.0000		0.00	41,057,169.63	41,057,169.63	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	52,788,482.860	7 Feb 18	1.0000			0.00	52,788,482.86	52,788,482.86	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	49,657,338.280	15 Feb 18	1.0000			0.00	49,657,338.28	49,657,338.28	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	-52,400,000.000	15 Feb 18		1.0000		0.00	52,400,000.00	52,400,000.00	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	-43,855,837.480	16 Feb 18		1.0000		0.00	43,855,837.48	43,855,837.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
International Region - USD									
MFO VANGUARD STAR FDS VANGUARD TOTAL INTL STOCK INDEX FD INSTL SHS CUSIP: 921909784	-105,642.000	6 Feb 18		123.2100		0.00	10,864,863.47	13,016,146.75	2,151,283.28
United States - USD									
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	-161,838.650	6 Feb 18		245.7500		0.00	16,310,105.76	39,771,855.61	23,461,749.85

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	Total acquisitions	133	75,619,934.06			0.00	75,619,934.06	75,619.934.06
	Total dispositions	71		74,803,356.06		0.00	74,803,356.06	74,803.356.06
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	273	163,681,808.59			0.00	163,681,808.59	163,681.808.59
	Total dispositions	172		163,691,002.50		0.00	163,691,002.50	163,691.002.50
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	Total acquisitions	41	6,794,082.18			0.00	6,794,082.18	6,794.082.18
	Total dispositions	33		8,925,384.17		0.00	9,056,809.83	8,925.384.17
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	Total acquisitions	32	53,531,406.65			0.00	53,531,406.65	53,531.406.65
	Total dispositions	44		53,452,447.38		0.00	53,531,406.65	53,452.447.38
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	Total acquisitions	24	11,375,564.33			0.00	11,375,564.33	11,375.564.33
	Total dispositions	18		11,015,440.99		0.00	11,375,564.33	11,015.440.99
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	Total acquisitions	17	8,038,135.10			0.00	8,038,135.10	8,038.135.10
	Total dispositions	19		8,064,218.72		0.00	8,038,135.10	8,064.218.72
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG CUSIP: 912828J27	Total acquisitions	1	7,578,469.50			0.00	7,578,469.50	7,578.469.50
	Total dispositions	2		7,592,237.53		0.00	7,578,469.50	7,592.237.53
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	Total acquisitions	1	6,787,015.64			0.00	6,787,015.64	6,787.015.64
	Total dispositions	4		6,793,601.54		0.00	6,787,015.64	6,793.601.54
UNITED STATES TREAS NTS DTD 814 2.25% DUE 02-15-2021 REG CUSIP: 9128283X6	Total acquisitions	2	7,104,175.20			0.00	7,104,175.20	7,104.175.20
	Total dispositions	6		7,094,162.50		0.00	7,104,175.20	7,094.162.50
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023 CUSIP: 9128283U2	Total acquisitions	1	10,061,268.16			0.00	10,061,268.16	10,061.268.16

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	6		10,066,622.46		0.00	10,061,268.16	10,066.622.46
UNITED STATES TREAS 2.75% 02-15-2028 CUSIP: 9128283W8	Total acquisitions	8	21,377,469.37			0.00	21,377,469.37	21,377.469.37
	Total dispositions	11		21,371,720.35		0.00	21,377,469.37	21,371.720.35

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS SECURITIES CORP.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-15,515,000.000*	02 Mar 18		92.4098		0.00	14,338,470.40	14,337,373.68	-1,096.72
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	-850,000.000	02 Mar 18		97.0895		0.00	824,137.61	825,260.82	1,123.21
UNITED STATES TREAS 2.75% 02-15-2028 CUSIP: 9128283W8	45,000.000	05 Mar 18	98.8442			0.00	44,479.87	44,479.87	0.00
UTD STATES TREAS 2.25% 02-29-2020 CUSIP: 9128283Y4	1,295,000.000	05 Mar 18	100.0160			0.00	1,295,206.68	1,295,206.68	0.00
Corporate Debt Instruments - Preferred									
United States - USD									
PROCTER & GAMBLE 5.55% DUE 03-05-2037 CUSIP: 742718DF3	-9,000.000	05 Mar 18		124.3610		0.00	12,010.68	11,192.49	-818.19
Corporate Debt Instruments - Other									
Italy - USD									
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	-70,000.000	05 Mar 18		92.3360		0.00	69,652.10	64,635.20	-5,016.90
United Kingdom - USD									
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 CUSIP: 80281LAG0	-40,000.000	05 Mar 18		94.9590		0.00	39,923.60	37,983.60	-1,940.00
Total BNP PARIBAS SECURITIES CORP.							**16,623,880.94**	**16,616,132.34**	**-7,748.60**

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	15,000.000	19 Jan 18	96.7699			0.00	14,515.49	14,515.49	0.00
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	-85,000.000	09 Jan 18		97.1484		0.00	83,973.98	82,576.17	-1,397.81
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	-50,000.000	23 Jan 18		97.2848		0.00	48,596.25	48,642.38	46.13
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	-150,000.000	24 Jan 18		96.0113		0.00	145,290.44	144,016.98	-1,273.46
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	18,185,000.000 *	15 Feb 18	92.3867			0.00	16,800,524.80	16,800,524.80	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	20,000,000.000 *	15 Feb 18	92.4027			0.00	18,480,548.75	18,480,548.75	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	1,230,000.000	28 Feb 18	92.6055			0.00	1,139,047.27	1,139,047.27	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	400,000.000	28 Feb 18	92.5434			0.00	370,173.48	370,173.48	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	440,000.000	26 Mar 18	93.8945			0.00	413,135.94	413,135.94	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	15,000.000	27 Mar 18	93.7895			0.00	14,068.42	14,068.42	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	600,000.000	29 Mar 18	95.4809			0.00	572,885.21	572,885.21	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	3,150,000.000	25 Apr 18	91.4063			0.00	2,879,296.88	2,879,296.88	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	800,000.000	04 May 18	92.7699			0.00	742,159.45	742,159.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-445,000.000	09 Mar 18		92.2539		0.00	412,090.16	410,529.88	-1,560.28
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-545,000.000	01 May 18		92.5586		0.00	503,575.32	504,444.34	869.02
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-1,680,000.000	14 May 18		92.8906		0.00	1,559,149.61	1,560,562.50	1,412.89
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-325,000.000	16 May 18		91.2461		0.00	300,348.64	296,549.80	-3,798.84
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	340,000.000	10 Aug 18	101.6180			0.00	345,501.20	345,501.20	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	360,000.000	17 Aug 18	102.2050			0.00	367,938.00	367,938.00	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	890,000.000	28 Sep 18	98.6953			0.00	878,388.28	878,388.28	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	-145,000.000	04 Sep 18		101.3008		0.00	147,464.27	146,886.13	-578.14
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	-320,000.000	24 Oct 18		95.9336		0.00	318,319.28	306,987.50	-11,331.78
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	-600,000.000	13 Nov 18		95.3281		0.00	608,664.65	571,968.75	-36,695.90
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	1,615,000.000	14 May 18	97.7190			0.00	1,578,161.85	1,578,161.85	0.00
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	315,000.000	16 May 18	96.0078			0.00	302,424.61	302,424.61	0.00
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	550,000.000	31 Jul 18	98.4063			0.00	541,234.38	541,234.38	0.00
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	-330,000.000	22 May 18		95.9453		0.00	315,975.00	316,619.53	644.53
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	-350,000.000	10 Aug 18		99.1220		0.00	344,048.96	346,927.00	2,878.04

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	-368,000.000	17 Aug 18		99.6875		0.00	361,742.91	366,850.00	5,107.09
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	245,000.000	13 Nov 18	93.0204			0.00	227,899.86	227,899.86	0.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	365,000.000	13 Nov 18	93.0168			0.00	339,511.28	339,511.28	0.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	350,000.000	30 Nov 18	94.0629			0.00	329,220.15	329,220.15	0.00
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30-2023 REG CUSIP: 9128284U1	955,000.000	03 Jul 18	99.4922			0.00	950,150.39	950,150.39	0.00
UNITED STATES TREAS NTS DTD 833 2.75% DUE 05-31-2023 REG CUSIP: 9128284S6	-965,000.000	03 Jul 18		100.0977		0.00	964,434.57	965,942.38	1,507.81
UNITED STATES TREAS NTS 2.25% 01-31-2024 CUSIP: 912828V80	-800,000.000	04 May 18		96.9410		0.00	778,815.70	775,528.05	-3,287.65
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 CUSIP: 9128284N7	1,610,000.000	16 May 18	98.2539			0.00	1,581,887.89	1,581,887.89	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00522 11-15-2029 (UNDDATE) REG CUSIP: 912833XT2	1,910,000.000	07 Mar 18	70.1910			0.00	1,340,648.10	1,340,648.10	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00881 11-15-2030 (UNDDATE) REG CUSIP: 9128337N4	1,845,000.000	07 Mar 18	68.1400			0.00	1,257,183.00	1,257,183.00	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00887 11-15-2033 (UNDDATE) REG CUSIP: 9128337U8	1,845,000.000	07 Mar 18	61.7290			0.00	1,138,900.05	1,138,900.05	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00889 11-15-2034 (UNDDATE) REG CUSIP: 9128337W4	1,845,000.000	07 Mar 18	59.7170			0.00	1,101,778.65	1,101,778.65	0.00
UNITED STATES TREASURY 2.25% 11-15-2027 CUSIP: 9128283F5	-125,000.000	04 Jan 18		98.1406		0.00	123,148.74	122,675.78	-472.96
UTD STATES TREAS 1.75% DUE 01-31-2023 CUSIP: 912828P38	-410,000.000	29 Mar 18		96.3395		0.00	393,281.06	394,991.99	1,710.93
UTD STATES TREAS 2% 10-31-2022 CUSIP: 9128283C2	-240,000.000	17 Jan 18		98.3164		0.00	239,915.63	235,959.38	-3,956.25

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
Corporate Debt Instruments - Preferred									
United States - USD									
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	-95,000.000	14 Dec 18		105.5140		0.00	99,135.08	100,238.30	1,103.22
Corporate Debt Instruments - Other									
United States - USD									
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	600,000.000	21 Feb 18	94.3260			0.00	565,956.00	565,956.00	0.00
CIGNA CORP 3.875% 10-15-2047 CUSIP: 125509BW8	-110,000.000	05 Jan 18		98.4450		0.00	108,417.10	108,289.50	-127.60
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	500,000.000	20 Feb 18	96.9210			0.00	484,605.00	484,605.00	0.00
PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BE CUSIP: 565122AE8	345,000.000	15 May 18	99.9660			0.00	344,882.70	344,882.70	0.00
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO CUSIP: 882384AD2	130,000.000	04 Jan 18	99.4810			0.00	129,325.30	129,325.30	0.00
SYSCO CORP 4.5% DUE 04-01-2046 CUSIP: 871829BD8	800,000.000	21 Feb 18	102.5390			0.00	820,312.00	820,312.00	0.00
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG CUSIP: 91324PDQ2	95,000.000	14 Dec 18	101.1360			0.00	96,079.20	96,079.20	0.00
Total DEUTSCHE BANK SECURITIES INC.							**64,004,730.93**	**63,955,529.92**	**-49,201.01**

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26

Schedule of Active Participant Data as of January 1, 2018 – Milliken & Company

	Attained Years of Credited Service[1]										
Attained Age	Under 1	1-4	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
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	1	1	0	0	0	0	0	0	0	0	2
35-39	7	41	2	0	0	0	0	0	0	0	50
40-44	4	22	66	4	0	0	0	0	0	0	96
45-49	3	19	40	53	0	0	0	0	0	0	115
50-54	3	10	23	40	77	1	0	0	0	0	154
55-59	3	6	12	12	36	47	6	0	0	0	122
60-64	0	2	7	7	3	43	27	1	0	0	90
65-69	0	2	0	1	1	0	11	2	0	0	17
70 & over	0	0	0	0	0	0	0	0	0	0	0
Total	21	103	150	117	117	91	44	3	0	0	646

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

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342/333
Plan Sponsor: Milliken & Company
Valuation Date January 1, 2018

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26
Schedule of Active Participant Data as of January 1, 2018 – Pacelot Milliken Enterprises

	Attained Years of Credited Service[2]										
Attained Age	Under 1	1-4	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
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	0	1	0	0	0	0	0	0	0	0	1
40-44	0	0	0	0	0	0	0	0	0	0	0
45-49	0	0	0	0	0	0	0	0	0	0	0
50-54	0	0	1	0	0	0	0	0	0	0	1
55-59	0	0	0	0	2	0	0	0	0	0	2
60-64	0	0	0	0	0	0	1	0	0	0	1
65-69	0	0	0	0	0	0	0	0	0	0	0
70 & over	0	0	0	0	0	0	0	0	0	0	0
Total	0	1	1	0	2	0	1	0	0	0	5

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

Plan Name: Milliken Pension Plan
EIN / PN: 51-0105342/333
Plan Sponsor: Milliken & Company
Valuation Date January 1, 2018

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	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

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-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).

- 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).

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%

SCHEDULE SB ATTACHMENTS

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.

SCHEDULE SB ATTACHMENTS

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.

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 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.

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 and methods 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.

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	**N/A**
Pacelot Milliken Enterprises, Inc	26-1392109	**N/A**

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	20,000,000.000	15 Feb 18	92.4020			0.00	18,480,548.75	18,480,548.75	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	18,185,000.000	15 Feb 18	92.3860			0.00	16,800,524.80	16,800,524.80	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-15,515,000.000	2 Mar 18		92.4090		0.00	14,338,470.40	14,337,373.68	-1,096.72
Value of Interest in Common/Collective Trusts									
United States - USD									
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	49,728,523.600	15 Feb 18	1.0000			0.00	49,728,523.60	49,728,523.60	0.00
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	-41,057,169.630	16 Feb 18		1.0000		0.00	41,057,169.63	41,057,169.63	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	52,788,482.860	7 Feb 18	1.0000			0.00	52,788,482.86	52,788,482.86	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	49,657,338.280	15 Feb 18	1.0000			0.00	49,657,338.28	49,657,338.28	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	-52,400,000.000	15 Feb 18		1.0000		0.00	52,400,000.00	52,400,000.00	0.00
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	-43,855,837.480	16 Feb 18		1.0000		0.00	43,855,837.48	43,855,837.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
International Region - USD									
MFO VANGUARD STAR FDS VANGUARD TOTAL INTL STOCK INDEX FD INSTL SHS CUSIP: 921909784	-105,642.000	6 Feb 18		123.2100		0.00	10,864,863.47	13,016,146.75	2,151,283.28
United States - USD									
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	-161,838.650	6 Feb 18		245.7500		0.00	16,310,105.76	39,771,855.61	23,461,749.85

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF JPMCB LIQUIDITY FD CUSIP: 222998MF0	Total acquisitions	133	75,619,934.06			0.00	75,619,934.06	75,619.934.06
	Total dispositions	71		74,803,356.06		0.00	74,803,356.06	74,803.356.06
NTGI COLTV GOVT STIF REGI STERED CUSIP: 195998BD0	Total acquisitions	273	163,681,808.59			0.00	163,681,808.59	163,681.808.59
	Total dispositions	172		163,691,002.50		0.00	163,691,002.50	163,691.002.50
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	Total acquisitions	41	6,794,082.18			0.00	6,794,082.18	6,794.082.18
	Total dispositions	33		8,925,384.17		0.00	9,056,809.83	8,925.384.17
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	Total acquisitions	32	53,531,406.65			0.00	53,531,406.65	53,531.406.65
	Total dispositions	44		53,452,447.38		0.00	53,531,406.65	53,452.447.38
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	Total acquisitions	24	11,375,564.33			0.00	11,375,564.33	11,375.564.33
	Total dispositions	18		11,015,440.99		0.00	11,375,564.33	11,015.440.99
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	Total acquisitions	17	8,038,135.10			0.00	8,038,135.10	8,038.135.10
	Total dispositions	19		8,064,218.72		0.00	8,038,135.10	8,064.218.72
UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG CUSIP: 912828J27	Total acquisitions	1	7,578,469.50			0.00	7,578,469.50	7,578.469.50
	Total dispositions	2		7,592,237.53		0.00	7,578,469.50	7,592.237.53
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	Total acquisitions	1	6,787,015.64			0.00	6,787,015.64	6,787.015.64
	Total dispositions	4		6,793,601.54		0.00	6,787,015.64	6,793.601.54
UNITED STATES TREAS NTS DTD 814 2.25% DUE 02-15-2021 REG CUSIP: 9128283X6	Total acquisitions	2	7,104,175.20			0.00	7,104,175.20	7,104.175.20
	Total dispositions	6		7,094,162.50		0.00	7,104,175.20	7,094.162.50
UNITED STATES TREAS NTS 2.375% DUE 01-31-2023 CUSIP: 9128283U2	Total acquisitions	1	10,061,268.16			0.00	10,061,268.16	10,061.268.16

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	6		10,066,622.46		0.00	10,061,268.16	10,066.622.46
UNITED STATES TREAS 2.75% 02-15-2028 CUSIP: 9128283W8	Total acquisitions	8	21,377,469.37			0.00	21,377,469.37	21,377.469.37
	Total dispositions	11		21,371,720.35		0.00	21,377,469.37	21,371.720.35

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS SECURITIES CORP.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-15,515,000.000*	02 Mar 18		92.4098		0.00	14,338,470.40	14,337,373.68	-1,096.72
UNITED STATES TREAS NTS DTD 02/15/2013 2% DUE 02-15-2023 REG CUSIP: 912828UN8	-850,000.000	02 Mar 18		97.0895		0.00	824,137.61	825,260.82	1,123.21
UNITED STATES TREAS 2.75% 02-15-2028 CUSIP: 9128283W8	45,000.000	05 Mar 18	98.8442			0.00	44,479.87	44,479.87	0.00
UTD STATES TREAS 2.25% 02-29-2020 CUSIP: 9128283Y4	1,295,000.000	05 Mar 18	100.0160			0.00	1,295,206.68	1,295,206.68	0.00
Corporate Debt Instruments - Preferred									
United States - USD									
PROCTER & GAMBLE 5.55% DUE 03-05-2037 CUSIP: 742718DF3	-9,000.000	05 Mar 18		124.3610		0.00	12,010.68	11,192.49	-818.19
Corporate Debt Instruments - Other									
Italy - USD									
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	-70,000.000	05 Mar 18		92.3360		0.00	69,652.10	64,635.20	-5,016.90
United Kingdom - USD									
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 CUSIP: 80281LAG0	-40,000.000	05 Mar 18		94.9590		0.00	39,923.60	37,983.60	-1,940.00
Total BNP PARIBAS SECURITIES CORP.							**16,623,880.94**	**16,616,132.34**	**-7,748.60**

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	15,000.000	19 Jan 18	96.7699			0.00	14,515.49	14,515.49	0.00
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	-85,000.000	09 Jan 18		97.1484		0.00	83,973.98	82,576.17	-1,397.81
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	-50,000.000	23 Jan 18		97.2848		0.00	48,596.25	48,642.38	46.13
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	-150,000.000	24 Jan 18		96.0113		0.00	145,290.44	144,016.98	-1,273.46
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	18,185,000.000 *	15 Feb 18	92.3867			0.00	16,800,524.80	16,800,524.80	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	20,000,000.000 *	15 Feb 18	92.4027			0.00	18,480,548.75	18,480,548.75	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	1,230,000.000	28 Feb 18	92.6055			0.00	1,139,047.27	1,139,047.27	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	400,000.000	28 Feb 18	92.5434			0.00	370,173.48	370,173.48	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	440,000.000	26 Mar 18	93.8945			0.00	413,135.94	413,135.94	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	15,000.000	27 Mar 18	93.7895			0.00	14,068.42	14,068.42	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	600,000.000	29 Mar 18	95.4809			0.00	572,885.21	572,885.21	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	3,150,000.000	25 Apr 18	91.4063			0.00	2,879,296.88	2,879,296.88	0.00
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	800,000.000	04 May 18	92.7699			0.00	742,159.45	742,159.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-445,000.000	09 Mar 18		92.2539		0.00	412,090.16	410,529.88	-1,560.28
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-545,000.000	01 May 18		92.5586		0.00	503,575.32	504,444.34	869.02
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-1,680,000.000	14 May 18		92.8906		0.00	1,559,149.61	1,560,562.50	1,412.89
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP: 912810RZ3	-325,000.000	16 May 18		91.2461		0.00	300,348.64	296,549.80	-3,798.84
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	340,000.000	10 Aug 18	101.6180			0.00	345,501.20	345,501.20	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	360,000.000	17 Aug 18	102.2050			0.00	367,938.00	367,938.00	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	890,000.000	28 Sep 18	98.6953			0.00	878,388.28	878,388.28	0.00
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	-145,000.000	04 Sep 18		101.3008		0.00	147,464.27	146,886.13	-578.14
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	-320,000.000	24 Oct 18		95.9336		0.00	318,319.28	306,987.50	-11,331.78
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	-600,000.000	13 Nov 18		95.3281		0.00	608,664.65	571,968.75	-36,695.90
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	1,615,000.000	14 May 18	97.7190			0.00	1,578,161.85	1,578,161.85	0.00
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	315,000.000	16 May 18	96.0078			0.00	302,424.61	302,424.61	0.00
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	550,000.000	31 Jul 18	98.4063			0.00	541,234.38	541,234.38	0.00
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	-330,000.000	22 May 18		95.9453		0.00	315,975.00	316,619.53	644.53
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	-350,000.000	10 Aug 18		99.1220		0.00	344,048.96	346,927.00	2,878.04

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 CUSIP: 912810SA7	-368,000.000	17 Aug 18		99.6875		0.00	361,742.91	366,850.00	5,107.09
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	245,000.000	13 Nov 18	93.0204			0.00	227,899.86	227,899.86	0.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	365,000.000	13 Nov 18	93.0168			0.00	339,511.28	339,511.28	0.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	350,000.000	30 Nov 18	94.0629			0.00	329,220.15	329,220.15	0.00
UNITED STATES TREAS NTS DTD 06/30/2018 2.625% DUE 06-30-2023 REG CUSIP: 9128284U1	955,000.000	03 Jul 18	99.4922			0.00	950,150.39	950,150.39	0.00
UNITED STATES TREAS NTS DTD 833 2.75% DUE 05-31-2023 REG CUSIP: 9128284S6	-965,000.000	03 Jul 18		100.0977		0.00	964,434.57	965,942.38	1,507.81
UNITED STATES TREAS NTS 2.25% 01-31-2024 CUSIP: 912828V80	-800,000.000	04 May 18		96.9410		0.00	778,815.70	775,528.05	-3,287.65
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 CUSIP: 9128284N7	1,610,000.000	16 May 18	98.2539			0.00	1,581,887.89	1,581,887.89	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00522 11-15-2029 (UNDDATE) REG CUSIP: 912833XT2	1,910,000.000	07 Mar 18	70.1910			0.00	1,340,648.10	1,340,648.10	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00881 11-15-2030 (UNDDATE) REG CUSIP: 9128337N4	1,845,000.000	07 Mar 18	68.1400			0.00	1,257,183.00	1,257,183.00	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00887 11-15-2033 (UNDDATE) REG CUSIP: 9128337U8	1,845,000.000	07 Mar 18	61.7290			0.00	1,138,900.05	1,138,900.05	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00889 11-15-2034 (UNDDATE) REG CUSIP: 9128337W4	1,845,000.000	07 Mar 18	59.7170			0.00	1,101,778.65	1,101,778.65	0.00
UNITED STATES TREASURY 2.25% 11-15-2027 CUSIP: 9128283F5	-125,000.000	04 Jan 18		98.1406		0.00	123,148.74	122,675.78	-472.96
UTD STATES TREAS 1.75% DUE 01-31-2023 CUSIP: 912828P38	-410,000.000	29 Mar 18		96.3395		0.00	393,281.06	394,991.99	1,710.93
UTD STATES TREAS 2% 10-31-2022 CUSIP: 9128283C2	-240,000.000	17 Jan 18		98.3164		0.00	239,915.63	235,959.38	-3,956.25

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
Corporate Debt Instruments - Preferred									
United States - USD									
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	-95,000.000	14 Dec 18		105.5140		0.00	99,135.08	100,238.30	1,103.22
Corporate Debt Instruments - Other									
United States - USD									
APPLE INC FIXED 3.75% 11-13-2047 CUSIP: 037833DG2	600,000.000	21 Feb 18	94.3260			0.00	565,956.00	565,956.00	0.00
CIGNA CORP 3.875% 10-15-2047 CUSIP: 125509BW8	-110,000.000	05 Jan 18		98.4450		0.00	108,417.10	108,289.50	-127.60
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	500,000.000	20 Feb 18	96.9210			0.00	484,605.00	484,605.00	0.00
PVTPL MAPLE ESCROW SUBSIDIARY INC SR NT 144A 4.985 DUE 05-25-2038/05-25-2018 BE CUSIP: 565122AE8	345,000.000	15 May 18	99.9660			0.00	344,882.70	344,882.70	0.00
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO CUSIP: 882384AD2	130,000.000	04 Jan 18	99.4810			0.00	129,325.30	129,325.30	0.00
SYSCO CORP 4.5% DUE 04-01-2046 CUSIP: 871829BD8	800,000.000	21 Feb 18	102.5390			0.00	820,312.00	820,312.00	0.00
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG CUSIP: 91324PDQ2	95,000.000	14 Dec 18	101.1360			0.00	96,079.20	96,079.20	0.00
Total DEUTSCHE BANK SECURITIES INC.							**64,004,730.93**	**63,955,529.92**	**-49,201.01**

NOTE: TRANSACTIONS ARE BASED ON THE 2017-12-31 VALUE (INCLUDING ACCRUALS) OF 249,105,536.42

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

2018

This Form is Open to Public Inspection

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **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 2018

2 Assets:

a Market value	**2a**	305,581,701
b Actuarial value	**2b**	305,581,701

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	1,628	156,328,468	156,328,468
b For terminated vested participants	640	38,991,330	38,991,330
c For active participants	651	40,694,577	45,724,032
d Total	2,919	236,014,375	241,043,830

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**	5.66%
6 Target normal cost	**6**	2,194,428

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

Matthew Crouch, FSA, EA MC — Signature of actuary

1 Oct 2019 — Date

Matthew Crouch, FSA, EA — Type or print name of actuary

1707024 — Most recent enrollment number

Willis Towers Watson US LLC — Firm name

704-620-6587 — Telephone number (including area code)

150 N. College Street
Suite 3050
Charlotte NC 28202
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	4,080,314
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	4,080,314
10	Interest on line 9 using prior year's actual return of 12.87%	0	525,136
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		53,369,396
	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 5.86%		3,127,447
	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		56,496,843
	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	4,605,450

Part III Funding Percentages

14	Funding target attainment percentage	14	124.86%
15	Adjusted funding target attainment percentage	15	126.77%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	101.73%
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
			Totals ► 18(b)	0	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	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
3.92 %	5.52 %	6.29%	☐ 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)

Prior regulation: ☐ Prescribed - combined ☐ Prescribed - separate ☐ Substitute

Current regulation: ☐ 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**	2,194,428
b Excess assets, if applicable, but not greater than line 31a	**31b**	2,194,428

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**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2018

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, 2018

2018 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	1/1/2018	304,241,855	304,241,855	1,624	155,751,276	640	38,991,330	646
Pacolet Milliken Enterprises	1/1/2018	1,339,846	1,339,846	4	577,192	-	-	5
Total		305,581,701	305,581,701	1,628	156,328,468	640	38,991,330	651

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 FORM 5500 SCHEDULE SB ATTACHMENTS - INFORMATION FOR EACH PARTICIPATING EMPLOYER

Line	3c(2)	3c(3)	3d(1)	3d(2)	3d(3)	4	4a	4b
Employer's Name	Funding Target: Active participants - Vested benefits	Funding Target: Total active participants	No. of Participants: Total	Vested Funding Target: Total	Funding Target: Total	Plan is in At-Risk Status	Funding target disregarding at-risk assumptions (if at-risk status)	Funding target reflecting at-risk assumptions (if at-risk status)
Milliken & Company	40,228,085	45,220,065	2,910	234,970,691	239,962,671			
Pacolet Milliken Enterprises	466,492	503,967	9	1,043,684	1,081,159			
Total	40,694,577	45,724,032	2,919	236,014,375	241,043,830			

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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	5.66%	2,194,428	-	4,080,314	-	-	-	4,080,314
Pacolet Milliken Enterprises	5.66%	-	-	-	-	-	-	-
Total	5.66%	2,194,428	-	4,080,314	-	-	-	4,080,314

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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	12.87%	-	525,136	53,369,396	5.86%	3,127,447	-	56,496,843
Pacolet Milliken Enterprises	12.87%	-	-	-	5.86%	-	-	-
Total	12.87%	-	525,136	53,369,396	5.86%	3,127,447	-	56,496,843

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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	-	-	-	-	4,605,450	124.86%	126.78%	101.65%
Pacolet Milliken Enterprises	-	-	-	-	-	123.92%	123.92%	119.05%
Total	-	-	-	-	4,605,450	124.86%	126.77%	101.73%

* 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, 2018

2018 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		-	-	-	-	0	No	
Pacolet Milliken Enterprises		-	-	-	-	-	No	
Total		-	-	-	-	0		

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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	-	-	-	-	-	-	-	2,194,428
Pacolet Milliken Enterprises	0	0	0	0	-	-	-	-
Total	0	0	0	0	-	-	-	2,194,428

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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	2,194,428	-	-	-	-			-
Pacolet Milliken Enterprises	-	-	-	-	-			-
Total	2,194,428	-	-	-	-			-

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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	-	-	-	-	0	0	-	-
Pacolet Milliken Enterprises	-	-	-	-	-	-	-	-
Total	-	-	-	-	0	0	-	-

Plan Name: The Milliken Pension Plan
EIN/PN: 51-0105342 / 333
Plan Sponsor: Milliken Company
Valuation Date: January 1, 2018

2018 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, 2018

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

The plan was originally effective January 1, 1986. The last amendment reflected herein is Amendment 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.

SCHEDULE SB ATTACHMENTS

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.

SCHEDULE SB ATTACHMENTS

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 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, 2018
Enrolled Actuary	Matthew Crouch, FSA, EA
Enrollment Number	17-07024

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 25
Change in Method

The decrement timing used in the valuation was changed from beginning of year to rounded middle of year. Under rounded middle of year decrement timing, all decrements are assumed to occur at the middle of the year and eligibility for benefits, commencement and cessation of benefits, and other events are assumed to occur at the middle of the year. The change in funding method meets the parameters for automatic approval of software changes under IRS Rev. Proc. 2017-56.

Plan Name:	Milliken Pension Plan
EIN / PN:	51-0105342/333
Plan Sponsor:	Milliken & Company
Valuation Date	January 1, 2018

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

2018

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

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	Brad A Johnson	10/11/19	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

c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	2,897
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)**	651
a(2) Total number of active participants at the end of the plan year	**6a(2)**	610
b Retired or separated participants receiving benefits	**6b**	1,299
c Other retired or separated participants entitled to future benefits	**6c**	596
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	2,505
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	323
f Total. Add lines **6d** and **6e**	**6f**	2,828
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)

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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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_____

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
Corporate Bonds						
	3M CO	3.125	September 19, 2046	$ 220,000	$ 209,755	$ 189,693
	AETNA INC NEW	6.750	December 15, 2037	340,000	449,670	410,814
	AEP TRANSM CO LLC	3.750	December 1, 2047	525,000	486,312	481,461
	AFLAC INC	4.750	January 15, 2049	255,000	253,317	260,213
	AHS HOSP CORP	5.024	July 1, 2045	325,000	368,693	360,989
	ALABAMA PWR CO	4.300	July 15, 2048	201,000	199,486	201,324
	ALABAMA PWR CO	6.000	March 1, 2039	275,000	282,959	329,859
	ALCAN INC	7.250	March 15, 2031	80,000	89,385	103,005
	ALIBABA GROUP HLDG	4.000	December 6, 2037	420,000	424,412	376,776
	ALIBABA GROUP HLDG	4.200	December 6, 2047	560,000	564,556	496,526
	ALLSTATE CORP	4.200	December 15, 2046	1,200,000	1,228,956	1,165,316
	ALTRIA GROUP INC	3.875	September 16, 2046	190,000	185,377	144,726
	AMAZON COM INC FIXED	3.875	August 22, 2037	210,000	206,631	202,809
	AMAZON COM INC	4.050	August 22, 2047	25,000	24,490	24,427
	AMAZON COM INC	4.950	December 5, 2044	235,000	230,855	260,527
	AMER MOVIL SAB	4.375	July 16, 2042	660,000	643,262	632,778
	AMER MOVIL SAB	6.125	March 30, 2040	1,759,000	2,093,103	2,070,904
	AMERICAN AIRLS PASS THRU	3.650	December 15, 2029	1,574,125	1,572,157	1,494,789
	AMERICAN AIRLS PASS THRU	3.200	December 15, 2029	501,022	494,649	471,050
	AMERICAN EXPRESS	2.250	August 15, 2019	1,200,000	1,210,416	1,194,550
	AMERICAN HONDA FIN CORP	2.600	November 16, 2022	900,000	900,000	875,669
	AMERN CAMPUS	3.750	April 15, 2023	1,000,000	997,020	992,778
	AMERN EXPRESS CO	4.050	December 3, 2042	435,000	426,496	409,889
	AMERN FINL GROUP	4.500	June 15, 2047	185,000	189,392	166,002
	AMERN INTL GROUP	4.375	January 15, 2055	170,000	156,079	141,128
	AMERN WTR CAP CORP	3.750	September 1, 2047	1,190,000	1,099,465	1,069,272
	ANHEUSER-BUSCH	3.300	February 1, 2023	500,000	499,200	486,175
	PVTPL ANHEUSER-BUSCH	4.700	February 1, 2036	2,002,000	1,929,726	1,856,651
	PVTPL ANHEUSER-BUSCH	4.900	February 1, 2046	175,000	166,470	162,292
	ANTHEM INC	4.101	March 1, 2028	510,000	510,000	499,869
	APPLE INC	3.450	February 9, 2045	570,000	537,371	504,720
	APPLE INC	3.750	September 12, 2047	645,000	641,317	592,434
	APPLE INC	3.850	May 4, 2043	1,045,000	1,024,313	989,593
	APPLE INC	4.500	February 23, 2036	1,210,000	1,273,828	1,272,444
	APPLE INC	3.750	November 13, 2047	1,000,000	962,676	918,935
	ARCH CAP FIN LLC	5.031	December 15, 2046	70,000	70,000	73,097
	AT&T INC	4.350	June 15, 2045	238,000	209,643	201,126
	AT&T INC	4.550	March 9, 2049	1,011,000	917,087	870,264
	AT&T INC	4.750	May 15, 2046	85,000	82,147	75,471
	AT&T INC	5.350	September 1, 2040	269,000	275,168	261,325
	AT&T INC	5.450	March 1, 2047	210,000	220,484	205,106
	ATMOS ENERGY CORP	4.125	October 15, 2044	205,000	204,615	197,753
	ATMOS ENERGY CORP FIXED	4.300	October 1, 2048	310,000	308,447	311,476
	AVALONBAY CMNTYS FIXED	4.150	July 1, 2047	560,000	559,994	531,789
	B A T CAP CORP	4.390	August 15, 2037	530,000	447,504	433,788
	B A T CAP CORP	4.540	August 15, 2047	940,000	769,097	748,287
	BAKER HUGHES A GE CO LLC	5.125	September 15, 2040	145,000	171,347	138,155
	BANK AMER CORP	3.248	October 21, 2027	165,000	165,000	152,731
	BANK AMER CORP	3.419	December 20, 2028	238,000	221,309	222,328
	BANK AMER CORP	3.593	July 21, 2028	35,000	35,169	33,191
	BANK AMER CORP	3.946	January 23, 2049	705,000	704,864	627,951
	BANK AMER CORP	5.875	February 7, 2042	475,000	506,198	551,326
	BANK AMER CORP	4.443	January 20, 2048	750,000	779,040	720,774
	BANK AMER CORP	2.328	October 1, 2021	500,000	498,585	490,241
	BANK OF AMER CORP FIXED	3.004	December 20, 2023	1,000,000	966,301	972,008
	BANK OF MONTREAL	3.100	July 13, 2020	695,000	694,173	694,618
	BARCLAYS BK PLC	2.650	January 11, 2021	935,000	929,488	915,485
	BAXALTA INC	5.250	June 23, 2045	85,000	94,205	86,158
	BB&T CORP	2.850	October 26, 2024	660,000	659,459	634,106
	BERKLEY W R CORP	6.250	February 15, 2037	45,000	30,825	50,757
	BERKSHIRE HATHAWAY	3.125	March 15, 2026	491,000	476,403	475,897

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	BERKSHIRE HATHAWAY	4.400	May 15, 2042	650,000	714,123	662,969
	BERKSHIRE HATHAWAY	4.500	February 11, 2043	500,000	500,240	522,051
	BERKSHIRE HATHAWAY	5.750	January 15, 2040	1,550,000	1,727,850	1,852,738
	BHP BILLITON FIN	5.000	September 30, 2043	2,170,000	2,479,556	2,370,703
	BK NEW YORK MELLON	2.661	May 16, 2023	750,000	734,115	729,085
	BK NEW YORK MELLON	3.000	October 30, 2028	755,000	747,735	693,424
	BK NOVA SCOTIA B C	2.450	March 22, 2021	500,000	504,300	491,430
	BK NOVA SCOTIA B C	2.700	March 7, 2022	900,000	884,862	880,361
	BK OF AMER NA	6.000	October 15, 2036	55,000	65,623	63,466
	BOEING CO	3.300	March 1, 2035	670,000	620,943	609,434
	BOEING CO	3.625	March 1, 2048	765,000	709,805	704,469
	BP CAP MKTS AMER	3.588	April 14, 2027	595,000	572,231	578,833
	BP CAP MKTS AMER	3.119	May 4, 2026	80,000	75,646	75,226
	BP CAP MKTS P L C	3.279	September 19, 2027	1,060,000	1,060,000	1,008,915
	BP CAP MKTS P L C	3.723	November 28, 2028	745,000	746,380	733,499
	BP CAP MKTS P L C	3.814	February 10, 2024	205,000	205,000	206,907
	BPCE S A MEDIUM	3.375	December 2, 2026	700,000	681,198	656,891
	BURLINGTON NORTHN SANTA	4.550	September 1, 2044	425,000	449,310	443,128
	CAP 1 FINL CORP	3.800	January 31, 2028	225,000	224,555	207,937
	CATERPILLAR INC	4.750	May 15, 2064	730,000	727,635	740,315
	CATERPILLAR INC	5.200	May 27, 2041	700,000	861,217	775,158
	CDN NATL RY CO	3.200	August 2, 2046	595,000	588,538	510,287
	CENTERPOINT ENERGY	3.950	March 1, 2048	125,000	124,455	121,449
	CH & DWIGHT INC	3.950	August 1, 2047	60,000	59,561	54,578
	CHEVRON	2.355	December 5, 2022	440,000	429,097	426,091
	CHUBB INA HOLDINGS	4.350	November 3, 2045	735,000	772,793	756,680
	CHUBB CORP	6.500	May 15, 2038	550,000	608,025	701,131
	CISCO SYS INC	5.500	January 15, 2040	590,000	679,963	696,158
	CISCO SYS INC	5.900	February 15, 2039	500,000	493,560	615,596
	CITIBANK	2.125	October 20, 2020	350,000	349,878	343,063
	CITIGROUP INC	2.700	October 27, 2022	500,000	498,330	481,976
	CITIGROUP INC	3.520	October 27, 2028	500,000	484,585	466,296
	CITIGROUP INC	4.450	September 29, 2027	170,000	170,651	163,849
	CLEV CLINIC	4.858	January 1, 2114	195,000	214,375	199,990
	CME GROUP INC	5.300	September 15, 2043	290,000	333,874	338,463
	COLGATE-PALMOLIVE CO	3.700	August 1, 2047	275,000	273,125	261,384
	COMCAST CORP	3.900	March 1, 2038	745,000	727,417	689,650
	COMCAST CORP	4.000	March 1, 2048	540,000	514,878	492,063
	COMCAST CORP	4.500	January 15, 2043	900,000	908,339	868,676
	COMCAST CORP	4.250	January 15, 2033	90,000	90,554	89,386
	COMCAST CORP	4.650	July 15, 2042	550,000	569,899	544,234
	COMCAST CORP	4.700	October 15, 2048	335,000	334,725	338,645
	COMWLTH EDISON CO	3.700	March 1, 2045	695,000	695,000	639,691
	COMWLTH EDISON CO	4.350	November 15, 2045	1,000,000	1,012,290	1,004,521
	CONNECTICUT LIGHT & POWER	4.000	April 1, 2048	345,000	344,162	340,566
	CONNECTICUT LIGHT & POWER	4.150	June 1, 2045	420,000	412,696	418,847
	CONOCOPHILLIPS	4.150	November 15, 2034	380,000	381,497	361,868
	CONOCOPHILLIPS	5.950	October 15, 2036	699,000	698,603	833,446
	CONOCOPHILLIPS	4.300	November 15, 2044	440,000	437,571	432,795
	CONOCOPHILLIPS	6.500	February 1, 2039	205,000	250,319	235,706
	CONS EDISON CO	4.000	November 15, 2057	375,000	373,515	331,091
	CONS EDISON CO	4.500	May 15, 2058	285,000	283,686	274,600
	CONS EDISON CO	5.500	December 1, 2039	500,000	498,110	565,507
	CONS EDISON CO	5.700	June 15, 2040	250,000	248,785	291,975
	CONS EDISON CO	6.200	June 15, 2036	500,000	553,675	600,669
	CONSTELLATION	4.100	February 15, 2048	240,000	239,174	202,289
	CONSUMERS ENERGY	4.050	May 15, 2048	640,000	633,414	631,089
	COOPERATIEVE	5.250	May 24, 2041	259,000	305,040	285,292
	COOPERATIEVE RABOBANK	5.250	August 4, 2045	360,000	391,363	371,203
	COOPERATIEVE RABOBANK	4.625	December 1, 2023	500,000	495,930	506,965
	CORNING INC	4.375	November 15, 2057	365,000	364,861	306,345
	CR SUISSE	3.000	October 29, 2021	1,300,000	1,304,466	1,283,516

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	CR SUISSE	4.282	January 9, 2028	870,000	864,545	839,293
	CVS HEALTH CORP	3.350	March 9, 2021	895,000	894,544	892,445
	DAIMLERCHRYSLER	8.500	January 18, 2031	440,000	654,306	601,278
	DANAHER CORP	4.375	September 15, 2045	655,000	653,585	675,739
	DARTMOUTH-HITCHCOC	4.178	August 1, 2048	230,000	230,000	222,609
	DEERE & CO	3.900	June 9, 2042	475,000	500,783	460,478
	DEERE JOHN	2.800	September 8, 2027	620,000	617,588	585,928
	DIAGEO CAP PLC	3.875	April 29, 2043	710,000	680,810	693,960
	DIAGEO INVT CORP	4.250	May 11, 2042	370,000	367,762	375,495
	DISCOVERY COMMUNICATIONS LLC	5.000	September 20, 2037	1,250,000	1,249,683	1,159,466
	DISNEY WALT CO	4.125	June 1, 2044	350,000	351,344	346,676
	DISNEY WALT CO	4.375	August 16, 2041	185,000	202,013	187,143
	DISNEY WALT CO	3.700	December 1, 2042	405,000	380,931	374,380
	DOMINION ENERGY GAS HLDGS LLC	4.600	December 15, 2044	205,000	203,709	202,112
	DOMINION GAS HLDGS	4.800	November 1, 2043	150,000	169,589	150,871
	DOMINION RES INC	5.250	August 1, 2033	390,000	425,903	417,706
	DOW CHEM CO	4.625	October 1, 2044	750,000	777,075	681,473
	DTE ELEC CO	3.700	March 15, 2045	435,000	415,930	403,617
	DUKE ENERGY FLA	4.200	July 15, 2048	680,000	679,055	677,064
	DUKE ENERGY	6.100	June 1, 2037	600,000	626,406	719,772
	DUKE ENERGY IND	6.450	April 1, 2039	295,000	328,601	374,355
	DUKE RLTY LTD	3.625	April 15, 2023	1,000,000	997,550	999,228
	DUKE UNIV HLTH SYS	3.920	June 1, 2047	220,000	220,000	214,743
	EDF S A	4.750	October 13, 2035	500,000	517,359	471,018
	EL PASO ENERGY CORP MTN BOOKTRANCHE	7.750	January 15, 2032	382,000	487,199	457,257
	ELI LILLY & CO	3.950	May 15, 2047	475,000	472,430	464,401
	ENTERGY LA LLC	3.050	June 1, 2031	1,180,000	1,199,164	1,074,136
	ENTERGY LA LLC	4.000	March 15, 2033	265,000	264,587	268,062
	ENTERGY MISS INC	2.850	June 1, 2028	420,000	419,866	392,640
	ENTERPRISE PRODS OPER LLC	4.250	February 15, 2048	120,000	119,838	106,366
	ERP OPER LTD	4.500	June 1, 2045	285,000	283,923	286,112
	ERP OPER LTD PARTNERSHIP	4.000	August 1, 2047	180,000	175,907	167,403
	EXELON CORP	4.950	June 15, 2035	160,000	177,922	161,104
	EXELON GENERATION SR NT	6.250	October 1, 2039	900,000	1,006,218	938,563
	EXXON MOBIL CORP	3.567	March 6, 2045	415,000	414,195	391,520
	FIFTH THIRD BK CIN OH	2.200	October 30, 2020	1,000,000	999,620	980,362
	FL PWR & LT CO 1ST MTG BD	5.960	April 1, 2039	300,000	322,230	371,022
	FL PWR & LT CO	3.950	March 1, 2048	250,000	248,650	244,161
	FL PWR & LT CO	4.050	October 1, 2044	400,000	398,680	397,296
	FL PWR & LT CO	4.950	June 1, 2035	275,000	326,626	301,261
	FL PWR & LT CO	5.690	March 1, 2040	186,000	233,387	226,359
	FLORIDA PWR CORP	5.650	April 1, 2040	700,000	697,081	824,842
	FLORIDA PWR CORP	6.350	September 15, 2037	400,000	508,368	500,203
	FORD MTR CO DEL	7.400	November 1, 2046	398,000	504,553	409,901
	FORD MTR CO DEL	5.291	December 8, 2046	916,000	889,711	752,019
	GEN DYNAMICS CORP	3.000	May 11, 2021	180,000	178,749	180,146
	GENERAL ELEC CO	2.700	October 9, 2022	500,000	485,025	463,963
	GENERAL MTRS CO	4.200	October 1, 2027	540,000	547,025	486,724
	GENERAL MTRS CO	5.150	April 1, 2038	600,000	610,428	512,618
	GENERAL MTRS CO	6.600	April 1, 2036	744,000	858,025	724,286
	GILEAD SCIENCES	1.850	September 20, 2019	500,000	500,605	495,530
	GILEAD SCIENCES	2.500	September 1, 2023	350,000	336,494	337,642
	GILEAD SCIENCES	2.950	March 1, 2027	170,000	169,956	158,267
	GILEAD SCIENCES	4.000	September 1, 2036	990,000	989,820	902,504
	GILEAD SCIENCES	4.150	March 1, 2047	45,000	46,204	41,451
	GILEAD SCIENCES	4.500	February 1, 2045	1,475,000	1,482,247	1,418,515
	GILEAD SCIENCES	4.600	September 1, 2035	135,000	134,548	136,302
	GLAXOSMITHKLINE	5.375	April 15, 2034	640,000	745,312	732,492
	GLAXOSMITHKLINE	6.375	May 15, 2038	700,000	751,198	879,864
	GOLDMAN SACHS	2.876	October 31, 2022	600,000	600,000	582,725
	GOLDMAN SACHS	3.500	November 16, 2026	255,000	254,340	235,531
	GOLDMAN SACHS	4.017	October 31, 2038	500,000	484,605	440,003

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	GOLDMAN SACHS	4.750	October 21, 2045	665,000	699,233	632,725
	GOLDMAN SACHS	4.800	July 8, 2044	355,000	381,382	338,076
	GOLDMAN SACHS	6.750	October 1, 2037	150,000	131,550	169,393
	GRAINGER W W INC	3.750	May 15, 2046	1,500,000	1,386,840	1,356,230
	HOME DEPOT INC	4.200	April 1, 2043	1,250,000	1,246,741	1,228,659
	HOME DEPOT INC	4.500	December 6, 2048	635,000	624,218	655,568
	HOME DEPOT INC	4.875	February 15, 2044	410,000	442,956	437,602
	HOME DEPOT INC	4.875	December 16, 2036	600,000	592,380	720,871
	HONEYWELL INTL INC	1.800	October 30, 2019	1,400,000	1,398,908	1,386,281
	HSBC BK USA	5.875	November 1, 2034	255,000	323,779	285,702
	HSBC BK USA N A	7.000	January 15, 2039	365,000	427,032	458,092
	HSBC HLDGS PLC	3.600	May 25, 2023	650,000	649,760	646,289
	HSBC HLDGS PLC	4.041	March 13, 2028	361,000	361,000	345,388
	HSBC HLDGS PLC	6.500	September 15, 2037	1,211,000	1,366,404	1,372,504
	HSBC HLDGS PLC	5.250	March 14, 2044	550,000	605,099	545,151
	HUNTINGTON NATL BK	3.250	May 14, 2021	560,000	558,734	558,607
	IN MICH PWR CO	3.750	July 1, 2047	155,000	153,921	141,449
	INDIANA MICH PWR CO	4.250	August 15, 2048	25,000	24,857	24,572
	INTEL CORP	3.734	December 8, 2047	1,246,000	1,179,728	1,153,695
	INTEL CORP	4.000	December 15, 2032	260,000	273,814	266,314
	INTEL CORP	4.100	May 19, 2046	1,565,000	1,560,599	1,520,709
	INTL BUSINESS	5.600	November 30, 2039	400,000	476,477	443,371
	JOHNS HOPKINS UNIV	3.753	July 1, 2045	330,000	316,688	312,787
	JOHNSON & JOHNSON	2.625	January 15, 2025	185,000	179,004	178,181
	JOHNSON & JOHNSON	3.400	January 15, 2038	260,000	259,228	242,017
	JOHNSON & JOHNSON	3.500	January 15, 2048	585,000	574,371	535,168
	JOHNSON & JOHNSON	3.625	March 3, 2037	270,000	269,314	259,714
	JOHNSON & JOHNSON	4.375	December 5, 2033	850,000	927,966	908,290
	JOHNSON & JOHNSON	4.950	May 15, 2033	500,000	582,200	562,870
	JOHNSON & JOHNSON	5.850	July 15,2038	37,000	47,757	45,933
	JPMORGAN CHASE	3.625	December 1, 2027	75,000	74,870	69,793
	JPMORGAN CHASE	4.950	June 1, 2045	115,000	114,181	116,626
	JPMORGAN CHASE	3.782	February 1, 2028	1,155,000	1,186,910	1,121,182
	JPMORGAN CHASE	4.260	February 22, 2048	375,000	378,686	348,782
	KANSAS CITY POWER & LIGHT CO	4.200	March 15, 2048	125,000	124,891	121,234
	KINDER MORGAN INC	5.300	December 1, 2034	228,000	233,331	223,477
	KINDER MORGAN INC	6.375	March 1, 2041	600,000	679,668	636,788
	KROGER CO	4.650	January 15, 2048	160,000	158,842	146,796
	KROGER CO	5.000	April 15, 2042	520,000	531,612	494,949
	LINCOLN NATL CORP	4.350	March 1, 2048	750,000	745,733	691,964
	LLOYDS BANK PLC	2.700	August 17, 2020	850,000	852,491	839,248
	LLOYDS BKG GROUP FLTG RT	3.574	November 7, 2028	495,000	495,000	440,314
	LOUISVILLE GAS & ELEC	5.125	November 15, 2040	200,000	196,588	220,919
	LOWES COS INC	4.050	May 3, 2047	1,195,000	1,181,935	1,030,438
	LOWES COS INC	4.375	September 15, 2045	145,000	142,187	130,206
	LOWES COS INC	4.650	April 15, 2042	400,000	398,336	377,675
	MA INST TECH	5.600	July 1, 2111	360,000	358,492	460,361
	MARKEL CORP	5.000	April 5, 2046	180,000	178,123	178,570
	MASTERCARD INC FIXED	3.500	February 26, 2028	700,000	698,362	700,402
	MEAD JOHNSON	4.600	June 1, 2044	145,000	157,870	148,797
	MEDTRONIC INC	4.375	March 15, 2035	1,607,000	1,635,211	1,645,311
	MEDTRONIC INC	4.625	March 15, 2044	665,000	660,598	689,998
	MEDTRONIC INC	4.625	March 15, 2045	310,000	321,091	325,017
	MERCK & CO INC	2.800	May 18, 2023	250,000	257,243	246,634
	MERCK & CO INC	3.600	September 15, 2042	115,000	115,215	108,626
	MERCK & CO INC	3.700	February 10, 2045	595,000	591,579	571,454
	METLIFE INC	4.050	March 1, 2045	555,000	535,891	517,330
	METLIFE INC	4.875	November 13, 2043	600,000	649,608	626,063
	METLIFE INC	6.500	December 15, 2032	1,200,000	1,192,044	1,469,446
	MICROSOFT CORP	4.000	February 12, 2055	1,552,000	1,533,050	1,524,123
	MICROSOFT CORP	4.875	December 15, 2043	790,000	870,833	887,648
	MICROSOFT CORP	3.750	February 12, 2045	150,000	156,474	145,115

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	MICROSOFT CORP	4.100	February 6, 2037	200,000	212,727	205,232
	MICROSOFT CORP	4.450	November 3, 2045	850,000	951,575	901,545
	MICROSOFT CORP	4.250	February 6, 2047	890,000	916,414	934,292
	MITSUBISHI UFJ FINL GROUP INC	3.455	March 2, 2023	700,000	700,000	695,703
	MITSUBISHI UFJ FINL GROUP INC	2.998	February 22, 2022	691,000	699,915	681,325
	MIZUHO FINL GROUP	2.953	February 28, 2022	1,150,000	1,151,317	1,127,423
	MORGAN STANLEY	3.125	July 27, 2026	100,000	99,320	92,463
	MORGAN STANLEY	3.971	July 22, 2038	675,000	666,467	615,101
	MORGAN STANLEY	4.000	July 23, 2025	485,000	495,879	478,477
	MORGAN STANLEY	4.300	January 27, 2045	290,000	297,638	271,250
	MORGAN STANLEY	6.375	July 24, 2042	340,000	457,291	416,091
	MORGAN STANLEY	7.250	April 1, 2032	565,000	641,662	711,430
	MORGAN STANLEY	3.591	July 22, 2028	30,000	30,260	28,365
	N SHORE LONG IS	6.150	November 1, 2043	185,000	230,397	223,075
	NATIONAL RURAL UTILS COOP FIN CORP	4.023	November 1, 2032	500,000	510,419	515,800
	NATIONAL RURAL UTILS COOP FIN CORP	3.400	February 7, 2028	2,015,000	1,993,641	1,985,529
	NATIONAL RURAL UTIL COOP	4.400	November 1, 2048	355,000	353,243	369,720
	NATL AUSTRALIA BK	2.625	January 14, 2021	500,000	505,295	494,243
	NBCUNIVERSAL MEDIA	4.450	January 15, 2043	875,000	879,168	843,439
	NEW YORK	4.024	August 1, 2045	625,000	618,394	607,701
	NISOURCE FIN CORP	4.375	May 15, 2047	235,000	234,807	218,619
	NORTHROP GRUMMAN	2.080	October 15, 2020	500,000	499,925	490,350
	NORTHWELL HEALTHCARE INC	4.260	November 1, 2047	590,000	590,000	560,723
	NORTHWELL	3.979	November 1, 2046	420,000	379,340	382,604
	NORTHWESTERN CORP	4.176	November 15, 2044	485,000	485,000	484,949
	NORTHWESTERN UNIV	3.662	December 1, 2057	305,000	305,000	298,328
	NOVARTIS CAP CORP	3.000	November 20, 2025	663,000	648,573	642,239
	NOVARTIS CAP CORP	4.400	May 6, 2044	260,000	257,910	277,747
	NYU HOSPS CTR	4.368	July 1, 2047	285,000	285,000	283,690
	OCCIDENTAL PETE	3.400	April 15, 2026	480,000	497,914	469,628
	OCCIDENTAL PETE	4.400	April 15, 2046	1,035,000	1,075,917	1,007,002
	OCCIDENTAL PETE	4.625	June 15, 2045	815,000	854,862	809,157
	OGLETHORPE PWR	4.250	April 1, 2046	160,000	157,392	147,660
	ONCOR ELEC	5.300	June 1, 2042	370,000	401,587	420,458
	ONE GAS INC	4.658	February 1, 2044	750,000	839,999	795,843
	ORACLE CORP	4.000	November 15, 2047	115,000	114,461	107,146
	ORACLE CORP	4.125	May 15, 2045	665,000	668,955	629,228
	ORACLE CORP	6.125	July 8, 2039	1,750,000	1,891,050	2,100,562
	PAC GAS & ELEC CO	4.600	June 15, 2043	405,000	429,207	334,006
	PACIFICORP	6.000	January 15, 2039	500,000	530,820	600,292
	PARKER-HANNIFIN	4.100	March 1, 2047	175,000	186,584	176,539
	PEPSICO INC	2.000	April 15, 2021	1,000,000	999,800	980,081
	PEPSICO INC	3.450	October 6, 2046	160,000	158,698	142,003
	PEPSICO INC	3.600	August 13, 2042	235,000	230,892	219,235
	PEPSICO INC	4.250	October 22, 2044	670,000	679,601	676,759
	PEPSICO INC	4.450	April 14, 2046	600,000	628,236	626,603
	PEPSICO INC	4.600	July 17, 2045	170,000	169,397	181,248
	PEPSICO INC	4.875	November 1, 2040	250,000	274,010	273,790
	PFIZER INC	4.000	December 15, 2036	125,000	124,399	123,748
	PFIZER INC	4.200	September 15, 2048	170,000	169,595	172,485
	PHILIP MORRIS INTL	2.500	November 2, 2022	350,000	339,140	336,386
	PHILIP MORRIS INTL	6.375	May 16, 2038	1,000,000	1,079,520	1,158,690
	PHILIP MORRIS INTL	4.875	November 15, 2043	460,000	457,341	456,070
	PNC BK N A PITT PA	2.450	November 5, 2020	700,000	706,580	691,420
	PNC BK N A PITT PA	2.550	December 9, 2021	900,000	910,764	878,030
	PPL ELEC UTILS CORP	3.950	June 1, 2047	1,055,000	1,044,345	1,022,418
	PRECISION	4.375	June 15, 2045	230,000	229,236	232,527
	PRESIDENT	3.300	July 15, 2056	1,150,000	1,035,340	1,017,310
	PRIN FINL GROUP	3.125	May 15, 2023	350,000	327,047	345,487
	PROCTER & GAMBLE	3.500	October 25, 2047	115,000	113,504	107,736
	PROVID HLTH & SVCS	3.930	October 1, 2048	675,000	659,226	642,962
	PRUDENTIAL FINL INC	3.935	December 7, 2049	490,000	444,668	438,050

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	PRUDENTIAL FINL INC	4.600	May 15, 2044	850,000	868,683	851,049
	PUB SVC ELEC GAS	3.800	March 1, 2046	380,000	378,313	359,376
	PUBLIC SVC CO COLO	3.550	June 15, 2046	135,000	133,596	119,090
	PVPTL METROPOLITAN LIFE GLOBAL FDG	3.450	December 18, 2016	1,000,000	987,190	979,403
	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT14	6.900	March 15, 2032	640,000	818,989	813,626
	PVTPL ENEL FIN INTL N V NT	4.750	May 25, 2047	65,000	69,542	55,189
	PVTPL INDPLS PWR & LT CO 1ST MTG BD 144A4	4.700	September 1, 2045	555,000	554,776	549,878
	PVTPL MAPEL ESCROW SUBSIDIARY INC	4.985	May 25, 2038	345,000	344,883	335,693
	PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT	4.900	April 1, 2077	475,000	494,879	473,677
	PVTPL METROPOLITAN LIFE GLOBAL FDG	3.000	September 19, 2027	611,000	579,344	575,055
	PVTPL NEW YORK LIFE GLOBAL	2.900	January 17, 2024	750,000	737,445	730,196
	PVTPL NORTHWESTERN MUT LIFE INS CO	3.850	September 30, 2047	215,000	214,542	194,694
	PVTPL NT 144A	6.950	January 26, 2039	1,150,000	1,528,707	1,339,592
	PVTPL ROCHE HLDGS INC GTD NT 144A	2.375	January 28, 2027	850,000	780,819	780,556
	PVTPL TEACHERS INS	4.900	September 15, 2044	111,000	120,367	115,098
	PVTPL TEXAS EASTN TRANSMISSION	3.500	January 15, 2028	130,000	129,352	122,736
	QUALCOMM INC	4.300	May 20, 2047	350,000	349,944	310,854
	QUALCOMM INC	4.650	May 20, 2035	500,000	497,810	482,675
	RAYTHEON CO	4.200	December 15, 2044	300,000	306,906	304,698
	RAYTHEON CO	4.875	October 15, 2040	290,000	324,040	322,109
	RYDER SYS INC	3.750	June 9, 2023	535,000	533,880	531,712
	RIO TINTO FIN USA PLC	4.750	March 22, 2042	1,373,000	1,472,455	1,426,415
	ROYAL BANK OF CANADA	2.150	October 26, 2020	340,000	339,803	334,778
	SANTANDER UK PLC FIXED	2.125	November 3, 2020	695,000	692,630	678,793
	SEMPRA ENERGY	3.800	February 1, 2038	107,000	105,842	100,480
	SEMPRA ENERGY	4.000	February 1, 2048	100,000	98,654	85,833
	SHELL INTERNATIONAL FIN	4.550	August 12, 2043	120,000	134,600	124,732
	SHELL INTL FIN B V	4.000	May 10, 2046	510,000	511,494	492,488
	SHELL INTL FIN B V	4.125	May 11, 2035	596,000	607,139	591,504
	SHELL INTL FIN B V	6.375	December 15, 2038	1,759,000	2,016,494	2,222,266
	SIEMENS	3.300	September 15, 2046	280,000	278,995	236,756
	SIMON PPTY GROUP L	4.250	November 30, 2046	275,000	273,290	264,795
	SIMON PPTY GROUP L	6.750	February 1, 2040	390,000	460,001	496,647
	SKANDINAVISKA	2.625	March 15, 2021	800,000	789,472	789,681
	SOUTHERN CALIF EDISON CO	4.650	October 1, 2043	400,000	396,312	401,237
	SOUTHERN CALIF GAS CO	4.300	January 15, 2049	435,000	434,804	444,991
	SOUTHN CAL EDISON	5.950	February 1, 2038	500,000	527,395	562,070
	SOUTHN CAL EDISON	6.050	March 15, 2039	160,000	172,179	182,269
	SOUTHN CAL GAS CO	4.125	June 1, 2048	640,000	639,328	635,638
	SOUTHWESTN PUB SVC FIXED	4.400	November 15, 2048	670,000	665,411	675,682
	STANFORD HLTH CARE	3.795	November 15, 2048	370,000	370,000	354,075
	STARBUCKS CORP	3.100	March 1, 2023	1,000,000	999,680	984,953
	STATOIL ASA	3.950	May 15, 2043	280,000	283,844	267,209
	STATOIL ASA	4.800	November 8, 2043	120,000	119,395	129,146
	SUMITOMO MITSUI BANKING	2.092	October 18, 2019	1,600,000	1,600,000	1,582,162
	SUMITOMO MITSUI FINL GRP	2.778	October 18, 2022	1,530,000	1,514,270	1,484,740
	SUNCOR ENERGY INC	7.150	February 1, 2032	500,000	546,445	610,622
	SUTTER HEALTH	4.091	August 15, 2048	310,000	296,335	296,026
	SYSCO CORP	4.500	April 1, 2046	800,000	820,312	755,776
	TARGET CORP	3.625	April 15, 2046	245,000	243,579	214,525
	TARGET CORP	4.000	July 1, 2042	500,000	476,065	471,525
	TEACHERS INS	4.270	May 15, 2047	2,000,000	1,981,100	1,914,250
	TEXAS HEALTH RES	4.330	November 15, 2055	500,000	504,350	506,922
	TEXAS INSTRS INC	4.500	May 15, 2048	655,000	652,092	653,579
	TORONTO DOMINION BK	3.500	July 19, 2023	465,000	464,368	468,201
	TORONTO DOMINION FIXED	1.900	October 24, 2019	1,400,000	1,398,600	1,387,961
	TORONTO-DOMINION	2.125	April 7, 2021	1,000,000	976,500	978,542
	TOYOTA MTR CORP	3.183	July 20, 2021	725,000	725,000	725,323
	TOYOTA MTR CR CORP	3.050	January 11, 2028	495,000	493,901	477,634
	TRANSCANADA	5.850	March 15, 2036	1,500,000	1,565,780	1,594,989
	TRAVELERS COS INC	3.750	May 15, 2046	830,000	784,947	762,124
	TRAVELERS COS INC	4.000	May 30, 2047	250,000	259,485	239,977

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
	UNION ELEC CO	4.000	April 1, 2048	545,000	542,640	530,784
	UNION PAC CORP	4.050	March 1, 2046	115,000	113,484	106,142
	UNION PAC CORP	4.375	November 15, 2065	325,000	312,140	295,809
	UNITED TECHNOLOGIES CORP	4.150	May 15, 2045	500,000	499,310	447,163
	UNITEDHEALTH GROUP	2.375	October 15, 2022	300,000	299,025	290,792
	UNITEDHEALTH GROUP	3.750	October 15, 2047	85,000	84,215	77,789
	UNITEDHEALTH GROUP	3.950	October 15, 2042	470,000	459,331	448,043
	UNITEDHEALTH GROUP	4.200	January 15, 2047	95,000	94,311	94,395
	UNITEDHEALTH GROUP	4.250	June 15, 2048	505,000	501,526	504,719
	UNITEDHEALTH GROUP	4.450	December 15, 2048	225,000	228,333	231,600
	UNITEDHEALTH GROUP	4.625	July 15, 2035	165,000	164,980	174,899
	UNITEDHEALTH GROUP	4.750	July 15, 2045	40,000	41,741	42,320
	UNITEDHEALTH GROUP	5.700	October 15, 2040	1,000,000	1,100,144	1,181,804
	UNIV SOUTHN CAL	3.841	October 1, 2047	140,000	140,000	142,462
	US BANCORP FIXED	3.150	April 27, 2027	245,000	244,853	234,704
	UTD AIRLS INC	3.500	March 1, 2030	365,000	365,000	358,301
	UTD AIRLS PASS	3.100	January 7, 2030	246,280	246,280	237,158
	UTD PARCEL SVC INC	6.200	January 15, 2038	200,000	261,682	243,620
	UTD TECHNOLOGIES	7.500	September 15, 2029	400,000	531,836	503,085
	UTD TECHNOLOGIES	5.700	April 15, 2040	175,000	216,669	192,033
	VA ELEC & PWR CO	6.350	November 30, 2037	200,000	219,330	246,062
	VA ELEC & PWR CO	5.000	June 30, 2019	1,000,000	1,053,670	1,007,699
	VERIZON	4.500	August 10, 2033	625,000	623,238	616,929
	VERIZON	5.012	April 15, 2049	739,000	722,489	714,080
	VISA INC	4.150	December 14, 2035	405,000	404,453	418,855
	VISA INC	4.300	December 14, 2045	1,040,000	1,042,098	1,074,821
	VODAFONE GROUP PLC	5.000	May 30, 2038	115,000	112,820	107,756
	WALMART INC	1.750	October 9, 2019	700,000	699,986	695,085
	WALMART INC	4.050	June 29, 2048	1,330,000	1,312,697	1,323,375
	WALMART INC	5.250	September 1, 2035	1,159,000	1,391,947	1,335,122
	WELLS FARGO & CO	3.069	January 24, 2023	750,000	740,460	730,443
	WELLS FARGO & CO	4.750	December 7, 2046	490,000	498,241	471,797
	WELLS FARGO & CO	4.900	November 17, 2045	30,000	33,289	29,252
	WELLS FARGO & CO	5.606	January 15, 2044	1,472,000	1,662,415	1,596,403
	WELLS FARGO & CO	5.950	August 26, 2036	210,000	244,705	241,669
	WELLS FARGO & CO	4.650	November 4, 2044	220,000	233,012	207,109
	WESTPAC BANKING CORPORATION	2.650	January 25, 2021	400,000	399,724	395,959
	WYETH	5.950	April 1, 2037	1,725,000	2,175,044	2,068,732
	WYETH	6.500	February 1, 2034	191,000	244,516	242,962
	Corporate Bonds Total				**228,968,776**	**224,702,059**

THE MILLIKEN PENSION PLAN

Schedule H, Part IV Line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2018

(a) Category	(b) Identity of issue, borrower, lessor, or similar party	Interest Rate	Maturity Date	(c) Par Value	(d) Cost	(e) Current Value
Municipal Bonds:						
	AMERICAN MUN PWR OHIO INC REV	5.939	February 15, 2047	105,000	128,297	131,745
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	6.263	April 1, 2049	1,300,000	1,817,224	1,769,274
	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	7.043	April 1, 2050	400,000	592,396	568,316
	CALIFORNIA ST	7.500	April 1, 2034	500,000	712,655	681,365
	CALIFORNIA ST	7.600	November 1, 2040	1,375,000	2,126,217	2,002,289
	CALIFORNIA ST UNIV	3.899	November 1, 2047	245,000	245,000	239,304
	COMMONWEALTH FING AUTH PA REV	4.144	June 1, 2038	420,000	420,000	424,423
	DISTRICT COLUMBIA WTR & SWR AUTH PUB	4.814	October 1, 2114	300,000	352,068	331,770
	GRAND PARKWAY TRANSN CORP TEX SYS TOLL F	5.184	October 1, 2042	500,000	634,380	587,220
	LOS ANGELES CALIF DEPT WTR & PWR REV	6.574	July 1, 2045	400,000	585,028	554,652
	LOS ANGELES CALIF UNI SCH DIST	6.758	July 1, 2034	1,255,000	1,679,783	1,615,072
	METROPOLI GOVT NASHVILLE & DVDSN CNTY	6.731	July 1, 2043	175,000	208,219	234,255
	METROPOLITAN TRANSN AUTH N Y DEDICATED T	7.336	November 15, 2039	445,000	514,171	631,691
	MISSOURI ST HEALTH & EDL FACS AUTH EDL FAC	3.652	August 15, 2057	375,000	365,516	354,038
	NEW JERSEY ST TPK AUTH TPK REV	7.414	January 1, 2040	500,000	756,570	704,500
	OHIO ST UNIV GEN RCPTS	4.048	December 1, 2056	400,000	400,000	397,180
	PORT AUTH N Y & N J	4.458	October 1, 2062	1,600,000	1,699,071	1,627,856
	SAN DIEGO CNTY CALIF WTR AUTH FING AGY WT	6.138	May 1, 2049	450,000	601,603	589,896
	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COI	6.000	November 1, 2040	125,000	165,466	153,521
	UNIVERSITY CALIF REVS	5.770	May 15, 2043	600,000	774,522	721,926
	WASHINGTON ST	5.481	August 1, 2039	250,000	323,378	297,610
	Municipal Bonds Total				**15,101,562**	**14,617,901**
Collective Trusts:						
*	Northern Trust, N.A.	Collective Fovernment STIF - money market fund			3,242,750	3,242,750
	JP Morgan Chase Bank, N.A.	Liquidity Fund - collective trust fund			1,240,115	1,240,115
	Collective Trusts Total				**4,482,865**	**4,482,865**
Government Bonds:						
	SAUDI INTERNATIONAL BOND 144A	4.625	October 4, 2047	115,000	114,299	104,941
	STATE OF ISRAEL BD	4.125	January 17, 2048	455,000	450,896	444,253
	STATE OF ISRAEL ZERO COUPON	0.000	May 15, 2023	300,000	261,315	266,025
	UNITED STATES OF AMER TREAS BOND	3.125	November 15, 2028	1,980,000	2,018,213	2,053,787
	UNITED STATES TREAS BDS	3.000	August 15, 2048	7,590,000	7,155,508	7,554,122
	UNITED STATES TREAS NTS	2.250	January 31, 2024	1,980,000	1,927,569	1,954,244
	UNITED STATES TREAS NTS DTD	2.250	November 25, 2025	2,990,000	2,867,609	2,924,011
	UNITED STATES TREAS NTS DTD	2.500	January 31, 2025	2,440,000	2,394,069	2,430,469
	UNITED STATES TREAS NTS DTD	2.625	July 15, 2021	465,000	462,911	466,653
	UNITED STATES TREAS NTS WI TREASURY NOTE	2.000	November 15, 2026	1,720,000	1,598,718	1,641,860
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2029	1,940,000	1,375,130	1,437,540
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2029	1,910,000	1,340,648	1,402,421
	UNITED STATES TREAS SEC STRIPPED INT		May 15, 2030	375,000	259,448	271,688
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2031	1,865,000	1,240,523	1,298,049
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2032	1,075,000	689,301	726,040
	UNITED STATES TREAS SEC STRIPPED INT		August 15, 2033	395,000	245,658	258,515
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2030	1,845,000	1,257,183	1,314,112
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2031	1,845,000	1,216,944	1,274,199
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2032	1,845,000	1,177,700	1,235,853
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2033	1,845,000	1,138,900	1,198,174
	UNITED STATES TREAS SEC STRIPPED INT		November 15, 2034	1,845,000	1,101,779	1,161,571
	US TREAS BD STRIPPED PRIN		August 15, 2029	805,000	577,926	602,615
	US TREAS SEC STRIPPED INT		November 15, 2028	1,790,000	1,299,486	1,355,148
	US TREASURY N/B	2.875	November 30, 2023	1,255,000	1,272,826	1,276,865
	USA TREASURY NTS	2.750	July 31, 2023	250,000	248,506	252,666
	UTD STATES TREAS ZERO CPN	0.000	August 15, 2030	1,915,000	1,313,479	1,373,666
	Government Bonds Total				**35,006,544**	**36,279,490**
Commercial Mortgage-Backed:						
	PVTPL CMO SFAVE COML SER	N/A	N/A	N/A	91,527	87,875
	Commercial Mortgage-Backed Securities Total				**91,527**	**87,875**
					Cost	**Market Value**
				GRAND TOTAL	**$ 283,651,274**	**$ 280,170,190**

* Party-in-interest to the Plan