

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 6047(e), and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 2010 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2010 or fiscal plan year beginning <u>01/01/2010</u> and ending <u>12/31/2010</u>	
A This return/report is for:	☐ a multiemployer plan; ☒ a multiple-employer plan; or ☐ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☐ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>MILLIKEN PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>333</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>01/01/1986</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>333</u>	1c Effective date of plan <u>01/01/1986</u>	
1b Three-digit plan number (PN) ▶	<u>333</u>				
1c Effective date of plan <u>01/01/1986</u>					
2a Plan sponsor's name and address (employer, if for a single-employer plan) (Address should include room or suite no.) <u>MILLIKEN & COMPANY</u> <u>PO BOX 1926 M-210</u> <u>SPARTANBURG, SC 29304-1926</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">2b Employer Identification Number (EIN) <u>51-0105342</u></td> </tr> <tr> <td>2c Sponsor's telephone number <u>864-503-1493</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>314000</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>51-0105342</u>	2c Sponsor's telephone number <u>864-503-1493</u>	2d Business code (see instructions) <u>314000</u>	
2b Employer Identification Number (EIN) <u>51-0105342</u>					
2c Sponsor's telephone number <u>864-503-1493</u>					
2d Business code (see instructions) <u>314000</u>					
<u>920 MILLIKEN ROAD</u> <u>SPARTANBURG, SC 29306</u>					

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/17/2011	BRADLEY KENDALL
	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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2010)
v.092307.1

3a Plan administrator's name and address (if same as plan sponsor, enter "Same")

MILLIKEN BENEFITS COMMITTEE

PO BOX 1926 M-317
SPARTANBURG, SC 29304-1926**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 has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:**a** Sponsor's name**4b** EIN**4c** PN**5** Total number of participants at the beginning of the plan year**5**

4235

6 Number of participants as of the end of the plan year (welfare plans complete only lines **6a**, **6b**, **6c**, and **6d**).**a** Active participants.....**6a**

1056

b Retired or separated participants receiving benefits.....**6b**

1194

c Other retired or separated participants entitled to future benefits.....**6c**

1664

d Subtotal. Add lines **6a**, **6b**, and **6c**.....**6d**

3914

e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....**6e**

284

f Total. Add lines **6d** and **6e**.....**6f**

4198

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 that 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 Characteristic Codes in the instructions:

1A 1G 3H 3F 1I

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic 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)

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 2010 This Form is Open to Public Inspection
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For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **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 <u>MILLIKEN PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>333</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>MILLIKEN & COMPANY</u>	D Employer Identification Number (EIN) <u>51-0105342</u>
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 <u>01</u> Day <u>01</u> Year <u>2010</u>		
2 Assets:		
a Market value	2a <u>198648509</u>	
b Actuarial value	2b <u>198648509</u>	
3 Funding target/participant count breakdown		
	(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a <u>1402</u>	<u>113285170</u>
b For terminated vested participants	3b <u>1694</u>	<u>41232249</u>
c For active participants:		
(1) Non-vested benefits	3c(1)	<u>8134083</u>
(2) Vested benefits	3c(2)	<u>52010891</u>
(3) Total active	3c(3) <u>1139</u>	<u>60144974</u>
d Total	3d <u>4235</u>	<u>214662393</u>
4 If the plan is at-risk, check the box and complete items (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 at-risk for fewer than five consecutive years and disregarding loading factor	4b	
5 Effective interest rate	5 <u>6.66</u> %	
6 Target normal cost	6 <u>794594</u>	

Statement by Enrolled Actuary

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

SIGN HERE	<u>09/30/2011</u>
Signature of actuary	Date
<u>TOM PALMER</u>	<u>11-05892</u>
Type or print name of actuary	Most recent enrollment number
<u>TOWERS WATSON DELAWARE</u>	<u>704-338-5266</u>
Firm name	Telephone number (including area code)
<u>201 SOUTH COLLEGE STREET SUITE 1910</u> <u>CHARLOTTE, NC 28244</u>	
Address of the firm	

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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2010
v.092308.1

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 (Item 13 from prior year)	5226549	0
8	Portion used to offset prior year's funding requirement (Item 35 from prior year)	2216946	0
9	Amount remaining (Item 7 minus item 8).....	3009603	0
10	Interest on item 9 using prior year's actual return of <u>10.31</u> %	310290	
11	Prior year's excess contributions to be added to prefunding balance:		
a	Excess contributions (Item 38 from prior year)		6626
b	Interest on (a) using prior year's effective rate of <u>6.85</u> %		454
c	Total available at beginning of current plan year to add to prefunding balance		7080
d	Portion of (c) to be added to prefunding balance.....		7080
12	Reduction in balances due to elections or deemed elections.....	0	0
13	Balance at beginning of current year (item 9 + item 10 + item 11d – item 12).....	3319893	7080

Part III		Funding percentages	
14	Funding target attainment percentage.....	14	90.99 %
15	Adjusted funding target attainment percentage.....	15	90.99 %
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	92.42 %
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	
Totals ►		18(b)	18(c)

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 contribution 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 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No			
c If 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of Quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:				
a Segment rates:	1st segment: 5.03 %	2nd segment: 6.73 %	3rd segment: 6.82 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is eligible for (and is using) 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 contribution for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions).....	31	794594
32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	10754361	1979754
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 (item 31 + item 32a + item 32b – item 33).....	34	2774348
	Carryover balance	Prefunding balance
35 Balances used to offset funding requirement	2774348	2774348
36 Additional cash requirement (item 34 minus item 35).....	36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c).....	37	0
38 Interest-adjusted excess contributions for current year (see instructions).....	38	0
39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37).....	39	0
40 Unpaid minimum required contribution for all years	40	0

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2010
		This Form is Open to Public Inspection.

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

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 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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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)

PACIFIC INVESTMENT MANAGEMENT CO.

PO BOX 512129
LOS ANGELES, CA 90051-0129

33-0629048

(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	INVESTMENT MANAGEMENT	236938	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

JP MORGAN FLEMING ASSET MGT., INC

PO BOX 27169
NEW YORK, NY 10087-7169

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	INVESTMENT MANAGEMENT	200688	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

TOWERS WATSON DELAWARE INC.

201 SOUTH COLLEGE STREET
SUITE 1910
CHARLOTTE, NC 28244-0002

51-0181291

(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	ACTUARY	136114	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

THE NORTHERN TRUST COMPANY

50 S. LASALLE STREET
CHICAGO, IL 60675

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	TRUSTEE	83389	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

J.H. ELLWOOD & ASSOCIATES, INC.

33 WEST MONROE STREET
SUITE 1850
CHICAGO, IL 60603

36-3121777

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
34	INVESTMENT VALUATION	57990	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

DELOITTE & TOUCHE LLP

227 W. TRADE STREET
SUITE 1100
CHARLOTTE, NC 28202-1675

13-3891517

(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?
10	AUDITOR	20800	Yes ☐ No ☒	Yes ☐ No ☒	0	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

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

a Name:	b EIN:
c Position:	
d Address:	e Telephone: <div style="border: 1px solid black; height: 40px; margin-top: 5px;"></div>

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone: <div style="border: 1px solid black; height: 40px; margin-top: 5px;"></div>

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone: <div style="border: 1px solid black; height: 40px; margin-top: 5px;"></div>

Explanation:

a Name:	b EIN;
c Position:	
d Address:	e Telephone: <div style="border: 1px solid black; height: 40px; margin-top: 5px;"></div>

Explanation:

a Name:	b EIN;
c Position:	
d Address:	e Telephone: <div style="border: 1px solid black; height: 40px; margin-top: 5px;"></div>

Explanation:

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
		2010
		This Form is Open to Public Inspection

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010		
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 MILLIKEN & COMPANY	D Employer Identification Number (EIN) 51-0105342	

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

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	2420476	2348213
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities.....	1c(2)	1462797	3381053
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	135426218	141164857
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	0	0
(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)	3456319	2189948
(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)	42845083	48722457
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	12488485	11054517

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	198099378	208861045

Liabilities

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

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	198099378	208861045
---	-----------	-----------	-----------

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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	9170	
(B) U.S. Government securities	2b(1)(B)	198168	
(C) Corporate debt instruments	2b(1)(C)	8192837	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	604115	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		9004290
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	887139	
(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)		887139
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		
(6) Net investment gain (loss) from common/collective trusts	2b(6)		0
(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)		12873199
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		22764628

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	11267043	
(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)		11267043
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)	156914	
(2) Contract administrator fees	2i(2)	83389	
(3) Investment advisory and management fees	2i(3)	495616	
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		735919
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		12002962

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		10761666
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

(1) Name: DELOITTE & TOUCHE LLP

(2) EIN: 13-3891517

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 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 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.).....		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.).....		X	
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.)		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.).....		X	
e Was this plan covered by a fidelity bond?.....	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?		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?		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?		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.).....	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.).....	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?.....		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

- 5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
If yes, enter the amount of any plan assets that reverted to the employer this year ☐ Yes ☒ No Amount:

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

5b(1) Name of plan(s)

5b(2) EIN(s)	5b(3) PN(s)

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 section 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 2010 This Form is Open to Public Inspection.
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For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

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

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

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>36-3046063</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>10</u>

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	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 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
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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(es). If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2010
v.092308.1

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 items 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 items 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 items 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 items 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 items 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 items 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 item 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 items (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: 21.6% Investment-Grade Debt: 78.4% High-Yield Debt: 0.0% 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 item 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

INDEPENDENT AUDITORS' REPORT

To the Milliken Benefits Administration Committee and
Participants in The Milliken Pension Plan:

We have audited the accompanying statements of net assets available for benefits of The Milliken Pension Plan (the "Plan") as of December 31, 2010 and 2009, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements and supplemental schedules are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the financial status of the Plan as of December 31, 2010 and 2009, and the changes in its financial status for the years then ended in conformity with accounting principles generally accepted in the United States of America.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules listed in the table of contents are presented for the purpose of additional analysis and are not a required part of the basic 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. These schedules are the responsibility of the Plan's management. Such schedules have been subjected to the auditing procedures applied in our audit of the basic 2010 financial statements and, in our opinion, are fairly stated, in all material respects, when considered in relation to the basic financial statements taken as a whole.



October 14, 2011

2010 Schedule SB, line 22 – Description of Weighted Average Retirement Age

The Milliken Pension Plan

EIN/PN: 51-0105342/333

The average retirement age was calculated by constructing a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table:

Age	Number of Lives	Retirement Rate	Effective Rate	Average Retirement Age
55	1,000.0	2%	2.00%	1.10
56	980.0	2%	1.96%	1.10
57	960.4	2%	1.92%	1.09
58	941.2	2%	1.88%	1.09
59	922.4	2%	1.84%	1.09
60	903.9	12%	10.85%	6.51
61	795.4	21%	16.70%	10.19
62	628.4	23%	14.45%	8.96
63	483.9	20%	9.69%	6.10
64	387.1	46%	17.81%	11.40
65	209.0	100%	20.90%	13.58
Total			100.00%	62.21

2010 Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
The Milliken Pension Plan
EIN/PN: 51-0105342/333

Discount rates

Current plan year PPA effective interest rate: 6.66%

Pre-retirement: Three segment rates with 24-month averaging and no blending (smoothing) with the prior-law corporate bond rate.

Applicable month	September 2009
First segment rate (0-5 years)	5.03%
Second segment rate (5-20 years)	6.73%
Third segment rate (after 20 years)	6.82%

Assumed Cost of Living Adjustments

None.

Plan-related Expenses

The amount included this year for plan-related expenses is \$794,594 (0.4% of the market value of assets).

Mortality

For all participants: The prescribed mortality assumption under IRC §430(h)(3)(A) using static tables with separate mortality rates for annuitants and non-annuitants.

Retirement

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Age	Percentage retiring during the year
55	2%
56	2%
57	2%
58	2%
59	2%
60	12%
61	21%
62	23%
63	20%
64	46%
65	100%

Disability Rates (per 100 employees)

None.

Compensation Increases

Not applicable. All benefits were frozen 12/31/2005.

Future Increases in Social Security

Not applicable. All benefits were frozen 12/31/2005.

Future Increases in Maximum Benefits and Plan Compensation Limitations

Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC §415. No provision is made for future increases in the maximum annual benefit.

Representative Termination Rates (per 100 employees) not Due to Disability, Retirement or Mortality

Attained Age	Percentage leaving during the year	
	Males	Females
25	18.9%	18.3%
30	11.3%	12.5%
35	6.3%	8.5%
40	3.8%	6.4%
45	2.3%	4.8%
50	1.4%	3.5%
55	0.9%	2.3%
56+	0.0%	0.0%

Form of Payment

Participants are assumed to elect the normal form.

Marriage

For purposes of valuing the pre-retirement surviving spouse's benefit, 80% of eligible participants are assumed to be married and male spouses are assumed to be 3 years older than female spouses.

Employees

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

Plan Compensation

Not applicable.

Asset Method

Under this method, valuation assets are equal to the market value of assets as of the valuation date plus the discounted present value of contributions expected to be made after the valuation date based on the prior plan year PPA effective interest rate.

Participant Data

Employee data was supplied by Milliken and Company as of the census date.

Tax Policy

The actuarial valuation performed for the plan year ending December 31, 2010 is used to determine the maximum deductible contribution for the tax year ending December 31, 2010.

Benefits not Included in Valuation

We believe all significant Plan provisions are reflected in this valuation.

PBGC Premium Funding Target

The Alternative Premium Funding Target was determined using the assumptions described above.

Nature of Actuarial Calculations

The results documented in this report are estimates based on data that may be imperfect and on assumptions about future events. Certain plan provisions may be approximated or deemed insignificant and therefore are not valued. Assumptions may be made about participant data or other factors. Reasonable efforts were made in this valuation to ensure that items that are significant in the context of the actuarial liabilities or costs are treated appropriately, and not excluded or included inappropriately.

A range of results, different from those presented in this report could be considered reasonable. The numbers are not rounded, but this is for convenience only and should not imply precision, which is not inherent in actuarial calculations. Certain percentages determined in this report, such as the Funding Target Attainment Percentage, are truncated to be consistent with the instructions for Schedule SB of the Form 5500.

The assumptions selected for this valuation other than those prescribed by law, generally reflect long-term average expectations. If overall future plan experience is less favorable than assumed, the relative level of plan costs or contribution requirements determined in this valuation will likely increase in future valuations. Future actuarial measurements may differ significantly from the current measurements presented in this report due to such factors as the following: plan experience differing from that anticipated by the economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for the measurements (such as the end of an amortization period); and changes in plan provisions or applicable law. It is beyond the scope of this actuarial valuation to analyze the potential range of future pension contributions, but we can do so upon request.

Changes in Assumptions and Methods Since Last Actuarial Valuation

Other than the prescribed changes in the discount rate and mortality, Milliken and Company elected to use the September 2009 segmented interest rates rather than the full corporate bond yield curve to measure Target Liability and Normal Cost under PPA. This was the only change made to the assumptions and methods for the 2010 plan year.

2010 Schedule SB, Line 25 – Change in Method
The Milliken Pension Plan
EIN/PN: 51-0105342/333

Milliken and Company elected to use the September 2009 segmented interest rates rather than the full corporate bond yield curve to measure Target Liability and Normal Cost under PPA.

In accordance with 1.430(d)-1(g)(3)(ii)(A), automatic approval has been granted for the first plan year for which all the provisions of 1.430(d)-1, 1.430(f)-1, 1.430(g)-1, 1.430(i)-1, and 1.436-1 are reflected of any changes to funding methods permitted by the Pension Protection Act. 2010 is the first plan year for which all of these provisions were reflected, and thus all funding method changes are automatically approved.

2010 Schedule SB, line 26 – Schedule of Active Participant Data
The Milliken Pension Plan
EIN/PN: 51-0105342/333

Attained Age	Credited Service Under 1			Credited Service 1 to 4			Credited Service 5 to 9		
	No.	Average Comp.	Cash Bal.	No.	Average Comp.	Cash Bal.	No.	Average Comp.	Cash Bal.
under 25	16			38	805				
25 to 29	7			71	1,804		51	3,060	
30 to 34	4			35	2,155		82	4,494	
35 to 39	4			24	3,211		39	5,924	
40 to 44	3			19			24	8,058	
45 to 49	4			8			17		
50 to 54	1			8			10		
55 to 59							3		
60 to 64							1		
65 to 69							1		
70 & up									
Attained Age	Credited Service 10 to 14			Credited Service 15 to 19			Credited Service 20 to 24		
	No.	Average Comp.	Cash Bal.	No.	Average Comp.	Cash Bal.	No.	Average Comp.	Cash Bal.
under 25									
25 to 29									
30 to 34									
35 to 39	42	6,951							
40 to 44	82	9,535		44	12,683				
45 to 49	27	11,150		98	15,108		25	15,260	
50 to 54	12			21	12,203		86	19,849	
55 to 59	6			8			24	14,959	
60 to 64				8			5		
65 to 69									
70 & up									
Attained Age	Credited Service 25 to 29			Credited Service 30 to 34			Credited Service 35 to 39		
	No.	Average Comp.	Cash Bal.	No.	Average Comp.	Cash Bal.	No.	Average Comp.	Cash Bal.
under 25									
25 to 29									
30 to 34									
35 to 39									
40 to 44									
45 to 49									
50 to 54	23	19,443							
55 to 59	104	18,713		5					
60 to 64	22	16,627		23	20,559		1		
65 to 69	1			1					
70 & up							1		
Attained Age	Credited Service 40 & up								
	No.	Average Comp.	Cash Bal.						
under 25									
25 to 29									
30 to 34									
35 to 39									
40 to 44									
45 to 49									
50 to 54									
55 to 59									
60 to 64									
65 to 69									
70 & up									

Note: Average benefits are shown in lieu of average compensation due to plan being frozen.

2010 Schedule SB, line 32 – Schedule of Amortization Bases
The Milliken Pension Plan
EIN/PN: 51-0105342/333

Type of Base	Present Value of Any Remaining Disbursements	Valuation Date	Years Remaining	Amortization Installment
Shortfall	3,039,497	1/1/2010	7	511,523
Shortfall	7,613,246	1/1/2009	6	1,445,865
Shortfall	101,619	1/1/2008	5	22,366

2010 Schedule SB, Part V – Statement of Plan Provisions
The Milliken Pension Plan
EIN/PN: 51-0105342/333

Effective Date and Most Recent Amendment

The plan was originally effective January 1, 1986. The last amendment reflected herein is Amendment Number 4, which is effective January 2008.

Plan Year

The twelve-month period ending December 31.

Eligibility

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

Normal Retirement

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

Early Retirement

Age 55. The annual pension is determined as follows:

- (a) Age 55 but not age 60 and a participant prior to January 1, 1990 – Accrued benefit reduced actuarially if payments commence before age 65.
- (b) Age 60 with less than 5 years service – Accrued benefit reduced actuarially if payments commence before age 65.
- (c) Age 60 with at least 5 years service – Unreduced accrued benefit at first payment date.

Accrued Benefit

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

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.

Disability

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, unless the member elects to retire early, in which case the benefits are determined the same as described above for early retirement.

Vested Benefits Upon Termination of Service

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

Death Benefits for Participants in Active Service

Pre-retirement spouse's death benefit option unless waived by the participant and his spouse.

Death Benefits for Retired Participants

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.

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment 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

2010**This Form is Open to Public Inspection**

For calendar plan year 2010 or fiscal plan year beginning 01/01/2010 and ending 12/31/2010

▶ **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 <u>1</u> Day <u>1</u> Year <u>2010</u>			
2 Assets:			
a Market value.....	2a	198,648,509	
b Actuarial value.....	2b	198,648,509	
3 Funding target/participant count breakdown		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment.....	3a	1,402	113,285,170
b For terminated vested participants.....	3b	1,694	41,232,249
c For active participants:			
(1) Non-vested benefits.....	3c(1)		8,134,083
(2) Vested benefits.....	3c(2)		52,010,891
(3) Total active.....	3c(3)	1,139	60,144,974
d Total.....	3d	4,235	214,662,393
4 If the plan is at-risk, check the box and complete items (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 at-risk for fewer than five consecutive years and disregarding loading factor.....	4b		
5 Effective interest rate.....	5	6.66 %	
6 Target normal cost.....	6	794,594	

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 my 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**

Tom Palmer/TP

Signature of actuary

Tom Palmer

Type or print name of actuary

Towers Watson Delaware

201 South College Street, Ste. 1910

Firm name

Charlotte

NC 28244-0002

Address of the firm

10/10/2011

Date

11-05892

Most recent enrollment number

(704) 338-5266

Telephone number (including area code)

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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2010
v.092308.1

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 (Item 13 from prior year)	5,226,549	0
8 Portion used to offset prior year's funding requirement (Item 35 from prior year)	2,216,946	0
9 Amount remaining (Item 7 minus item 8).....	3,009,603	0
10 Interest on item 9 using prior year's actual return of <u>10.31</u> %	310,290	
11 Prior year's excess contributions to be added to prefunding balance:		
a Excess contributions (Item 38 from prior year)		6,626
b Interest on (a) using prior year's effective rate of <u>6.85</u> %		454
c Total available at beginning of current plan year to add to prefunding balance		7,080
d Portion of (c) to be added to prefunding balance.....		7,080
12 Reduction in balances due to elections or deemed elections.....	0	0
13 Balance at beginning of current year (item 9 + item 10 + item 11d - item 12)	3,319,893	7,080

Part III Funding percentages

14 Funding target attainment percentage.....	14	90.99 %
15 Adjusted funding target attainment percentage.....	15	90.99 %
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	92.42 %
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 contribution 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 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of Quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:				
a Segment rates:	1st segment: 5.03 %	2nd segment: 6.73 %	3rd segment: 6.82 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is eligible for (and is using) 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 contribution for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (item 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (item 28 minus item 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost, adjusted, if applicable (see instructions)	31	794,594
32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	10,754,361	1,979,754
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 (item 31 + item 32a + item 32b - item 33)	34	2,774,348
	Carryover balance	Prefunding balance
35 Balances used to offset funding requirement	2,774,348	0
36 Additional cash requirement (item 34 minus item 35)	36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (Item 19c)	37	0
38 Interest-adjusted excess contributions for current year (see instructions)	38	0
39 Unpaid minimum required contribution for current year (excess, if any, of item 36 over item 37)	39	0
40 Unpaid minimum required contribution for all years	40	0

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
*	Northern Trust, N.A.	Collective Government STIF — money market fund	\$ 1,317,199	\$ 1,317,199
	JPMorgan Chase Bank, N.A.	Liquidity Fund — commingled fund	872,749	872,749
	Vanguard	Vanguard World Fund — mutual fund	35,234,034	48,722,457
	International Government Securities — Hydro-Quebec	Maturity date January 15, 2027, par value of \$1,000,000, 8.25% interest rate	1,205,900	1,355,292
	U.S. Government Securities: United States Treasury Bonds	Maturity date August 15, 2040, par value of \$1,235,000, 3.875% interest rate	1,147,695	1,137,551
	United States Treasury Notes	Maturity date November 15, 2020, par value of \$1,300,000, 2.625% interest rate	1,240,715	1,243,953
	United States Treasury Bills:	Maturity date June 16, 2011, par value of \$100,000	99,904	99,923
		Maturity date January 13, 2011, par value of \$100,000	99,998	99,999
		Maturity date February 17, 2011, par value of \$200,000	199,928	199,972
		Maturity date May 12, 2011, par value of \$400,000	399,716	399,792
		Maturity date June 2, 2011, par value of \$100,000	99,927	99,935
		Maturity date June 9, 2011, par value of \$100,000	99,916	99,928
	Total U.S. Government Securities		3,387,799	3,381,053
	Municipal Bonds:			
	Chicago Illinois Transit Authority Sales Taxable — Retiree Health Series B	Maturity date December 1, 2040, par value of \$600,000, 6.899% interest rate	656,184	591,054
	Chicago Illinois Board of Education	Maturity date December 1, 2039, par value of \$600,000, 6.138% interest rate	600,000	548,586
	Cincinnati Ohio Water System	Maturity date December 1, 2034, par value of \$400,000, 6.458% interest rate	400,000	418,664
	Dallas Texas Area Rapid Transit Sales Tax Revenue	Maturity date December 1, 2048, par value of \$70,000, 5.022% interest rate	70,000	62,669

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Indiana State Financial Authority	Maturity date February 1, 2039, par value of \$1,000,000, 6.596% interest rate	\$ 1,000,000	\$ 1,054,930
	Iowa State Special Obligations	Maturity date June 1, 2034, par value of \$500,000, 6.75% interest rate	497,080	529,200
	Los Angeles California Dept of Water & Power Revenue	Maturity date July 1, 2045, par value of \$300,000, 6.574% interest rate	297,279	307,227
	Los Angeles California Uni School District	Maturity date July 1, 2034, par value of \$650,000, 6.758% interest rate	650,000	679,705
	Metropolitan Transportation Authority New York	Maturity date November 15, 2039, par value of \$445,000, 7.336% interest rate	514,171	493,158
	New Jersey Economic Development State Pension	Maturity date February 15, 2029, par value of \$600,000, 7.425% interest rate	652,062	643,398
	New Jersey State Turnpike Authority	Maturity date January 4, 2040, par value of \$1,200,000, 7.414% interest rate	1,380,444	1,323,816
	New York State Dormitory Authority State Personal Taxable Series	Maturity date March 15, 2039, par value of \$1,200,000, 5.628% interest rate	1,219,428	1,174,812
	Pennsylvania State Turnpike Revenue	Maturity date December 1, 2039, par value of \$1,000,000, 6.105% interest rate	1,000,000	1,019,150
	Port Seattle Washington Revenue	Maturity date May 1, 2036, par value of \$800,000, 7.0% interest rate	775,096	852,856
	Total Municipal Bonds		9,711,744	9,699,225
	Corporate Bonds:			
	Barrick North American Financial, LLC	Maturity date September 15, 2038, par value of \$1,000,000, 7.50% interest rate	1,170,476	1,252,838
	Canadian National Resources Limited	Maturity date February 1, 2039, par value of \$600,000, 6.75% interest rate	624,648	716,257
	Canadian National Railway Company	Maturity date July 15, 2028, par value of \$150,000, 6.9% interest rate	169,250	179,074
	Canadian National Railway Company	Maturity date November 15, 2037, par value of \$1,100,000, 6.375% interest rate	1,214,015	1,268,109
	Canadian National Railway Company	Maturity date August 1, 2034, par value of \$1,250,000, 6.25% interest rate	1,295,475	1,436,213
	Encana Corp.	Maturity date August 15, 2037, par value of \$300,000, 6.625% interest rate	298,410	328,095
	TransCanada Pipelines Limited	Maturity date March 15, 2036, par value of \$1,000,000, 5.85% interest rate	961,790	1,047,180
	TransCanada Pipelines Limited	Maturity date January 15, 2039, par value of \$900,000, 7.625% interest rate	1,102,410	1,163,762

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Nokia Corp.	Maturity date May 15, 2039, par value of \$600,000, 6.625% interest rate	\$ 619,776	\$ 633,787
	France Telecom, S.A.	Maturity date March 1, 2031, par value of \$1,550,000, 8.50% interest rate	2,026,526	2,107,117
	Arcelormittal, S.A.	Maturity date October 15, 2039, par value of \$100,000, 7.00% interest rate	100,939	103,778
	American Movil, S.A.B. de C.V.	Maturity date March 30, 2040, par value of \$800,000, 6.125% interest rate	789,512	848,384
	Deutsche Telekom International Finance B.V.	Maturity date June 15, 2030, par value of \$600,000, 8.75% interest rate	705,078	806,369
	Koninklijke Philips Electronics, N.V.	Maturity date March 11, 2038, par value of \$500,000, 6.875% interest rate	579,625	596,266
	Telefonica Emisiones, S.A.U.	Maturity date June 20, 2036, par value of \$450,000, 7.045% interest rate	500,974	460,429
	CR Suisse AG	Maturity date January 14, 2020, par value of \$750,000, 5.4% interest rate	748,170	765,956
	Anglogold Ashanti Holdings PLC DTD	Maturity date April 15, 2020, par value of \$600,000, 5.375% interest rate	624,942	624,000
	AstraZeneca PLC	Maturity date September 15, 2037, par value of \$1,200,000, 6.45% interest rate	1,331,172	1,424,648
	Barclays Bank PLC	Maturity date May 22, 2019, par value of \$1,300,000, 6.75% interest rate	1,287,065	1,468,358
	British Telecommunications PLC	Maturity date December 15, 2030, par value of \$400,000, 9.625% interest rate	503,076	533,132
	Glaxosmithkline Capital, Inc.	Maturity date May 15, 2038, par value of \$2,000,000, 6.375% interest rate	2,159,930	2,363,810
	HSBC Holdings PLC	Maturity date September 15, 2037, par value of \$1,250,000, 6.50% interest rate	1,184,025	1,309,050
	Shell International Finance B.V.	Maturity date December 15, 2038, par value of \$1,850,000, 6.375% interest rate	2,027,127	2,192,676
	Vodafone Group PLC	Maturity date February 27, 2037, par value of \$1,265,000, 6.15% interest rate	1,269,885	1,354,183
	Abbott Labs	Maturity date May 27, 2040, par value of \$670,000, 5.30% interest rate	664,828	688,186
	Alabama Power Company	Maturity date March 1, 2039, par value of \$1,100,000, 6.00% interest rate	1,131,834	1,220,350
	Alcoa Inc	Maturity date February 1, 2037, par value of \$200,000, 5.95% interest rate	167,500	187,448
	Allstate Corp.	Maturity date May 9, 2035, par value of \$370,000, 5.55% interest rate	319,066	374,073
	Alltel Corp.	Maturity date July 1, 2032, par value of \$500,000, 7.875% interest rate	620,080	638,832
	Altria Group, Inc.	Maturity date November 10, 2038, par value of \$1,050,000, 9.95% interest rate	1,320,292	1,479,589
	American Express Company	Maturity date March 19, 2038, par value of \$650,000, 8.15% interest rate	693,004	880,418

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Amgen, Inc.	Maturity date February 1, 2039, par value of \$1,920,000, 6.40% interest rate	\$ 2,001,042	\$ 2,211,116
	Amgen, Inc.	Maturity date October 1, 2041, par value of \$600,000, 4.95% interest rate	595,092	564,790
	AOL Time Warner, Inc.	Maturity date May 1, 2032, par value of \$285,000, 7.70% interest rate	310,550	347,897
	Apache Corp.	Maturity date January 15, 2037, par value of \$700,000, 6.00% interest rate	746,536	769,796
	Apache Corp.	Maturity date September 1, 2040, par value of \$500,000, 5.10% interest rate	494,680	485,819
	Apache Corp.	Maturity date February 1, 2042, par value of \$475,000, 5.25% interest rate	466,987	472,026
	Appalachian Power Company	Maturity date August 15, 2037, par value of \$200,000, 6.70% interest rate	215,490	217,044
	Appalachian Power Company	Maturity date April 1, 2038, par value of \$100,000, 7.00% interest rate	108,557	115,543
	AT&T Corp.	Maturity date November 15, 2031, par value of \$41,000, 8.00% interest rate	48,044	51,532
	AT&T, Inc. Global	Maturity date May 15, 2038, par value of \$1,250,000, 6.40% interest rate	1,226,200	1,328,755
	Baker Hughes Inc.	Maturity date September 15, 2040, par value of \$1,300,000, 5.125% interest rate	1,309,086	1,269,817
	Bank of America Corp.	Maturity date July 1, 2020, par value of \$800,000, 5.625% interest rate	839,320	815,594
	Bank of America Corp.	Maturity date June 1, 2019, par value of \$500,000, 7.625% interest rate	507,770	575,718
	Bard C R Inc.	Maturity date January 15, 2021, par value of \$500,000, 4.40% interest rate	496,410	508,035
	Baxter International, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.25% interest rate	662,430	689,711
	BB&T Capital Trust	Maturity date August 18, 2035, par value of \$345,000, 5.85% interest rate	293,761	321,327
	Becton Dickinson & Company	Maturity date May 15, 2039, par value of \$1,265,000, 6.00% interest rate	1,317,931	1,428,425
	Becton Dickinson & Company	Maturity date November 12, 2040, par value of \$300,000, 5.00% interest rate	298,797	295,407
	W.R. Berkley Corp.	Maturity date February 15, 2037, par value of \$500,000, 6.25% interest rate	342,500	466,280
	Berkshire Hathaway	Maturity date January 15, 2040, par value of \$500,000, 6.25% interest rate	790,605	840,696
	Boeing Company	Maturity date May 15, 2039, par value of \$1,000,000, 6.875% interest rate	1,162,360	1,213,891
	Bristol Myers Squibb Company	Maturity date May 1, 2038, par value of \$40,000, 6.125% interest rate	43,394	46,200
	Cameron International Corp.	Maturity date July 15, 2038, par value of \$350,000, 7.00% interest rate	359,615	382,316

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Canadian Pacific Railway Limited	Maturity date October 15, 2031, par value of \$500,000, 7.125% interest rate	\$ 543,780	\$ 566,173
Caterpillar, Inc.	Maturity date December 15, 2038, par value of \$700,000, 8.25% interest rate	865,690	996,583
Chubb Corp.	Maturity date May 15, 2038, par value of \$1,200,000, 6.50% interest rate	1,326,600	1,368,625
CISCO Systems, Inc.	Maturity date February 15, 2039, par value of \$2,350,000, 5.90% interest rate	2,327,399	2,602,637
Citigroup, Inc.	Maturity date March 5, 2038, par value of \$2,750,000, 6.875% interest rate	2,438,608	3,050,407
Cliffs Natural Resources Inc.	Maturity date October 1, 2040, par value of \$100,000, 6.25% interest rate	98,255	97,354
Comcast Corp.	Maturity date May 15, 2038, par value of \$100,000, 6.40% interest rate	99,810	106,867
Comcast Corp.	Maturity date July 1, 2039, par value of \$400,000, 6.55% interest rate	398,008	435,012
Conocophillips Company	Maturity date October 15, 2036, par value of \$1,250,000, 5.95% interest rate	1,228,838	1,348,605
Conocophillips Company	Maturity date February 1, 2039, par value of \$700,000, 6.50% interest rate	751,401	832,372
Consolidated Edison Company	Maturity date April 1, 2038, par value of \$1,225,000, 6.75% interest rate	1,389,472	1,459,177
Consolidated Edison Company	Maturity date December 1, 2039, par value of \$600,000, 5.50% interest rate	597,732	626,642
Consolidated Edison Company	Maturity date June 15, 2036, par value of \$500,000, 6.20% interest rate	553,675	549,731
Consolidated Edison Company	Maturity date June 15, 2040, par value of \$250,000, 5.70% interest rate	248,785	265,941
Darden Restaurants, Inc.	Maturity date October 15, 2037, par value of \$300,000, 6.80% interest rate	256,518	324,990
Delta Airlines	Maturity date November 23, 2020, par value of \$100,000, 4.95% interest rate	100,563	100,375
Detroit Edison Company	Maturity date June 1, 2036, par value of \$1,250,000, 6.625% interest rate	1,274,513	1,460,049
Devon Energy Corp.	Maturity date April 15, 2032, par value of \$400,000, 7.95% interest rate	483,044	531,120
Discovery	Maturity date June 1, 2040, par value of \$400,000, 6.35% interest rate	399,896	432,032
Dow Chemical Company	Maturity date May 15, 2039, par value of \$350,000, 9.40% interest rate	463,846	508,001
Duke Energy Corp.	Maturity date April 1, 2039, par value of \$1,120,000, 6.45% interest rate	1,247,568	1,307,240
Duke Energy Corp.	Maturity date June 1, 2037, par value of \$1,120,000, 6.10% interest rate	1,252,812	1,326,241
Endurance Specialty Holdings LTD	Maturity date July 15, 2034, par value of \$450,000, 7.00% interest rate	427,392	432,707

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Energy Transfer Partners, L.P.	Maturity date July 1, 2038, par value of \$650,000, 7.50% interest rate	\$ 699,963	\$ 756,040
	Enterprise Products Partners, L.P.	Maturity date April 15, 2038, par value of \$450,000, 7.55% interest rate	504,954	533,439
	Fifth 3rd Bancorp	Maturity date March 1, 2038, par value of \$500,000, 8.25% interest rate	506,075	575,425
	Florida Power and Light Company	Maturity date April 1, 2039, par value of \$1,300,000, 5.96% interest rate	1,396,330	1,445,085
	Florida Power Corp.	Maturity date April 1, 2040, par value of \$700,000, 5.65% interest rate	697,081	736,040
	Fleet Financial Group, Inc.	Maturity date July 15, 2028, par value of \$750,000, 6.70% interest rate	748,313	734,685
	General Electric Global Insurance Holding Corp.	Maturity date February 15, 2026, par value of \$1,400,000, 7.00% interest rate	1,137,500	1,450,484
	General Electric Capital Corp.	Maturity date January 10, 2039, par value of \$2,500,000, 6.875% interest rate	2,299,075	2,889,150
	Goldman Sachs Group, Inc.	Maturity date February 15, 2019, par value of \$1,310,000, 7.50% interest rate	1,395,159	1,527,448
	Goldman Sachs Group, Inc.	Maturity date February 15, 2033, par value of \$500,000, 6.125% interest rate	518,070	529,735
	Goldman Sachs Group, Inc.	Maturity date October 1, 2037, par value of \$750,000, 6.75% interest rate	657,750	766,797
	Halliburton Company	Maturity date September 15, 2039, par value of \$250,000, 7.45% interest rate	291,453	321,225
	Home Depot Inc.	Maturity date December 16, 2036, par value of \$600,000, 5.875% interest rate	592,380	624,089
	Hospira Inc.	Maturity date September 15, 2040, par value of \$300,000, 5.60% interest rate	298,443	294,858
	HSBC Bank USA, N.A.	Maturity date January 15, 2039, par value of \$400,000, 7.00% interest rate	467,980	455,730
	International Business Machines Corp.	Maturity date November 30, 2039, par value of \$1,980,000, 5.60% interest rate	2,206,710	2,157,267
	Johnson & Johnson	Maturity date July 15, 2038, par value of \$700,000, 5.85% interest rate	761,005	805,725
	JPMorgan Chase & Company	Maturity date May 15, 2038, par value of \$1,370,000, 6.40% interest rate	1,386,204	1,553,839
	Kinder Morgan Energy Partners, L.P.	Maturity date February 1, 2037, par value of \$100,000, 6.50% interest rate	90,303	103,190
	Kinder Morgan Energy Partners, L.P.	Maturity date January 15, 2038, par value of \$650,000, 6.95% interest rate	628,509	706,290
	Kinder Morgan Energy Partners, L.P.	Maturity date September 1, 2039, par value of \$260,000, 6.50% interest rate	257,707	268,589
	Kraft Foods Inc	Maturity date February 9, 2040, par value of \$500,000, 6.50% interest rate	495,180	560,315
	Kroger Company	Maturity date July 15, 2040, par value of \$400,000, 5.400% interest rate	396,476	379,126

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Eli Lilly & Company	Maturity date November 15, 2037, par value of \$700,000, 5.95% interest rate	\$ 742,742	\$ 776,700
	Lowes Corp.	Maturity date April 15, 2040, par value of \$770,000, 5.80% interest rate	769,346	814,976
	Markell Corp.	Maturity date August 15, 2034, par value of \$500,000, 7.35% interest rate	532,400	519,960
	McDonalds Corp.	Maturity date October 15, 2037, par value of \$750,000, 6.30% interest rate	809,325	884,264
	Medtronic, Inc.	Maturity date March 15, 2039, par value of \$1,200,000, 6.50% interest rate	1,305,060	1,386,044
	Merck & Company, Inc.	Maturity date June 30, 2039, par value of \$2,000,000, 5.85% interest rate	2,017,110	2,240,268
	Merrill Lynch & Company, Inc.	Maturity date May 14, 2038, par value of \$600,000, 7.75% interest rate	550,206	622,697
	Merrill Lynch & Company, Inc.	Maturity date April 25, 2018, par value of \$180,000, 6.875% interest rate	200,978	196,984
	Metlife, Inc.	Maturity date December 15, 2032, par value of \$1,200,000, 6.50% interest rate	1,192,044	1,332,361
	Microsoft Corp.	Maturity date June 1, 2039, par value of \$600,000, 5.20% interest rate	576,474	626,473
	Midamerican Energy Holdings Company	Maturity date April 1, 2036, par value of \$725,000, 6.125% interest rate	710,254	783,138
	Monsanto Company	Maturity date April 15, 2038, par value of \$400,000, 5.875% interest rate	413,324	436,611
	Morgan Stanley Global	Maturity date April 1, 2018, par value of \$1,400,000, 6.625% interest rate	1,378,902	1,518,677
	Morgan Stanley Global	Maturity date September 23, 2019, par value of \$100,000, 5.625% interest rate	100,958	101,968
	Morgan Stanley	Maturity date April 1, 2032, par value of \$500,000, 7.25% interest rate	560,735	572,446
	Morgan Stanley	Maturity date July 24, 2020, par value of \$750,000, 5.50% interest rate	769,748	757,706
	National Rural Utilities Cooperative Finance Corp.	Maturity date March 1, 2032, par value of \$1,525,000, 8.00% interest rate	1,676,303	1,930,476
	Nevada Power Company	Maturity date September 15, 2040, par value of \$100,000, 5.375% interest rate	99,689	96,235
	Newmont Mining Corp.	Maturity date October 1, 2039, par value of \$200,000, 6.25% interest rate	200,686	217,461
	News America, Inc.	Maturity date August 15, 2039 par value of \$500,000, 6.90% interest rate	499,010	572,459
	Northern States Power Company	Maturity date September 1, 2038, par value of \$1,200,000, 6.375% interest rate	1,364,796	1,405,296
	Occidental Pete	Maturity date February 1, 2021, par value of \$1,000,000, 4.10% interest rate	999,770	1,016,444
	Oglethorpe Power Corp.	Maturity date November 1, 2039, par value of \$400,000, 5.95% interest rate	400,000	413,976

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Ohio Edison Company	Maturity date October 15, 2038, par value of \$550,000, 8.25% interest rate	\$ 685,394	\$ 711,634
	Oncor Electric Delivery Company	Maturity date September 1, 2038, par value of \$600,000, 7.50% interest rate	688,242	729,960
	Oracle Corp.	Maturity date April 15, 2038, par value of \$700,000, 6.50% interest rate	748,132	815,864
	Oracle Corp.	Maturity date July 8, 2039, par value of \$1,550,000, 6.125% interest rate	1,539,677	1,739,422
	Pacific Gas & Electric Company	Maturity date March 1, 2039, par value of \$685,000, 6.25% interest rate	743,643	767,529
	Pacificorp	Maturity date January 15, 2039, par value of \$600,000, 6.00% interest rate	636,984	661,785
	Pfizer, Inc.	Maturity date March 15, 2039, par value of \$2,000,000, 7.20% interest rate	2,300,852	2,588,074
	Phillip Morris International, Inc.	Maturity date May 16, 2038, par value of \$2,100,000, 6.375% interest rate	2,369,437	2,437,443
	Plains All American	Maturity date January 15, 2037, par value of \$600,000, 6.65% interest rate	614,472	630,646
	Procter & Gamble Company	Maturity date March 5, 2037, par value of \$900,000, 5.55% interest rate	1,006,911	980,068
	Prudential Financial, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.625% interest rate	517,836	666,971
	PVTPL AT&T Inc.	Maturity date September 1, 2040, par value of \$1,374,000, 5.35% interest rate	1,375,539	1,292,200
	PVTPL LSVLE Gas & Elec Company	Maturity date November 15, 2040, par value of \$200,000, 5.125% interest rate	197,824	196,504
	Simon PPTY Group	Maturity date February 1, 2040, par value of \$400,000, 6.75% interest rate	471,796	455,533
	Southern California Edison Company	Maturity date March 15, 2039, par value of \$1,100,000, 6.05% interest rate	1,183,732	1,223,232
	Suncor Energy, Inc.	Maturity date February 1, 2032, par value of \$500,000, 7.15% interest rate	546,445	561,706
	Swiss BK Corp NY	Maturity date September 1, 2026, par value of \$900,000, 7.75% interest rate	1,017,882	997,542
	Target Corp.	Maturity date January 15, 2038, par value of \$1,150,000, 7.00% interest rate	1,227,280	1,409,825
	Target Corp.	Maturity date October 15, 2037, par value of \$1,200,000, 6.50% interest rate	1,203,732	1,399,276
	Telecom Italia	Maturity date June 4, 2038, par value of \$185,000, 7.721% interest rate	181,740	183,316
	Time Warner Cable, Inc.	Maturity date July 1, 2038, par value of \$275,000, 7.3% interest rate	291,184	321,561
	Time Warner Cable, Inc.	Maturity date June 15, 2039, par value of \$200,000, 6.75% interest rate	229,102	220,895

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Time Warner, Inc.	Maturity date March 15, 2040, par value of \$215,000, 6.20% interest rate	\$ 214,998	\$ 228,557
	Transocean, Inc.	Maturity date March 15, 2038, par value of \$300,000, 6.80% interest rate	314,019	307,458
	Travelers COS Inc.	Maturity date November 1, 2040, par value of \$1,000,000, 5.35% interest rate	993,790	985,260
	United Parcel Service, Inc.	Maturity date January 15, 2038, par value of \$1,150,000, 6.20% interest rate	1,246,734	1,349,509
	United Parcel Service, Inc.	Maturity date November 15, 2040, par value of \$400,000, 4.875% interest rate	394,228	387,440
	UnitedHealth Group, Inc.	Maturity date October 15, 2040, par value of \$400,000, 5.70% interest rate	397,448	398,265
	U.S. Bancorp. Inc.	Maturity date December 15, 2039, par value of \$500,000, 6.625% interest rate	498,185	510,715
	Virginia Electric & Power Company	Maturity date November 15, 2038, par value of \$850,000, 8.875% interest rate	1,138,059	1,232,175
	Virginia Electric & Power Company	Maturity date November 30, 2037, par value of \$200,000, 6.35% interest rate	219,330	228,933
	Veolia Environment, S.A.	Maturity date June 1, 2038, par value of \$400,000, 6.75% interest rate	414,820	464,030
	Verizon Communications, Inc.	Maturity date April 15, 2038, par value of \$800,000, 6.90% interest rate	842,183	933,082
	Verizon Communications, Inc.	Maturity date April 1, 2039, par value of \$1,250,000, 7.35% interest rate	1,373,238	1,537,474
	Wachovia Bank, National Association	Maturity date January 15, 2038, par value of \$1,250,000, 6.60% interest rate	1,169,963	1,376,343
	Wal-mart Stores, Inc.	Maturity date April 15, 2038, par value of \$2,550,000, 6.20% interest rate	2,793,833	2,902,958
	Wellpoint Inc.	Maturity date June 15, 2037, par value of \$400,000, 6.375% interest rate	413,660	436,633
	Williams Partners	Maturity date April 15, 2040, par value of \$250,000, 6.30% interest rate	248,503	260,222
	Wyeth Corp.	Maturity date April 1, 2037, par value of \$400,000, 5.95% interest rate	414,956	442,643
	Total Corporate Bonds		<u>130,790,513</u>	<u>140,969,857</u>
	Corporate Convertible Bonds:			
	Transocean Inc Series B	Maturity date December 15, 2037, par value of \$100,000, 1.5% interest rate	89,500	98,375
	Transocean Inc Series C	Maturity date December 15, 2037, par value of \$100,000, 1.5% interest rate	<u>87,250</u>	<u>96,625</u>
	Total Corporate Convertible Bonds		<u>176,750</u>	<u>195,000</u>
	TOTAL INVESTMENTS		<u>\$ 182,696,688</u>	<u>\$ 206,512,832</u>

* Permitted party-in-interest.

(Concluded)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4j — SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2010

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity in Case of Loan)	(c) Purchase Price	(d) Selling Price	Number of Transactions	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
Series of transactions in same security — purchases:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	\$ 13,996,395	\$ -	95	\$ 13,996,395	\$ 13,996,395	\$ -
NTGI Collective Government STIF	Money Market Fund	34,140,732	-	209	34,140,732	34,140,732	-
United States Treasury Notes (3.375%)	Government Security	13,579,839	-	10	13,579,839	13,579,839	-
United States Treasury Notes (3.625%)	Government Security	13,863,942	-	15	13,863,942	13,863,942	-
United States Treasury Bonds (4.375%)	Government Security	16,386,246	-	32	16,386,246	16,386,246	-
United States Treasury Security (4.5%)	Government Security	13,605,579	-	26	13,605,579	13,605,579	-
Series of transactions in same security — sales:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	-	14,185,071	48	14,185,071	14,185,071	-
NTGI Collective Government STIF	Money Market Fund	-	35,222,262	175	35,222,262	35,222,262	-
United States Treasury Notes (3.375%)	Government Security	-	13,616,226	10	13,579,839	13,616,226	36,387
United States Treasury Notes (3.625%)	Government Security	-	13,967,458	15	13,863,942	13,967,458	103,516
United States Treasury Bonds (4.375%)	Government Security	-	16,538,319	42	16,386,246	16,538,319	152,073
United States Treasury Security (4.5%)	Government Security	-	13,824,398	22	13,685,571	13,824,398	138,827

The Milliken Pension Plan

Employer ID No: 51-0105342
Plan Number: 333

Financial Statements as of and for the
Years Ended December 31, 2010 and 2009,
Supplemental Schedules as of and for the
Year Ended December 31, 2010, and
Independent Auditors' Report

THE MILLIKEN PENSION PLAN

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NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.	

INDEPENDENT AUDITORS' REPORT

To the Milliken Benefits Administration Committee and
Participants in The Milliken Pension Plan:

We have audited the accompanying statements of net assets available for benefits of The Milliken Pension Plan (the "Plan") as of December 31, 2010 and 2009, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements and supplemental schedules are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the financial status of the Plan as of December 31, 2010 and 2009, and the changes in its financial status for the years then ended in conformity with accounting principles generally accepted in the United States of America.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules listed in the table of contents are presented for the purpose of additional analysis and are not a required part of the basic 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. These schedules are the responsibility of the Plan's management. Such schedules have been subjected to the auditing procedures applied in our audit of the basic 2010 financial statements and, in our opinion, are fairly stated, in all material respects, when considered in relation to the basic financial statements taken as a whole.



October 14, 2011

THE MILLIKEN PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF DECEMBER 31, 2010 AND 2009

	2010	2009
ASSETS:		
Investments — at fair value as determined by quoted market price:		
U.S. government securities	\$ 3,381,053	\$ 1,462,797
International government securities	1,355,292	1,263,936
Corporate bonds	140,969,857	135,426,218
Corporate convertible bonds	195,000	-
Mutual fund	48,722,457	42,845,083
Municipal bonds	9,699,225	11,224,549
Money market fund	<u>1,317,199</u>	<u>2,394,895</u>
 Total investments — at fair value as determined by quoted market price	 205,640,083	 194,617,478
 Investments — at estimated fair value — commingled trust fund	 <u>872,749</u>	 <u>1,061,424</u>
 Total investments	 206,512,832	 195,678,902
 Receivables — accrued investment income	 <u>2,348,213</u>	 <u>2,420,476</u>
 Total assets	 <u>208,861,045</u>	 <u>198,099,378</u>
 NET ASSETS AVAILABLE FOR BENEFITS	 <u>\$ 208,861,045</u>	 <u>\$ 198,099,378</u>

See notes to financial statements.

THE MILLIKEN PENSION PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS FOR THE YEARS ENDED DECEMBER 31, 2010 AND 2009

	2010	2009
ADDITIONS -		
Investment income:		
Net appreciation (depreciation) in fair value of investments whose fair value was determined by quoted market prices:		
U.S. government securities	\$ 536,323	\$ (7,224,909)
International government securities	91,356	58,036
Corporate bonds	6,647,664	7,885,410
Corporate convertible bonds	22,400	-
Common stocks	93,550	71,592
Mutual fund	5,390,130	8,835,169
Municipal bonds	91,817	51,736
Money market fund	(41)	41
Net appreciation in fair value of investments whose fair value was estimated — commingled trust fund	-	539,522
Total net appreciation in fair value of investments	12,873,199	10,216,597
Interest and dividends	9,891,429	8,316,823
Total investment income	22,764,628	18,533,420
DEDUCTIONS:		
Benefits paid to participants	11,267,043	10,692,205
Administrative expenses	735,918	559,338
Total deductions	12,002,961	11,251,543
NET INCREASE	10,761,667	7,281,877
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of year	198,099,378	190,817,501
End of year	<u>\$ 208,861,045</u>	<u>\$ 198,099,378</u>

See notes to financial statements.

THE MILLIKEN PENSION PLAN

NOTES TO FINANCIAL STATEMENTS AS OF AND FOR THE YEARS ENDED DECEMBER 31, 2010 AND 2009

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

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

Payment of Benefits — Benefits are paid to pensioners or beneficiaries in various forms of joint and survivor annuities. Any amount payable under the Plan shall be settled by the payment of one lump-sum if the actuarial value of the participant’s accrued benefit under the Plan is less than \$1,000.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting — The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Use of Estimates — The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties — The Plan utilizes various investment securities. Investment securities, in general, 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 changes could materially affect the amounts reported in 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 5 for a description of 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 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.

Payment of Benefits — Benefit payments to participants are recorded upon distribution.

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

Subsequent Events — For the year ended December 31, 2010, subsequent events were evaluated through October 14, 2011, the date the financial statements were available to be issued.

New Accounting Standards

ASU No. 2010-06, Fair Value Measurements and Disclosures — In January 2010, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2010-06, *Fair Value Measurements and Disclosures*, which amends Accounting Standards Codification (ASC) 820, *Fair Value Measurements and Disclosures*, adding new disclosure requirements for Levels 1 and 2, separate disclosures of purchases, sales, issuances, and settlements relating to Level 3 measurements and clarification of existing fair value disclosures. ASU No. 2010-06 is effective for periods beginning after December 15, 2009, except for the requirement to provide Level 3 activity of purchases, sales, issuances, and settlements on a gross basis, which will be effective for fiscal years beginning after December 15, 2010. The Plan prospectively adopted the new guidance in 2010, except for the Level 3 reconciliation disclosures, which are required in 2011. The adoption in 2010 did not materially affect, and the future adoption is not expected to materially affect, the Plan's financial statements.

ASU No. 2011-04, Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and International Financial Reporting Standards (IFRS) — In May 2011, the FASB issued ASU No. 2011-04, *Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and IFRS*, which amends ASC 820, *Fair Value Measurement*. This ASU also requires the categorization by level for items that are only required to be disclosed at fair value and information about transfers between Level 1 and Level 2. In addition, the ASU provides guidance on measuring the fair value of financial instruments managed within a portfolio and the application of premiums and discounts on fair value measurements. The ASU requires additional disclosure for Level 3 measurements regarding the sensitivity of fair value to changes in unobservable inputs and any interrelationships between those inputs. The new guidance is effective for reporting periods beginning after December 15, 2011. The adoption will not have a material effect on the statement of net assets available for benefits and statement of changes in net assets available for benefits. Plan management has not determined the impact on the disclosures in the financial statements.

3. FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Company. The Company's funding policy is to make cash contributions to the Plan in amounts as determined by the Plan's independent actuary. The Company met the minimum funding requirements of ERISA for the years ended December 31, 2010 and 2009.

4. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to service rendered by 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 that 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 effect of Plan amendments on accumulated plan benefits is recognized during the year in which such amendments become effective.

The actuarial present value of accumulated plan benefits as of December 31, 2010 and 2009, calculated by the Plan's actuary as of January 1, 2011 and 2010, is summarized as follows:

	2010	2009
Vested benefits:		
Participants and/or beneficiaries currently receiving benefits	\$ 118,852,808	\$ 113,754,653
Other participants	<u>111,013,170</u>	<u>106,074,135</u>
Total vested benefits	229,865,978	219,828,788
Nonvested benefits	<u>-</u>	<u>20,082</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 229,865,978</u>	<u>\$ 219,848,870</u>

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2010 and 2009, are as follows:

	2010	2009
Actuarial present value of accumulated plan benefits as of beginning of year	\$ 219,848,870	\$ 215,720,795
Increase (decrease) during the year attributable to:		
Estimated benefits paid	(11,825,804)	(10,718,805)
Actuarial losses	1,027,695	1,173,389
Change in assumptions	6,909,379	-
Interest due to the decrease in the discount period	<u>13,905,838</u>	<u>13,673,491</u>
Actuarial present value of accumulated plan benefits as of end of year	<u>\$ 229,865,978</u>	<u>\$ 219,848,870</u>

The significant actuarial assumptions used in the December 31, 2010 and 2009, valuations were as follows:

- Mortality for 2010 and 2009: Internal Revenue Service (IRS)-prescribed static annuitant and nonannuitant tables

- Retirement rate: Graded from age 55 to 65 and from 2% to 100%
- Investment return: As of December 31, 2010 and 2009, 6.25% and 6.5%, respectively

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. The benefits information as of and for the years ended December 31, 2010 and 2009, takes into account that the Plan is frozen. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

5. FAIR VALUE MEASUREMENTS

In accordance with U.S. GAAP, the Plan classifies its investments into Level 1, which refers to securities valued using quoted prices from active markets for identical assets; Level 2, which refers to securities not traded on an active market but for which observable market inputs are readily available; and Level 3, which refers to securities valued based on significant unobservable inputs. Assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

The Plan's policy is to recognize significant transfers between levels at the end of the reporting period.

The following tables set forth by level within the fair value hierarchy a summary of the Plan's investments measured at fair value on a recurring basis at December 31, 2010 and 2009. Note that in accordance with ASC 820, the tables below include the major categorization for debt and equity securities on the basis of the nature and risk of the investments as of December 31, 2010 and 2009.

Assets at Fair Value at December 31, 2010				
	Active Markets for Identical Assets (Level 1)	Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
U.S. government securities	\$ -	\$ 3,381,053	\$ -	\$ 3,381,053
International government securities	-	1,355,292	-	1,355,292
Corporate bonds	126,251,427	14,718,430	-	140,969,857
Corporate convertible bonds	195,000	-	-	195,000
Mutual fund	48,722,457	-	-	48,722,457
Municipal bonds	-	9,699,225	-	9,699,225
Money market fund	-	1,317,199	-	1,317,199
Commingled trust funds	-	872,749	-	872,749
Total	<u>\$ 175,168,884</u>	<u>\$ 31,343,948</u>	<u>\$ -</u>	<u>\$ 206,512,832</u>

Assets at Fair Value at December 31, 2009				
	Active Markets for Identical Assets (Level 1)	Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
U.S. government securities	\$ -	\$ 1,462,797	\$ -	\$ 1,462,797
International government securities	-	1,263,936	-	1,263,936
Corporate bonds	135,426,218	-	-	135,426,218
Municipal bonds	-	11,224,549	-	11,224,549
Mutual fund	42,845,083	-	-	42,845,083
Money market fund	-	2,394,895	-	2,394,895
Commingled trust funds	-	1,061,424	-	1,061,424
Total	<u>\$178,271,301</u>	<u>\$17,407,601</u>	<u>\$ -</u>	<u>\$195,678,902</u>

For the year ended December 31, 2010, there were \$14,718,430 of corporate bond transfers out of Level 1 into Level 2 due to a lack of trading volume. For the year ended December 31, 2009 there were no significant transfers in or out of Levels 1, 2 or 3.

ASU 2010-06 clarifies that a description of the valuation technique(s) (e.g., market approach, income approach, or cost approach) and inputs used to measure fair value is required for fair value measurements classified as either Level 2 or Level 3. The following are examples of descriptions of valuation methodologies used for certain investments measured at fair value:

Investments in commingled funds are reported at estimated fair market value as determined by the issuers, which is based on the quoted market prices of the underlying investments.

U.S. government, international, and municipal securities and corporate bonds (including corporate convertible bonds) are valued based on yields currently available on comparable securities of issuers with similar credit ratings.

Investments in common stocks are valued at quoted market prices.

Shares of mutual funds are valued at quoted market prices, which represent the net asset value (NAV) of shares held by the Plan at year-end.

The money market fund is valued at cost plus accrued interest, which approximates fair value.

6. INVESTMENTS

The Plan's investments which represented 5% or more of the Plan's net assets available for benefits as of December 31, 2010 and 2009, are as follows:

	2010		2009	
	Number of Shares/Units	Amount	Number of Shares/Units	Amount
Investments — at fair value as determined by quoted market price — Vanguard World Fund	423,637	\$48,722,457	420,132	\$42,845,083

7. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

Certain Plan investments are units of common collective trust funds, and commingled funds managed by Northern Trust Company. Northern Trust Company is the trustee as defined by the Plan, and, therefore, these transactions qualify as exempt party-in-interest transactions. Fees paid by the Plan to Northern Trust Company for custodial services during 2010 and 2009 were \$24,945 and \$37,715, respectively.

8. FEDERAL INCOME TAX STATUS

The Internal Revenue Service (IRS) has determined and informed the Company by a letter dated March 2, 2010, 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, 2010, 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. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2007.

9. PLAN TERMINATION

Although it has not expressed any intention to do so, the Company has the right under the Plan, in certain circumstances, to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of Plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

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SUPPLEMENTAL SCHEDULES

THE MILLIKEN PENSION PLAN

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PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
*	Northern Trust, N.A.	Collective Government STIF — money market fund	\$ 1,317,199	\$ 1,317,199
	JPMorgan Chase Bank, N.A.	Liquidity Fund — commingled fund	872,749	872,749
	Vanguard	Vanguard World Fund — mutual fund	35,234,034	48,722,457
	International Government Securities — Hydro-Quebec	Maturity date January 15, 2027, par value of \$1,000,000, 8.25% interest rate	1,205,900	1,355,292
	U.S. Government Securities: United States Treasury Bonds	Maturity date August 15, 2040, par value of \$1,235,000, 3.875% interest rate	1,147,695	1,137,551
	United States Treasury Notes	Maturity date November 15, 2020, par value of \$1,300,000, 2.625% interest rate	1,240,715	1,243,953
	United States Treasury Bills:	Maturity date June 16, 2011, par value of \$100,000	99,904	99,923
		Maturity date January 13, 2011, par value of \$100,000	99,998	99,999
		Maturity date February 17, 2011, par value of \$200,000	199,928	199,972
		Maturity date May 12, 2011, par value of \$400,000	399,716	399,792
		Maturity date June 2, 2011, par value of \$100,000	99,927	99,935
		Maturity date June 9, 2011, par value of \$100,000	99,916	99,928
	Total U.S. Government Securities		3,387,799	3,381,053
	Municipal Bonds:			
	Chicago Illinois Transit Authority Sales Taxable — Retiree Health Series B	Maturity date December 1, 2040, par value of \$600,000, 6.899% interest rate	656,184	591,054
	Chicago Illinois Board of Education	Maturity date December 1, 2039, par value of \$600,000, 6.138% interest rate	600,000	548,586
	Cincinnati Ohio Water System	Maturity date December 1, 2034, par value of \$400,000, 6.458% interest rate	400,000	418,664
	Dallas Texas Area Rapid Transit Sales Tax Revenue	Maturity date December 1, 2048, par value of \$70,000, 5.022% interest rate	70,000	62,669

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Indiana State Financial Authority	Maturity date February 1, 2039, par value of \$1,000,000, 6.596% interest rate	\$ 1,000,000	\$ 1,054,930
	Iowa State Special Obligations	Maturity date June 1, 2034, par value of \$500,000, 6.75% interest rate	497,080	529,200
	Los Angeles California Dept of Water & Power Revenue	Maturity date July 1, 2045, par value of \$300,000, 6.574% interest rate	297,279	307,227
	Los Angeles California Uni School District	Maturity date July 1, 2034, par value of \$650,000, 6.758% interest rate	650,000	679,705
	Metropolitan Transportation Authority New York	Maturity date November 15, 2039, par value of \$445,000, 7.336% interest rate	514,171	493,158
	New Jersey Economic Development State Pension	Maturity date February 15, 2029, par value of \$600,000, 7.425% interest rate	652,062	643,398
	New Jersey State Turnpike Authority	Maturity date January 4, 2040, par value of \$1,200,000, 7.414% interest rate	1,380,444	1,323,816
	New York State Dormitory Authority State Personal Taxable Series	Maturity date March 15, 2039, par value of \$1,200,000, 5.628% interest rate	1,219,428	1,174,812
	Pennsylvania State Turnpike Revenue	Maturity date December 1, 2039, par value of \$1,000,000, 6.105% interest rate	1,000,000	1,019,150
	Port Seattle Washington Revenue	Maturity date May 1, 2036, par value of \$800,000, 7.0% interest rate	775,096	852,856
	Total Municipal Bonds		9,711,744	9,699,225
	Corporate Bonds:			
	Barrick North American Financial, LLC	Maturity date September 15, 2038, par value of \$1,000,000, 7.50% interest rate	1,170,476	1,252,838
	Canadian National Resources Limited	Maturity date February 1, 2039, par value of \$600,000, 6.75% interest rate	624,648	716,257
	Canadian National Railway Company	Maturity date July 15, 2028, par value of \$150,000, 6.9% interest rate	169,250	179,074
	Canadian National Railway Company	Maturity date November 15, 2037, par value of \$1,100,000, 6.375% interest rate	1,214,015	1,268,109
	Canadian National Railway Company	Maturity date August 1, 2034, par value of \$1,250,000, 6.25% interest rate	1,295,475	1,436,213
	Encana Corp.	Maturity date August 15, 2037, par value of \$300,000, 6.625% interest rate	298,410	328,095
	TransCanada Pipelines Limited	Maturity date March 15, 2036, par value of \$1,000,000, 5.85% interest rate	961,790	1,047,180
	TransCanada Pipelines Limited	Maturity date January 15, 2039, par value of \$900,000, 7.625% interest rate	1,102,410	1,163,762

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Nokia Corp.	Maturity date May 15, 2039, par value of \$600,000, 6.625% interest rate	\$ 619,776	\$ 633,787
	France Telecom, S.A.	Maturity date March 1, 2031, par value of \$1,550,000, 8.50% interest rate	2,026,526	2,107,117
	Arcelormittal, S.A.	Maturity date October 15, 2039, par value of \$100,000, 7.00% interest rate	100,939	103,778
	American Movil, S.A.B. de C.V.	Maturity date March 30, 2040, par value of \$800,000, 6.125% interest rate	789,512	848,384
	Deutsche Telekom International Finance B.V.	Maturity date June 15, 2030, par value of \$600,000, 8.75% interest rate	705,078	806,369
	Koninklijke Philips Electronics, N.V.	Maturity date March 11, 2038, par value of \$500,000, 6.875% interest rate	579,625	596,266
	Telefonica Emisiones, S.A.U.	Maturity date June 20, 2036, par value of \$450,000, 7.045% interest rate	500,974	460,429
	CR Suisse AG	Maturity date January 14, 2020, par value of \$750,000, 5.4% interest rate	748,170	765,956
	Anglogold Ashanti Holdings PLC DTD	Maturity date April 15, 2020, par value of \$600,000, 5.375% interest rate	624,942	624,000
	AstraZeneca PLC	Maturity date September 15, 2037, par value of \$1,200,000, 6.45% interest rate	1,331,172	1,424,648
	Barclays Bank PLC	Maturity date May 22, 2019, par value of \$1,300,000, 6.75% interest rate	1,287,065	1,468,358
	British Telecommunications PLC	Maturity date December 15, 2030, par value of \$400,000, 9.625% interest rate	503,076	533,132
	Glaxosmithkline Capital, Inc.	Maturity date May 15, 2038, par value of \$2,000,000, 6.375% interest rate	2,159,930	2,363,810
	HSBC Holdings PLC	Maturity date September 15, 2037, par value of \$1,250,000, 6.50% interest rate	1,184,025	1,309,050
	Shell International Finance B.V.	Maturity date December 15, 2038, par value of \$1,850,000, 6.375% interest rate	2,027,127	2,192,676
	Vodafone Group PLC	Maturity date February 27, 2037, par value of \$1,265,000, 6.15% interest rate	1,269,885	1,354,183
	Abbott Labs	Maturity date May 27, 2040, par value of \$670,000, 5.30% interest rate	664,828	688,186
	Alabama Power Company	Maturity date March 1, 2039, par value of \$1,100,000, 6.00% interest rate	1,131,834	1,220,350
	Alcoa Inc	Maturity date February 1, 2037, par value of \$200,000, 5.95% interest rate	167,500	187,448
	Allstate Corp.	Maturity date May 9, 2035, par value of \$370,000, 5.55% interest rate	319,066	374,073
	Alltel Corp.	Maturity date July 1, 2032, par value of \$500,000, 7.875% interest rate	620,080	638,832
	Altria Group, Inc.	Maturity date November 10, 2038, par value of \$1,050,000, 9.95% interest rate	1,320,292	1,479,589
	American Express Company	Maturity date March 19, 2038, par value of \$650,000, 8.15% interest rate	693,004	880,418

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Amgen, Inc.	Maturity date February 1, 2039, par value of \$1,920,000, 6.40% interest rate	\$ 2,001,042	\$ 2,211,116
	Amgen, Inc.	Maturity date October 1, 2041, par value of \$600,000, 4.95% interest rate	595,092	564,790
	AOL Time Warner, Inc.	Maturity date May 1, 2032, par value of \$285,000, 7.70% interest rate	310,550	347,897
	Apache Corp.	Maturity date January 15, 2037, par value of \$700,000, 6.00% interest rate	746,536	769,796
	Apache Corp.	Maturity date September 1, 2040, par value of \$500,000, 5.10% interest rate	494,680	485,819
	Apache Corp.	Maturity date February 1, 2042, par value of \$475,000, 5.25% interest rate	466,987	472,026
	Appalachian Power Company	Maturity date August 15, 2037, par value of \$200,000, 6.70% interest rate	215,490	217,044
	Appalachian Power Company	Maturity date April 1, 2038, par value of \$100,000, 7.00% interest rate	108,557	115,543
	AT&T Corp.	Maturity date November 15, 2031, par value of \$41,000, 8.00% interest rate	48,044	51,532
	AT&T, Inc. Global	Maturity date May 15, 2038, par value of \$1,250,000, 6.40% interest rate	1,226,200	1,328,755
	Baker Hughes Inc.	Maturity date September 15, 2040, par value of \$1,300,000, 5.125% interest rate	1,309,086	1,269,817
	Bank of America Corp.	Maturity date July 1, 2020, par value of \$800,000, 5.625% interest rate	839,320	815,594
	Bank of America Corp.	Maturity date June 1, 2019, par value of \$500,000, 7.625% interest rate	507,770	575,718
	Bard C R Inc.	Maturity date January 15, 2021, par value of \$500,000, 4.40% interest rate	496,410	508,035
	Baxter International, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.25% interest rate	662,430	689,711
	BB&T Capital Trust	Maturity date August 18, 2035, par value of \$345,000, 5.85% interest rate	293,761	321,327
	Becton Dickinson & Company	Maturity date May 15, 2039, par value of \$1,265,000, 6.00% interest rate	1,317,931	1,428,425
	Becton Dickinson & Company	Maturity date November 12, 2040, par value of \$300,000, 5.00% interest rate	298,797	295,407
	W.R. Berkley Corp.	Maturity date February 15, 2037, par value of \$500,000, 6.25% interest rate	342,500	466,280
	Berkshire Hathaway	Maturity date January 15, 2040, par value of \$500,000, 6.25% interest rate	790,605	840,696
	Boeing Company	Maturity date May 15, 2039, par value of \$1,000,000, 6.875% interest rate	1,162,360	1,213,891
	Bristol Myers Squibb Company	Maturity date May 1, 2038, par value of \$40,000, 6.125% interest rate	43,394	46,200
	Cameron International Corp.	Maturity date July 15, 2038, par value of \$350,000, 7.00% interest rate	359,615	382,316

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Cost	Current Value
Canadian Pacific Railway Limited	Maturity date October 15, 2031, par value of \$500,000, 7.125% interest rate	\$ 543,780	\$ 566,173
Caterpillar, Inc.	Maturity date December 15, 2038, par value of \$700,000, 8.25% interest rate	865,690	996,583
Chubb Corp.	Maturity date May 15, 2038, par value of \$1,200,000, 6.50% interest rate	1,326,600	1,368,625
CISCO Systems, Inc.	Maturity date February 15, 2039, par value of \$2,350,000, 5.90% interest rate	2,327,399	2,602,637
Citigroup, Inc.	Maturity date March 5, 2038, par value of \$2,750,000, 6.875% interest rate	2,438,608	3,050,407
Cliffs Natural Resources Inc.	Maturity date October 1, 2040, par value of \$100,000, 6.25% interest rate	98,255	97,354
Comcast Corp.	Maturity date May 15, 2038, par value of \$100,000, 6.40% interest rate	99,810	106,867
Comcast Corp.	Maturity date July 1, 2039, par value of \$400,000, 6.55% interest rate	398,008	435,012
Conocophillips Company	Maturity date October 15, 2036, par value of \$1,250,000, 5.95% interest rate	1,228,838	1,348,605
Conocophillips Company	Maturity date February 1, 2039, par value of \$700,000, 6.50% interest rate	751,401	832,372
Consolidated Edison Company	Maturity date April 1, 2038, par value of \$1,225,000, 6.75% interest rate	1,389,472	1,459,177
Consolidated Edison Company	Maturity date December 1, 2039, par value of \$600,000, 5.50% interest rate	597,732	626,642
Consolidated Edison Company	Maturity date June 15, 2036, par value of \$500,000, 6.20% interest rate	553,675	549,731
Consolidated Edison Company	Maturity date June 15, 2040, par value of \$250,000, 5.70% interest rate	248,785	265,941
Darden Restaurants, Inc.	Maturity date October 15, 2037, par value of \$300,000, 6.80% interest rate	256,518	324,990
Delta Airlines	Maturity date November 23, 2020, par value of \$100,000, 4.95% interest rate	100,563	100,375
Detroit Edison Company	Maturity date June 1, 2036, par value of \$1,250,000, 6.625% interest rate	1,274,513	1,460,049
Devon Energy Corp.	Maturity date April 15, 2032, par value of \$400,000, 7.95% interest rate	483,044	531,120
Discovery	Maturity date June 1, 2040, par value of \$400,000, 6.35% interest rate	399,896	432,032
Dow Chemical Company	Maturity date May 15, 2039, par value of \$350,000, 9.40% interest rate	463,846	508,001
Duke Energy Corp.	Maturity date April 1, 2039, par value of \$1,120,000, 6.45% interest rate	1,247,568	1,307,240
Duke Energy Corp.	Maturity date June 1, 2037, par value of \$1,120,000, 6.10% interest rate	1,252,812	1,326,241
Endurance Specialty Holdings LTD	Maturity date July 15, 2034, par value of \$450,000, 7.00% interest rate	427,392	432,707

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Energy Transfer Partners, L.P.	Maturity date July 1, 2038, par value of \$650,000, 7.50% interest rate	\$ 699,963	\$ 756,040
	Enterprise Products Partners, L.P.	Maturity date April 15, 2038, par value of \$450,000, 7.55% interest rate	504,954	533,439
	Fifth 3rd Bancorp	Maturity date March 1, 2038, par value of \$500,000, 8.25% interest rate	506,075	575,425
	Florida Power and Light Company	Maturity date April 1, 2039, par value of \$1,300,000, 5.96% interest rate	1,396,330	1,445,085
	Florida Power Corp.	Maturity date April 1, 2040, par value of \$700,000, 5.65% interest rate	697,081	736,040
	Fleet Financial Group, Inc.	Maturity date July 15, 2028, par value of \$750,000, 6.70% interest rate	748,313	734,685
	General Electric Global Insurance Holding Corp.	Maturity date February 15, 2026, par value of \$1,400,000, 7.00% interest rate	1,137,500	1,450,484
	General Electric Capital Corp.	Maturity date January 10, 2039, par value of \$2,500,000, 6.875% interest rate	2,299,075	2,889,150
	Goldman Sachs Group, Inc.	Maturity date February 15, 2019, par value of \$1,310,000, 7.50% interest rate	1,395,159	1,527,448
	Goldman Sachs Group, Inc.	Maturity date February 15, 2033, par value of \$500,000, 6.125% interest rate	518,070	529,735
	Goldman Sachs Group, Inc.	Maturity date October 1, 2037, par value of \$750,000, 6.75% interest rate	657,750	766,797
	Halliburton Company	Maturity date September 15, 2039, par value of \$250,000, 7.45% interest rate	291,453	321,225
	Home Depot Inc.	Maturity date December 16, 2036, par value of \$600,000, 5.875% interest rate	592,380	624,089
	Hospira Inc.	Maturity date September 15, 2040, par value of \$300,000, 5.60% interest rate	298,443	294,858
	HSBC Bank USA, N.A.	Maturity date January 15, 2039, par value of \$400,000, 7.00% interest rate	467,980	455,730
	International Business Machines Corp.	Maturity date November 30, 2039, par value of \$1,980,000, 5.60% interest rate	2,206,710	2,157,267
	Johnson & Johnson	Maturity date July 15, 2038, par value of \$700,000, 5.85% interest rate	761,005	805,725
	JPMorgan Chase & Company	Maturity date May 15, 2038, par value of \$1,370,000, 6.40% interest rate	1,386,204	1,553,839
	Kinder Morgan Energy Partners, L.P.	Maturity date February 1, 2037, par value of \$100,000, 6.50% interest rate	90,303	103,190
	Kinder Morgan Energy Partners, L.P.	Maturity date January 15, 2038, par value of \$650,000, 6.95% interest rate	628,509	706,290
	Kinder Morgan Energy Partners, L.P.	Maturity date September 1, 2039, par value of \$260,000, 6.50% interest rate	257,707	268,589
	Kraft Foods Inc	Maturity date February 9, 2040, par value of \$500,000, 6.50% interest rate	495,180	560,315
	Kroger Company	Maturity date July 15, 2040, par value of \$400,000, 5.400% interest rate	396,476	379,126

(Continued)

THE MILLIKEN PENSION PLAN

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Eli Lilly & Company	Maturity date November 15, 2037, par value of \$700,000, 5.95% interest rate	\$ 742,742	\$ 776,700
	Lowes Corp.	Maturity date April 15, 2040, par value of \$770,000, 5.80% interest rate	769,346	814,976
	Markell Corp.	Maturity date August 15, 2034, par value of \$500,000, 7.35% interest rate	532,400	519,960
	McDonalds Corp.	Maturity date October 15, 2037, par value of \$750,000, 6.30% interest rate	809,325	884,264
	Medtronic, Inc.	Maturity date March 15, 2039, par value of \$1,200,000, 6.50% interest rate	1,305,060	1,386,044
	Merck & Company, Inc.	Maturity date June 30, 2039, par value of \$2,000,000, 5.85% interest rate	2,017,110	2,240,268
	Merrill Lynch & Company, Inc.	Maturity date May 14, 2038, par value of \$600,000, 7.75% interest rate	550,206	622,697
	Merrill Lynch & Company, Inc.	Maturity date April 25, 2018, par value of \$180,000, 6.875% interest rate	200,978	196,984
	Metlife, Inc.	Maturity date December 15, 2032, par value of \$1,200,000, 6.50% interest rate	1,192,044	1,332,361
	Microsoft Corp.	Maturity date June 1, 2039, par value of \$600,000, 5.20% interest rate	576,474	626,473
	Midamerican Energy Holdings Company	Maturity date April 1, 2036, par value of \$725,000, 6.125% interest rate	710,254	783,138
	Monsanto Company	Maturity date April 15, 2038, par value of \$400,000, 5.875% interest rate	413,324	436,611
	Morgan Stanley Global	Maturity date April 1, 2018, par value of \$1,400,000, 6.625% interest rate	1,378,902	1,518,677
	Morgan Stanley Global	Maturity date September 23, 2019, par value of \$100,000, 5.625% interest rate	100,958	101,968
	Morgan Stanley	Maturity date April 1, 2032, par value of \$500,000, 7.25% interest rate	560,735	572,446
	Morgan Stanley	Maturity date July 24, 2020, par value of \$750,000, 5.50% interest rate	769,748	757,706
	National Rural Utilities Cooperative Finance Corp.	Maturity date March 1, 2032, par value of \$1,525,000, 8.00% interest rate	1,676,303	1,930,476
	Nevada Power Company	Maturity date September 15, 2040, par value of \$100,000, 5.375% interest rate	99,689	96,235
	Newmont Mining Corp.	Maturity date October 1, 2039, par value of \$200,000, 6.25% interest rate	200,686	217,461
	News America, Inc.	Maturity date August 15, 2039 par value of \$500,000, 6.90% interest rate	499,010	572,459
	Northern States Power Company	Maturity date September 1, 2038, par value of \$1,200,000, 6.375% interest rate	1,364,796	1,405,296
	Occidental Pete	Maturity date February 1, 2021, par value of \$1,000,000, 4.10% interest rate	999,770	1,016,444
	Oglethorpe Power Corp.	Maturity date November 1, 2039, par value of \$400,000, 5.95% interest rate	400,000	413,976

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Ohio Edison Company	Maturity date October 15, 2038, par value of \$550,000, 8.25% interest rate	\$ 685,394	\$ 711,634
	Oncor Electric Delivery Company	Maturity date September 1, 2038, par value of \$600,000, 7.50% interest rate	688,242	729,960
	Oracle Corp.	Maturity date April 15, 2038, par value of \$700,000, 6.50% interest rate	748,132	815,864
	Oracle Corp.	Maturity date July 8, 2039, par value of \$1,550,000, 6.125% interest rate	1,539,677	1,739,422
	Pacific Gas & Electric Company	Maturity date March 1, 2039, par value of \$685,000, 6.25% interest rate	743,643	767,529
	Pacificorp	Maturity date January 15, 2039, par value of \$600,000, 6.00% interest rate	636,984	661,785
	Pfizer, Inc.	Maturity date March 15, 2039, par value of \$2,000,000, 7.20% interest rate	2,300,852	2,588,074
	Phillip Morris International, Inc.	Maturity date May 16, 2038, par value of \$2,100,000, 6.375% interest rate	2,369,437	2,437,443
	Plains All American	Maturity date January 15, 2037, par value of \$600,000, 6.65% interest rate	614,472	630,646
	Procter & Gamble Company	Maturity date March 5, 2037, par value of \$900,000, 5.55% interest rate	1,006,911	980,068
	Prudential Financial, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.625% interest rate	517,836	666,971
	PVTPL AT&T Inc.	Maturity date September 1, 2040, par value of \$1,374,000, 5.35% interest rate	1,375,539	1,292,200
	PVTPL LSVLE Gas & Elec Company	Maturity date November 15, 2040, par value of \$200,000, 5.125% interest rate	197,824	196,504
	Simon PPTY Group	Maturity date February 1, 2040, par value of \$400,000, 6.75% interest rate	471,796	455,533
	Southern California Edison Company	Maturity date March 15, 2039, par value of \$1,100,000, 6.05% interest rate	1,183,732	1,223,232
	Suncor Energy, Inc.	Maturity date February 1, 2032, par value of \$500,000, 7.15% interest rate	546,445	561,706
	Swiss BK Corp NY	Maturity date September 1, 2026, par value of \$900,000, 7.75% interest rate	1,017,882	997,542
	Target Corp.	Maturity date January 15, 2038, par value of \$1,150,000, 7.00% interest rate	1,227,280	1,409,825
	Target Corp.	Maturity date October 15, 2037, par value of \$1,200,000, 6.50% interest rate	1,203,732	1,399,276
	Telecom Italia	Maturity date June 4, 2038, par value of \$185,000, 7.721% interest rate	181,740	183,316
	Time Warner Cable, Inc.	Maturity date July 1, 2038, par value of \$275,000, 7.3% interest rate	291,184	321,561
	Time Warner Cable, Inc.	Maturity date June 15, 2039, par value of \$200,000, 6.75% interest rate	229,102	220,895

(Continued)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2010

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	Time Warner, Inc.	Maturity date March 15, 2040, par value of \$215,000, 6.20% interest rate	\$ 214,998	\$ 228,557
	Transocean, Inc.	Maturity date March 15, 2038, par value of \$300,000, 6.80% interest rate	314,019	307,458
	Travelers COS Inc.	Maturity date November 1, 2040, par value of \$1,000,000, 5.35% interest rate	993,790	985,260
	United Parcel Service, Inc.	Maturity date January 15, 2038, par value of \$1,150,000, 6.20% interest rate	1,246,734	1,349,509
	United Parcel Service, Inc.	Maturity date November 15, 2040, par value of \$400,000, 4.875% interest rate	394,228	387,440
	UnitedHealth Group, Inc.	Maturity date October 15, 2040, par value of \$400,000, 5.70% interest rate	397,448	398,265
	U.S. Bancorp. Inc.	Maturity date December 15, 2039, par value of \$500,000, 6.625% interest rate	498,185	510,715
	Virginia Electric & Power Company	Maturity date November 15, 2038, par value of \$850,000, 8.875% interest rate	1,138,059	1,232,175
	Virginia Electric & Power Company	Maturity date November 30, 2037, par value of \$200,000, 6.35% interest rate	219,330	228,933
	Veolia Environment, S.A.	Maturity date June 1, 2038, par value of \$400,000, 6.75% interest rate	414,820	464,030
	Verizon Communications, Inc.	Maturity date April 15, 2038, par value of \$800,000, 6.90% interest rate	842,183	933,082
	Verizon Communications, Inc.	Maturity date April 1, 2039, par value of \$1,250,000, 7.35% interest rate	1,373,238	1,537,474
	Wachovia Bank, National Association	Maturity date January 15, 2038, par value of \$1,250,000, 6.60% interest rate	1,169,963	1,376,343
	Wal-mart Stores, Inc.	Maturity date April 15, 2038, par value of \$2,550,000, 6.20% interest rate	2,793,833	2,902,958
	Wellpoint Inc.	Maturity date June 15, 2037, par value of \$400,000, 6.375% interest rate	413,660	436,633
	Williams Partners	Maturity date April 15, 2040, par value of \$250,000, 6.30% interest rate	248,503	260,222
	Wyeth Corp.	Maturity date April 1, 2037, par value of \$400,000, 5.95% interest rate	414,956	442,643
	Total Corporate Bonds		<u>130,790,513</u>	<u>140,969,857</u>
	Corporate Convertible Bonds:			
	Transocean Inc Series B	Maturity date December 15, 2037, par value of \$100,000, 1.5% interest rate	89,500	98,375
	Transocean Inc Series C	Maturity date December 15, 2037, par value of \$100,000, 1.5% interest rate	<u>87,250</u>	<u>96,625</u>
	Total Corporate Convertible Bonds		<u>176,750</u>	<u>195,000</u>
	TOTAL INVESTMENTS		<u>\$ 182,696,688</u>	<u>\$ 206,512,832</u>

* Permitted party-in-interest.

(Concluded)

THE MILLIKEN PENSION PLAN

EMPLOYER IDENTIFICATION NUMBER: 51-0105342

PLAN NUMBER: 333

FORM 5500, SCHEDULE H, PART IV, LINE 4j — SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED DECEMBER 31, 2010

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity in Case of Loan)	(c) Purchase Price	(d) Selling Price	Number of Transactions	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain (Loss)
Series of transactions in same security — purchases:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	\$ 13,996,395	\$ -	95	\$ 13,996,395	\$ 13,996,395	\$ -
NTGI Collective Government STIF	Money Market Fund	34,140,732	-	209	34,140,732	34,140,732	-
United States Treasury Notes (3.375%)	Government Security	13,579,839	-	10	13,579,839	13,579,839	-
United States Treasury Notes (3.625%)	Government Security	13,863,942	-	15	13,863,942	13,863,942	-
United States Treasury Bonds (4.375%)	Government Security	16,386,246	-	32	16,386,246	16,386,246	-
United States Treasury Security (4.5%)	Government Security	13,605,579	-	26	13,605,579	13,605,579	-
Series of transactions in same security — sales:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	-	14,185,071	48	14,185,071	14,185,071	-
NTGI Collective Government STIF	Money Market Fund	-	35,222,262	175	35,222,262	35,222,262	-
United States Treasury Notes (3.375%)	Government Security	-	13,616,226	10	13,579,839	13,616,226	36,387
United States Treasury Notes (3.625%)	Government Security	-	13,967,458	15	13,863,942	13,967,458	103,516
United States Treasury Bonds (4.375%)	Government Security	-	16,538,319	42	16,386,246	16,538,319	152,073
United States Treasury Security (4.5%)	Government Security	-	13,824,398	22	13,685,571	13,824,398	138,827