

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), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2011
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</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>	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, including room or suite number (Employer, if for single-employer plan) <u>MILLIKEN & COMPANY</u> <u>PO BOX 1926 M-210</u> <u>SPARTANBURG, SC 29304-1926</u> <u>920 MILLIKEN ROAD</u> <u>SPARTANBURG, SC 29306</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>

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

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

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/12/2012</u>	<u>LISA GUNTON</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2011)
v.012611

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
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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
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5 Total number of participants at the beginning of the plan year	5	4198
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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	960
b Retired or separated participants receiving benefits.....	6b	1215
c Other retired or separated participants entitled to future benefits.....	6c	1671
d Subtotal. Add lines 6a , 6b , and 6c	6d	3846
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e	308
f Total. Add lines 6d and 6e	6f	4154
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	
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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
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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 2011 This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ **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>2011</u>			
2 Assets:			
a Market value	2a <u>208861043</u>		
b Actuarial value	2b <u>208861043</u>		
3 Funding target/participant count breakdown:			
a For retired participants and beneficiaries receiving payment	3a <u>1447</u>	(1) Number of participants	(2) Funding Target
b For terminated vested participants	3b <u>1695</u>		<u>120497884</u>
c For active participants:			
(1) Non-vested benefits	3c(1)		<u>47014177</u>
(2) Vested benefits	3c(2)		<u>8200298</u>
(3) Total active	3c(3) <u>1056</u>		<u>52366418</u>
d Total	3d <u>4198</u>		<u>60566716</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)	☐		
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5 <u>6.31</u> %		
6 Target normal cost	6 <u>696203</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>09/17/2012</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>704-620-6542</u>
Firm name	Telephone number (including area code)
<u>150 NORTH COLLEGE STREET, STE. 3050</u> <u>CHARLOTTE, NC 28202</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) 2011
v.012611

Part II		Beginning of year carryover and prefunding balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	3319893	7080
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	2774348	0
9	Amount remaining (line 7 minus line 8)	545545	7080
10	Interest on line 9 using prior year's actual return of <u>11.84</u> %	64593	838
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38 from prior year)		0
b	Interest on (a) using prior year's effective rate of <u>6.66</u> % except as otherwise provided (see instructions)		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	610138	7918

Part III		Funding percentages	
14	Funding target attainment percentage	14	91.30 %
15	Adjusted funding target attainment percentage	15	91.30 %
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	92.53 %
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
04/06/2011	22227		07/27/2012	1834407	
04/12/2011	86178				
07/11/2011	686178				
07/25/2011	686178				
01/04/2012	27754				
01/10/2012	686178				
			Totals ▶	18(b)	4029100
				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 contributions from prior years	19a 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 3770458
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
0	0
(3) 3rd	(4) 4th
0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 3.78%	2nd segment: 6.31%	3rd segment: 6.57%	☐ 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 contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	696203	
b Excess assets, if applicable, but not greater than 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	19835790	3670279	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	4366482	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	602948	7825	610773
36 Additional cash requirement (line 34 minus line 35)	36	3755709	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	3770458	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	14749	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	13586	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2011
		This Form is Open to Public Inspection.

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

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	Service Provider Information (see instructions)
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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 MANAGMENT 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	242843	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	153541	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

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	ACTUARY	138991	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

NORTHERN TRUST COMPANY

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	83954	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

MORGAN GUARANTY TRUST CO. OF NY

60 WALL STREET
NEW YORK CITY, NY 10260

13-5123346

(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	50448	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	44214	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

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	19000	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

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

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

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:

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2011 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: PENSION TRUST LIQUIDITY

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

c EIN-PN <u>13-6285055-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1291643</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: COLL GOVT SHORT TERM INV FUND

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

c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2903993</u>
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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)
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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)
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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)
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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)
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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)
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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 2011 This Form is Open to Public Inspection
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>		
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	Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
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	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)	2348213	4762864
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
	(2) U.S. Government securities.....	1c(2)	3381053	11953329
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)		
	(B) All other.....	1c(3)(B)	141164857	151212485
	(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)	2189948	3652939
	(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)	48722457	43673298
	(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
	(15) Other	1c(15)	11054517	13016818

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	208861045	228271733

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	208861045	228271733
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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)	6655	
(B) U.S. Government securities	2b(1)(B)	263630	
(C) Corporate debt instruments	2b(1)(C)	8075863	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	644763	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		8990911
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	927150	
(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)		927150
(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)		
(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)		20404602
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		30322663

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	10178984	
(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)		10178984
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)		
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	630036	
(4) Other	2i(4)	102955	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		732991
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		10911975

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		19410688
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.			
4n			

- 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 2011 This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

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
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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.....	<u>1</u>	<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.....	<u>3</u>	<u>24</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)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?.....	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	<u>6a</u>		
b Enter the amount contributed by the employer to the plan for this plan year	<u>6b</u>		
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).....	<u>6c</u>		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?.....	☐ Yes	☐ No	☒ N/A

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. Complete as many entries as needed to report all applicable employers.

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete 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: 20% Investment-Grade Debt: 80% High-Yield Debt: _____% Real Estate: _____% Other: _____%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☒ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate item 19(b)?

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

The Milliken Pension Plan

Employer ID No: 51-0105342
Plan Number: 333

Financial Statements as of and for the
Years Ended December 31, 2011 and 2010,
Supplemental Schedules as of and for the
Year Ended December 31, 2011, 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, 2011 and 2010, 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 net assets available for benefits of the Plan as of December 31, 2011 and 2010, and the changes in its net assets available for benefits 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 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 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. Such schedules are the responsibility of the Plan's management, were derived from, and relate directly to the underlying accounting and other records used to prepare the financial statements. These schedules have been subjected to the auditing procedures applied in our audits of the financial statements and certain additional procedures, including comparing and reconciling such schedules directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, such schedules are fairly stated in all material respects in relation to the financial statements as a whole.



October 9, 2012

THE MILLIKEN PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF DECEMBER 31, 2011 AND 2010

	2011	2010
ASSETS:		
Investments — at fair value as determined by quoted market price:		
U.S. government securities	\$ 11,953,329	\$ 3,381,053
International government securities	1,495,175	1,355,292
Corporate bonds	151,115,110	140,969,857
Corporate convertible bonds	97,375	195,000
Mutual fund	43,673,298	48,722,457
Municipal bonds	11,521,643	9,699,225
Money market fund	<u>2,361,296</u>	<u>1,317,199</u>
Total investments — at fair value as determined by quoted market price	222,217,226	205,640,083
Investments — at estimated fair value — commingled trust fund	<u>1,291,643</u>	<u>872,749</u>
Total investments	<u>223,508,869</u>	<u>206,512,832</u>
Receivables — due from broker for securities sold	2,436,606	-
Receivables — accrued investment income	<u>2,326,258</u>	<u>2,348,213</u>
Total receivables	<u>4,762,864</u>	<u>2,348,213</u>
Total assets	<u>228,271,733</u>	<u>208,861,045</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ 228,271,733</u>	<u>\$ 208,861,045</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, 2011 AND 2010

	2011	2010
ADDITIONS — Investment income:		
Net appreciation (depreciation) in fair value of investments whose fair value was determined by quoted market prices:		
U.S. government securities	\$ 2,559,221	\$ 536,323
International government securities	139,883	91,356
Corporate bonds	15,857,012	6,647,664
Corporate convertible bonds	2,375	22,400
Common stocks	(1)	93,550
Mutual fund	23,693	5,390,130
Municipal bonds	1,822,419	91,817
Money market fund	-	(41)
	<u>20,404,602</u>	<u>12,873,199</u>
Total net appreciation in fair value of investments		
	20,404,602	12,873,199
Interest and dividends	<u>9,918,061</u>	<u>9,891,429</u>
Total investment income	<u>30,322,663</u>	<u>22,764,628</u>
DEDUCTIONS:		
Benefits paid to participants	10,178,984	11,267,043
Administrative expenses	<u>732,991</u>	<u>735,918</u>
Total deductions	<u>10,911,975</u>	<u>12,002,961</u>
NET INCREASE	19,410,688	10,761,667
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of year	<u>208,861,045</u>	<u>198,099,378</u>
End of year	<u>\$ 228,271,733</u>	<u>\$ 208,861,045</u>

See notes to financial statements.

THE MILLIKEN PENSION PLAN

NOTES TO FINANCIAL STATEMENTS AS OF AND FOR THE YEARS ENDED DECEMBER 31, 2011 AND 2010

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, 2011, subsequent events were evaluated through October 9, 2012, the date the financial statements were available to be issued.

New Accounting Standards — The accounting standard initially adopted in 2011 is described below.

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 a new disclosure requirement to provide Level 3 activity of purchases, sales, issuances, and settlements on a gross basis. This requirement is effective for fiscal years beginning after December 15, 2010. The adoption in 2011 did not materially affect the Plan's financial statements.

New Accounting Standards Not Yet Effective

ASU No. 2011-04 — 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 IFRSs*, which amends ASC 820. ASU 2011-04 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, 2011 and 2010.

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, 2011 and 2010, calculated by the Plan's actuary as of January 1, 2012 and 2011, is summarized as follows:

	2011	2010
Vested benefits:		
Participants and/or beneficiaries currently receiving benefits	\$ 125,948,872	\$ 118,852,808
Other participants	<u>114,240,672</u>	<u>111,013,170</u>
Total vested benefits	<u>240,189,544</u>	<u>229,865,978</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 240,189,544</u>	<u>\$ 229,865,978</u>

The changes in the actuarial present value of the Plan's accumulated plan benefits for the years ended December 31, 2011 and 2010, are as follows:

	2011	2010
Actuarial present value of accumulated plan benefits as of beginning of year	\$ 229,865,978	\$ 219,848,870
Increase (decrease) during the year attributable to:		
Estimated benefits paid	(11,661,194)	(11,825,804)
Actuarial losses	797,570	1,027,695
Change in assumptions	7,184,979	6,909,379
Interest due to the decrease in the discount period	<u>14,002,211</u>	<u>13,905,838</u>
Actuarial present value of accumulated plan benefits as of end of year	<u>\$ 240,189,544</u>	<u>\$ 229,865,978</u>

The significant actuarial assumptions used in the December 31, 2011 and 2010, valuations were as follows:

- Mortality for 2011 and 2010: 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, 2011 and 2010, 6.00% and 6.25%, 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, 2011 and 2010, 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, 2011 and 2010. 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, 2011 and 2010.

	Assets at Fair Value at December 31, 2011			
	Active Markets for Identical Assets (Level 1)	Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
U.S. government securities	\$ -	\$ 11,953,329	\$ -	\$ 11,953,329
International government securities		1,495,175	-	1,495,175
Corporate bonds	96,583,789	54,531,321	-	151,115,110
Corporate convertible bonds	97,375	-	-	97,375
Mutual fund	43,673,298	-	-	43,673,298
Municipal bonds	-	11,521,643	-	11,521,643
Money market fund	-	2,361,296	-	2,361,296
Commingled trust funds	-	1,291,643	-	1,291,643
Total	<u>\$ 140,354,462</u>	<u>\$ 83,154,407</u>	<u>\$ -</u>	<u>\$ 223,508,869</u>

	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>

For the year ended December 31, 2011, there were \$41,087,505 of corporate bond transfers out of Level 1 into Level 2 due to a lack of trading volume. 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.

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, 2011 and 2010, are as follows:

	2011		2010	
	Number of Shares/Units	Amount	Number of Shares/Units	Amount
Investments — at fair value as determined by quoted market price — Vanguard World Fund	<u>379,636</u>	<u>\$43,673,298</u>	<u>423,637</u>	<u>\$48,722,457</u>

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 2011 and 2010 were \$27,398 and \$24,945, 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, 2011, 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 2008.

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.

* * * * *

SUPPLEMENTAL SCHEDULES

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, 2011

(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	\$ 2,361,296	\$ 2,361,296
	JPMorgan Chase Bank, N.A.	Liquidity Fund — commingled fund	1,291,643	1,291,643
	Vanguard	Vanguard World Fund — mutual fund	31,820,551	43,673,298
	International Government Securities — Hydro-Quebec	Maturity date January 15, 2027, par value of \$1,000,000, 8.25% interest rate	1,205,900	1,495,175
	U.S. Government Securities: United States Treasury Bonds	Maturity date August 15, 2041, par value of \$1,135,000, 3.75% interest rate Maturity date November 15, 2039, par value of \$13,100,000	1,297,407	1,334,867
	United States Treasury Notes	Maturity date November 15, 2021, par value of \$500,000, 2.0% interest rate Maturity date August 15, 2021, par value of \$5,600,000, 2.125% interest rate	4,155,140	4,369,259
			499,429	505,703
			5,646,690	5,743,500
	Total U.S. Government Securities		11,598,666	11,953,329
	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	708,534
	Chicago Illinois Board of Education	Maturity date December 1, 2039, par value of \$600,000, 6.138% interest rate	600,000	643,698
	Cincinnati Ohio Water System	Maturity date December 1, 2034, par value of \$400,000, 6.458% interest rate	400,000	452,812
	Dallas Texas Area Rapid Transit Sales Tax Revenue	Maturity date December 1, 2048, par value of \$70,000, 5.022% interest rate	70,000	79,949

(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, 2011

(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	\$ 1,230,210
	Iowa State Special Obligations	Maturity date June 1, 2034, par value of \$500,000, 6.75% interest rate	497,080	576,060
	Los Angeles California Dept of Water & Power Revenue	Maturity date July 1, 2045, par value of \$300,000, 6.574% interest rate	297,279	401,004
	Los Angeles California Uni School District	Maturity date July 1, 2034, par value of \$650,000, 6.758% interest rate	650,000	813,260
	Metropolitan Transportation Authority New York	Maturity date November 15, 2039, par value of \$445,000, 7.336% interest rate	514,171	626,182
	New Jersey Economic Development State Pension	Maturity date February 15, 2029, par value of \$600,000, 7.425% interest rate	652,062	729,282
	New Jersey State Turnpike Authority	Maturity date January 4, 2040, par value of \$1,200,000, 7.414% interest rate	1,380,444	1,711,524
	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	1,394,400
	Pennsylvania State Turnpike Revenue	Maturity date December 1, 2039, par value of \$1,000,000, 6.105% interest rate	1,000,000	1,220,120
	Port Seattle Washington Revenue	Maturity date May 1, 2036, par value of \$800,000, 7.0% interest rate	775,096	934,608
	Total Municipal Bonds		9,711,744	11,521,643
	Corporate Bonds:			
	BHP Billiton Financial	Maturity date November 21, 2021, par value of \$900,000, 3.25% interest rate	891,873	926,640
	Barrick North American Financial, LLC	Maturity date September 15, 2038, par value of \$1,000,000, 7.50% interest rate	1,170,476	1,359,848
	Canadian National Railway Company	Maturity date July 15, 2028, par value of \$150,000, 6.9% interest rate	169,250	201,934
	Canadian National Railway Company	Maturity date November 15, 2037, par value of \$1,100,000, 6.375% interest rate	1,214,015	1,484,987
	Canadian National Railway Company	Maturity date August 1, 2034, par value of \$1,250,000, 6.25% interest rate	1,295,475	1,629,175
	Encana Corp.	Maturity date August 15, 2037, par value of \$300,000, 6.625% interest rate	298,410	362,345
	TransCanada Pipelines Limited	Maturity date March 15, 2036, par value of \$1,000,000, 5.85% interest rate	961,790	1,187,140
	TransCanada Pipelines Limited	Maturity date January 15, 2039, par value of \$900,000, 7.625% interest rate	1,102,410	1,298,012

(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, 2011

(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 \$300,000, 6.625% interest rate	\$ 309,888	\$ 287,606
	France Telecom, S.A.	Maturity date March 1, 2031, par value of \$450,000, 8.50% interest rate	600,849	641,664
	TEVA	Maturity date November 10, 2021, par value of \$500,000, 3.65% interest rate	498,175	508,568
	TEVA	Maturity date February 1, 2036, par value of \$650,000, 6.15% interest rate	722,196	790,025
	Arcelormittal, S.A.	Maturity date October 15, 2039, par value of \$750,000, 7.00% interest rate	773,403	696,986
	American Movil, S.A.B. de C.V.	Maturity date March 30, 2040, par value of \$1,300,000, 6.125% interest rate	1,347,842	1,545,644
	Cooperatieve	Maturity date May 24, 2041, par value of \$500,000, 5.25% interest rate	492,130	490,137
	Deutsche Telekom International Finance B.V.	Maturity date June 15, 2030, par value of \$600,000, 8.75% interest rate	705,078	836,946
	Koninklijke Philips Electronics, N.V.	Maturity date March 11, 2038, par value of \$500,000, 6.875% interest rate	579,625	630,493
	Statoil ASA	Maturity date November 23, 2041, par value of \$1,200,000, 4.25% interest rate	1,200,000	1,253,281
	Telefonica Emisiones, S.A.U.	Maturity date June 20, 2036, par value of \$450,000, 7.045% interest rate	500,974	438,782
	AstraZeneca PLC	Maturity date September 15, 2037, par value of \$1,000,000, 6.45% interest rate	1,109,310	1,348,824
	Glaxosmithkline Capital, Inc.	Maturity date May 15, 2038, par value of \$2,000,000, 6.375% interest rate	2,159,930	2,676,104
	HSBC Holdings PLC	Maturity date September 15, 2037, par value of \$1,250,000, 6.50% interest rate	1,184,025	1,262,420
	Lloyds TSB BK PLC	Maturity date January 21, 2021, par value of \$525,000, 6.375% interest rate	523,430	526,121
	Shell International Finance B.V.	Maturity date December 15, 2038, par value of \$1,850,000, 6.375% interest rate	2,027,127	2,546,175
	Vodafone Group PLC	Maturity date February 27, 2037, par value of \$1,105,000, 6.15% interest rate	1,109,268	1,375,064
	Abbott Labs	Maturity date May 27, 2040, par value of \$670,000, 5.30% interest rate	664,828	802,353
	Alabama Power Company	Maturity date June 1, 2041, par value of \$725,000, 5.20% interest rate	724,007	865,554
	Alabama Power Company	Maturity date March 1, 2039, par value of \$1,100,000, 6.00% interest rate	1,131,834	1,448,227
	Alltel Corp.	Maturity date July 1, 2032, par value of \$500,000, 7.875% interest rate	620,080	714,610
	Altria Group, Inc.	Maturity date February 6, 2039, par value of \$150,000, 10.2% interest rate	215,077	233,418
	Altria Group, Inc.	Maturity date November 10, 2038, par value of \$950,000, 9.95% interest rate	1,182,185	1,444,933

(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, 2011**

(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 \$800,000, 6.40% interest rate	\$ 828,545	\$ 943,286
	Amgen, Inc.	Maturity date October 1, 2041, par value of \$600,000, 4.95% interest rate	595,092	594,052
	AOL Time Warner, Inc.	Maturity date May 1, 2032, par value of \$285,000, 7.70% interest rate	310,550	371,835
	Apache Corp.	Maturity date January 15, 2037, par value of \$700,000, 6.00% interest rate	746,536	902,497
	Apache Corp.	Maturity date September 1, 2040, par value of \$500,000, 5.10% interest rate	494,680	584,374
	Apache Corp.	Maturity date February 1, 2042, par value of \$475,000, 5.25% interest rate	466,987	567,606
	Appalachian Power Company	Maturity date August 15, 2037, par value of \$200,000, 6.70% interest rate	215,490	258,700
	Appalachian Power Company	Maturity date April 1, 2038, par value of \$100,000, 7.00% interest rate	108,557	134,205
	Archer Daniels Midland Company	Maturity date March 1, 2041, par value of \$1,050,000, 5.765% interest rate	1,060,059	1,325,989
	AT&T Corp.	Maturity date November 15, 2031, par value of \$41,000, 8.00% interest rate	48,044	57,915
	AT&T Corp.	Maturity date September 1, 2040, par value of \$1,374,000, 5.35% interest rate	1,313,104	1,545,613
	AT&T, Inc. Global	Maturity date May 15, 2038, par value of \$1,250,000, 6.40% interest rate	1,226,200	1,544,223
	Baker Hughes Inc.	Maturity date September 15, 2040, par value of \$1,300,000, 5.125% interest rate	1,309,086	1,520,099
	Bank of America Corp.	Maturity date July 1, 2020, par value of \$800,000, 5.625% interest rate	839,320	738,987
	Bank of America Corp.	Maturity date June 1, 2019, par value of \$500,000, 7.625% interest rate	507,770	517,109
	Baxter International, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.25% interest rate	662,430	797,215
	Bear Stearns	Maturity date February 1, 2018 par value of \$160,000, 7.25% interest rate	190,000	187,576
	Becton Dickinson & Company	Maturity date May 15, 2039, par value of \$1,265,000, 6.00% interest rate	1,317,931	1,624,905
	Becton Dickinson & Company	Maturity date November 12, 2040, par value of \$300,000, 5.00% interest rate	298,797	333,767
	Bellsouth Corp.	Maturity date October 15, 2031, par value of \$150,000, 6.875% interest rate	166,725	183,917
	Berkley W R Corp.	Maturity date February 15, 2037, par value of \$500,000, 6.25% interest rate	342,500	497,825
	Berkshire Hathaway	Maturity date January 15, 2040, par value of \$800,000, 5.75% interest rate	790,605	949,195
	Boeing Company	Maturity date May 15, 2039, par value of \$1,000,000, 6.875% interest rate	1,162,360	1,422,012
	Bristol Myers Squibb Company	Maturity date May 1, 2038, par value of \$1,040,000, 6.125% interest rate	1,262,454	1,364,194
	Cameron International Corp.	Maturity date July 15, 2038, par value of \$350,000, 7.00% interest rate	359,615	436,335

(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, 2011**

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	Canadian Pacific Railway Limited	Maturity date October 15, 2031, par value of \$500,000, 7.125% interest rate	\$ 543,780	\$ 592,844
	Caterpillar, Inc.	Maturity date December 15, 2038, par value of \$700,000, 8.25% interest rate	865,690	1,155,722
	Caterpillar, Inc.	Maturity date May 27, 2041, par value of \$1,070,000, 5.2% interest rate	1,067,742	1,281,640
	Chubb Corp.	Maturity date May 15, 2038, par value of \$1,200,000, 6.50% interest rate	1,326,600	1,543,067
	Cigna Corp.	Maturity date March 15, 2041, par value of \$475,000, 5.875% interest rate	471,941	502,561
	CISCO Systems, Inc.	Maturity date February 15, 2039, par value of \$2,350,000, 5.90% interest rate	2,327,399	2,942,242
	Citigroup, Inc.	Maturity date November 21, 2017, par value of \$500,000, 6.125% interest rate	525,880	533,616
	Citigroup, Inc.	Maturity date March 5, 2038, par value of \$2,100,000, 6.875% interest rate	1,858,729	2,307,087
	Comcast Corp.	Maturity date May 15, 2038, par value of \$100,000, 6.40% interest rate	99,810	120,143
	Comcast Corp.	Maturity date July 1, 2039, par value of \$600,000, 6.55% interest rate	615,846	739,812
	Conocophillips Company	Maturity date October 15, 2036, par value of \$1,250,000, 5.95% interest rate	1,228,838	1,539,614
	Conocophillips Company	Maturity date February 1, 2039, par value of \$700,000, 6.50% interest rate	751,401	968,287
	Consolidated Edison Company	Maturity date April 1, 2038, par value of \$1,225,000, 6.75% interest rate	1,389,472	1,715,312
	Consolidated Edison Company	Maturity date December 1, 2039, par value of \$600,000, 5.50% interest rate	597,732	731,537
	Consolidated Edison Company	Maturity date June 15, 2036, par value of \$500,000, 6.20% interest rate	553,675	650,614
	Consolidated Edison Company	Maturity date June 15, 2040, par value of \$250,000, 5.70% interest rate	248,785	313,659
	Continental Airlines	Maturity date June 12, 2021, par value of \$100,000, 4.75% interest rate	99,875	101,500
	CR Suisse 1St	Maturity date July 15, 2032, par value of \$170,000, 7.125% interest rate	196,551	201,069
	CSX Corp.	Maturity date May 30, 2042, par value of \$500,000, 4.75% interest rate	497,180	515,924
	CSX Corp.	Maturity date April 15, 2041, par value of \$100,000, 5.5% interest rate	99,326	113,270
	Darden Restaurants, Inc.	Maturity date October 15, 2037, par value of \$210,000, 6.80% interest rate	179,563	240,549
	Delta Airlines	Maturity date May 23, 2019, par value of \$95,321.77, 4.95% interest rate	95,858	96,513
	Detroit Edison Company	Maturity date June 1, 2036, par value of \$1,250,000, 6.625% interest rate	1,274,513	1,730,513
	Walt Disney Company	Maturity date December 1, 2041, par value of \$1,000,000, 4.125% interest rate	988,290	1,031,594
	Duke Energy Corp.	Maturity date April 1, 2039, par value of \$1,120,000, 6.45% interest rate	1,247,568	1,501,079
	Duke Energy Corp.	Maturity date June 1, 2037, par value of \$1,200,000, 6.10% interest rate	1,252,812	1,528,782

(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, 2011

(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
	Endurance Specialty Holdings LTD	Maturity date July 15, 2034, par value of \$450,000, 7.00% interest rate	\$ 427,392	\$ 455,918
	Energy Transfer Partners, L.P.	Maturity date July 1, 2038, par value of \$650,000, 7.50% interest rate	699,963	742,120
	Enterprise Products Partners, L.P.	Maturity date April 15, 2038, par value of \$450,000, 7.55% interest rate	504,954	577,818
	Fifth 3rd Bancorp	Maturity date March 1, 2038, par value of \$500,000, 8.25% interest rate	506,075	611,919
	Florida Power and Light Company	Maturity date April 1, 2039, par value of \$1,300,000, 5.96% interest rate	1,396,330	1,716,686
	Fleet Financial Group, Inc.	Maturity date July 15, 2028, par value of \$750,000, 6.70% interest rate	748,313	640,455
	Florida Power Corp.	Maturity date April 1, 2040, par value of \$700,000, 5.65% interest rate	697,081	871,751
	Florida Power Corp.	Maturity date September 15, 2037, par value of \$400,000, 6.35% interest rate	508,368	537,138
	General Electric Global Insurance Holding Corp.	Maturity date February 15, 2026, par value of \$1,400,000, 7.00% interest rate	1,137,500	1,620,212
	General Electric Capital Corp.	Maturity date January 10, 2039, par value of \$1,250,000, 6.875% interest rate	1,140,125	1,497,540
	Goldman Sachs Group, Inc.	Maturity date February 15, 2019, par value of \$1,500,000, 7.50% interest rate	1,610,550	1,656,614
	Goldman Sachs Group, Inc.	Maturity date February 15, 2033, par value of \$500,000, 6.125% interest rate	518,070	484,492
	Goldman Sachs Group, Inc.	Maturity date October 1, 2037, par value of \$500,000, 6.75% interest rate	438,500	465,257
	Halliburton Company	Maturity date September 15, 2039, par value of \$250,000, 7.45% interest rate	291,453	361,222
	Hewlett Packard Company	Maturity date September 15, 2041, par value of \$700,000, 6.0% interest rate	699,041	774,636
	Home Depot Inc.	Maturity date December 16, 2036, par value of \$600,000, 5.875% interest rate	592,380	752,929
	Hospira Inc.	Maturity date September 15, 2040, par value of \$300,000, 5.60% interest rate	298,443	289,037
	HSBC Bank USA, N.A.	Maturity date January 15, 2039, par value of \$400,000, 7.00% interest rate	467,980	433,703
	International Business Machines Corp.	Maturity date November 30, 2039, par value of \$600,000, 5.60% interest rate	668,700	770,808
	Johnson & Johnson	Maturity date July 15, 2038, par value of \$500,000, 5.85% interest rate	543,575	675,088
	JPMorgan Chase & Company	Maturity date May 15, 2038, par value of \$920,000, 6.40% interest rate	930,882	1,068,007
	JPMorgan Chase & Company	Maturity date October 15, 2020, par value of \$200,000, 4.25% interest rate	197,696	201,405
	JPMorgan Chase & Company	Maturity date July 22, 2020, par value of \$100,000, 4.40% interest rate	98,603	102,122
	Kinder Morgan Energy Partners, L.P.	Maturity date February 1, 2037, par value of \$100,000, 6.50% interest rate	90,303	110,116
	Kinder Morgan Energy Partners, L.P.	Maturity date January 15, 2038, par value of \$650,000, 6.95% interest rate	628,509	734,168

(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, 2011**

(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
	Kraft Foods Inc	Maturity date February 9, 2040, par value of \$600,000, 6.50% interest rate	\$ 614,453	\$ 780,564
	Kraft Foods Inc	Maturity date February 10, 2020, par value of \$400,000, 5.375% interest rate	444,900	461,540
	Eli Lilly & Company	Maturity date November 15, 2037, par value of \$700,000, 5.95% interest rate	742,742	899,422
	Lockheed Martin	Maturity date September 15, 2041, par value of \$455,000, 4.85% interest rate	451,719	461,150
	Louisville Gas & Electric	Maturity date November 15, 2040, par value of \$200,000, 5.125% interest rate	196,588	239,700
	Lowes Corp.	Maturity date November 15, 2041, par value of \$420,000, 5.125% interest rate	419,748	465,360
	MA Inst Tech	Maturity date July 1, 2111, par value of \$1,050,000, 5.6% interest rate	1,045,601	1,444,412
	Markell Corp.	Maturity date August 15, 2034, par value of \$500,000, 7.35% interest rate	532,400	561,875
	McDonalds Corp.	Maturity date October 15, 2037, par value of \$750,000, 6.30% interest rate	809,325	1,048,032
	Merck & Company, Inc.	Maturity date June 30, 2039, par value of \$1,600,000, 5.85% interest rate	1,609,474	2,086,381
	Merrill Lynch & Company, Inc.	Maturity date April 25, 2018, par value of \$330,000, 6.875% interest rate	360,134	325,360
	Metlife, Inc.	Maturity date December 15, 2032, par value of \$1,200,000, 6.50% interest rate	1,192,044	1,438,325
	Microsoft Corp.	Maturity date June 1, 2039, par value of \$600,000, 5.20% interest rate	576,474	742,959
	Microsoft Corp.	Maturity date February 8, 2041, par value of \$1,000,000, 5.30% interest rate	991,540	1,265,984
	Midamerican Energy Holdings Company	Maturity date April 1, 2036, par value of \$725,000, 6.125% interest rate	710,254	865,903
	Monsanto Company	Maturity date April 15, 2038, par value of \$400,000, 5.875% interest rate	413,324	516,299
	Morgan Stanley Global	Maturity date April 1, 2018, par value of \$1,400,000, 6.625% interest rate	1,378,902	1,382,420
	Morgan Stanley Global	Maturity date September 23, 2019, par value of \$100,000, 5.625% interest rate	100,958	92,607
	Morgan Stanley	Maturity date April 1, 2032, par value of \$665,000, 7.25% interest rate	755,230	678,110
	Morgan Stanley	Maturity date May 13, 2019, par value of \$250,000, 7.30% interest rate	258,245	254,612
	National Rural Utilities Cooperative Finance Corp.	Maturity date March 1, 2032, par value of \$1,525,000, 8.00% interest rate	1,676,303	2,147,259
	Newmont Mining Corp.	Maturity date October 1, 2039, par value of \$200,000, 6.25% interest rate	200,686	236,802
	Northern States Power Company	Maturity date September 1, 2038, par value of \$1,200,000, 6.375% interest rate	1,364,796	1,685,964
	Oglethorpe Power Corp.	Maturity date November 1, 2039, par value of \$400,000, 5.95% interest rate	400,000	509,240

(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, 2011

(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	\$ 816,085
	Oncor Electric Delivery Company	Maturity date September 1, 2038, par value of \$600,000, 7.50% interest rate	688,242	846,305
	Oneok Partners LP	Maturity date February 1, 2041, par value of \$500,000, 6.125% interest rate	496,800	576,054
	Oracle Corp.	Maturity date April 15, 2038, par value of \$700,000, 6.50% interest rate	748,132	945,900
	Oracle Corp.	Maturity date July 8, 2039, par value of \$1,550,000, 6.125% interest rate	1,539,677	2,035,830
	Pacificorp	Maturity date January 15, 2039, par value of \$600,000, 6.00% interest rate	636,984	766,178
	Pfizer, Inc.	Maturity date March 15, 2039, par value of \$2,000,000, 7.20% interest rate	2,300,852	2,952,560
	Phillip Morris International, Inc.	Maturity date May 16, 2038, par value of \$2,100,000, 6.375% interest rate	2,369,437	2,737,755
	Plains All American	Maturity date January 15, 2037, par value of \$600,000, 6.65% interest rate	614,472	714,934
	PPL Electric Utilities	Maturity date July 15, 2041, par value of \$420,000, 5.2% interest rate	417,598	501,611
	Prudential Financial, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.625% interest rate	517,836	657,002
	Prudential Financial, Inc.	Maturity date May 12, 2041, par value of \$200,000, 5.625% interest rate	198,140	196,626
	Raytheon Company	Maturity date October 15, 2040, par value of \$1,000,000, 4.875% interest rate	1,028,060	1,051,132
	Reynolds American Inc	Maturity date June 15, 2037, par value of \$400,000, 7.25% interest rate	403,664	463,988
	Simon PPTY Group	Maturity date February 1, 2040, par value of \$400,000, 6.75% interest rate	471,796	522,266
	Southern California Edison Company	Maturity date March 15, 2039, par value of \$1,100,000, 6.05% interest rate	1,183,732	1,457,497
	Suncor Energy, Inc.	Maturity date February 1, 2032, par value of \$500,000, 7.15% interest rate	546,445	641,632
	Swiss BK Corp NY	Maturity date September 1, 2026, par value of \$900,000, 7.75% interest rate	1,017,882	1,049,814
	Target Corp.	Maturity date January 15, 2038, par value of \$1,150,000, 7.00% interest rate	1,227,280	1,607,485
	Target Corp.	Maturity date October 15, 2037, par value of \$1,200,000, 6.50% interest rate	1,203,732	1,594,254
	Time Warner Cable, Inc.	Maturity date March 15, 2040, par value of \$215,000, 6.2% interest rate	214,998	253,250

(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, 2011**

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	United Parcel Service, Inc.	Maturity date January 15, 2038, par value of \$1,150,000, 6.20% interest rate	\$ 1,246,734	\$ 1,546,851
	UnitedHealth Group, Inc.	Maturity date October 15, 2040, par value of \$1,000,000, 5.70% interest rate	1,100,144	1,197,260
	Virginia Electric & Power Company	Maturity date November 15, 2038, par value of \$850,000, 8.875% interest rate	1,138,059	1,404,390
	Virginia Electric & Power Company	Maturity date November 30, 2037, par value of \$200,000, 6.35% interest rate	219,330	266,950
	Verizon Communications, Inc.	Maturity date April 15, 2038, par value of \$800,000, 6.90% interest rate	842,183	1,069,275
	Verizon Communications, Inc.	Maturity date April 1, 2039, par value of \$1,250,000, 7.35% interest rate	1,373,238	1,747,519
	Wachovia Bank, National Association	Maturity date January 15, 2038, par value of \$1,250,000, 6.60% interest rate	1,169,963	1,417,556
	Wal-mart Stores, Inc.	Maturity date April 15, 2041, par value of \$1,400,000, 5.625% interest rate	1,373,176	1,809,361
	Wal-mart Stores, Inc.	Maturity date April 15, 2038, par value of \$1,250,000, 6.20% interest rate	1,400,288	1,678,668
	Wellpoint Inc.	Maturity date June 15, 2037, par value of \$400,000, 6.375% interest rate	413,660	504,832
	Williams Partners	Maturity date April 15, 2040, par value of \$750,000, 6.30% interest rate	756,443	914,471
	Wyeth Corp.	Maturity date April 1, 2037, par value of \$400,000, 5.95% interest rate	<u>414,956</u>	<u>512,389</u>
	Total Corporate Bonds		<u>127,559,197</u>	<u>151,115,110</u>
	Corporate Convertible Bonds:			
	Transocean Inc Series C	Maturity date December 15, 2037, par value of \$100,000, 1.5% interest rate	<u>87,250</u>	<u>97,375</u>
	Total Corporate Convertible Bonds		<u>87,250</u>	<u>97,375</u>
	TOTAL INVESTMENTS		<u>\$ 185,636,247</u>	<u>\$ 223,508,869</u>

* Permitted party in interest.

(Concluded)

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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, 2011

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity in Case of Loan)	(c) Purchase Price	(d) Selling Price	(e) Number of Transactions	(f) Cost of Asset	(g) Current Value of Asset on Transaction Date	(h) Net Gain (Loss)
Series of transactions in same security — purchases:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	\$ 12,985,266	\$ -	90	\$ 12,985,266	\$ 12,985,266	\$ -
NTGI Collective Government STIF	Money Market Fund	38,805,097	-	205	38,805,097	38,805,097	-
United States Treasury Bonds (3.75%)	Government Security	17,303,694	-	18	17,303,694	17,303,694	-
United States Treasury Notes (2.625%)	Government Security	16,092,650	-	16	16,092,650	16,092,650	-
United States Treasury Bonds (4.375%)	Government Security	6,088,642	-	13	6,088,642	6,088,642	-
United States Treasury Bonds (4.75%)	Government Security	25,974,788	-	31	25,974,788	25,974,788	-
United States Treasury Notes (2.125%)	Government Security	55,021,162	-	43	55,021,162	55,021,162	-
Series of transactions in same security — sales:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	-	12,566,372	42	12,566,372	12,566,372	-
NTGI Collective Government STIF	Money Market Fund	-	40,667,593	215	40,667,593	40,667,593	-
United States Treasury Bonds (3.75%)	Government Security	-	17,041,879	17	160,006,287	17,041,879	(142,964,408)
United States Treasury Notes (2.625%)	Government Security	-	18,919,095	20	18,911,982	18,919,095	7,113
United States Treasury Bonds (4.375%)	Government Security	-	6,229,496	9	6,088,642	6,229,496	140,854
United States Treasury Bonds (4.75%)	Government Security	-	26,795,077	15	25,974,788	26,795,077	820,289
United States Treasury Notes (2.125%)	Government Security	-	49,488,801	40	49,374,472	49,488,801	114,328

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	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 2011 This Form is Open to Public Inspection
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>		
► 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) <u>333</u>
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>2011</u>		
2 Assets:		
a Market value		2a 208,861,043
b Actuarial value		2b 208,861,043
3 Funding target/participant count breakdown:		
		(1) Number of participants
		(2) Funding Target
a For retired participants and beneficiaries receiving payment		3a 1,447 120,497,884
b For terminated vested participants		3b 1,695 47,014,177
c For active participants:		
(1) Non-vested benefits		3c(1) 8,200,298
(2) Vested benefits		3c(2) 52,366,418
(3) Total active		3c(3) 1,056 60,566,716
d Total		3d 4,198 228,078,777
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐		
a Funding target disregarding prescribed at-risk assumptions		4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b
5 Effective interest rate		5 6.31 %
6 Target normal cost		6 696,203
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>TP</u> Signature of actuary	<u>9/17/2012</u> Date
Tom Palmer Type or print name of actuary		11-05892 Most recent enrollment number
Towers Watson Delaware Firm name		(704) 620-6542 Telephone number (including area code)
150 North College Street, Ste. 3050 Charlotte NC 28202 Address of the firm		
If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐		
For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.		

Part II Beginning of year carryover and prefunding balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	3,319,893	7,080
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	2,774,348	0
9 Amount remaining (line 7 minus line 8).....	545,545	7,080
10 Interest on line 9 using prior year's actual return of <u>11.84</u> %.....	64,593	838
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38 from prior year)		0
b Interest on (a) using prior year's effective rate of <u>6.66</u> % except as otherwise provided (see instructions).....		0
c Total available at beginning of current plan year to add to prefunding balance.....		0
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	610,138	7,918

Part III Funding percentages

14 Funding target attainment percentage	14	91.30 %
15 Adjusted funding target attainment percentage	15	91.30 %
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	92.53 %
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
04/06/2011	22,227		07/27/2012	1,834,407	
04/12/2011	86,178				
07/11/2011	686,178				
07/25/2011	686,178				
01/04/2012	27,754				
01/10/2012	686,178				
Totals •			18(b)	4,029,100	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	3,770,458

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: 3.78 %	2nd segment: 6.31 %	3rd segment: 6.57 %
			☐ 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 contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)		31a	696,203
b Excess assets, if applicable, but not greater than 31a		31b	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment.....	19,835,790	3,670,279	
b Waiver amortization installment.....	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount.....		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...		34	4,366,482
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	602,948	7,825	610,773
36 Additional cash requirement (line 34 minus line 35).....		36	3,755,709
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....		37	3,770,458
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	14,749
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	13,586
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years.....		40	0

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected		☐ 2 plus 7 years ☐ 15 years	
b Eligible plan year(s) for which the election in line 41a was made		☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011	
42 Amount of acceleration adjustment		42	
43 Excess installment acceleration amount to be carried over to future plan years		43	

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	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 <hr/> 2011 <hr/> This Form is Open to Public Inspection
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>		
► 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) ► <u>333</u>	
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>2011</u>		
2 Assets:		
a Market value	2a	208,270,279
b Actuarial value	2b	208,270,279
3 Funding target/participant count breakdown:		
	(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment.....	3a	1,446
b For terminated vested participants	3b	1,695
c For active participants:		
(1) Non-vested benefits.....	3c(1)	8,140,460
(2) Vested benefits	3c(2)	51,801,098
(3) Total active.....	3c(3)	1,048
d Total.....	3d	4,189
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐		
a Funding target disregarding prescribed at-risk assumptions	4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5 Effective interest rate	5	6.31 %
6 Target normal cost	6	696,203
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	<div style="font-size: 2em; font-family: cursive;">TP</div> Signature of actuary TOM PALMER Type or print name of actuary TOWERS WATSON DELAWARE Firm name 150 North College Street, Ste. 3050 CHARLOTTE NC 28202 Address of the firm	<div style="font-size: 1.5em; font-family: cursive;">9/17/2012</div> Date 11-05892 Most recent enrollment number (704) 620-6542 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.		

Part II Beginning of year carryover and prefunding balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	3,313,464	6,997
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	2,774,348	0
9 Amount remaining (line 7 minus line 8).....	539,116	6,997
10 Interest on line 9 using prior year's actual return of <u>11.84</u> %.....	63,832	828
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38 from prior year)		0
b Interest on (a) using prior year's effective rate of <u>6.66</u> % except as otherwise provided (see instructions).....		0
c Total available at beginning of current plan year to add to prefunding balance.....		0
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	602,948	7,825

Part III Funding percentages

14 Funding target attainment percentage	14	91.37 %
15 Adjusted funding target attainment percentage	15	91.37 %
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	92.58 %
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
04/12/2011	86,178				
07/11/2011	686,178				
07/25/2011	686,178				
01/10/2012	686,178				
07/27/2012	1,834,407				
Totals •			18(b)	3,979,119	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	3,722,494

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: 3.78 %	2nd segment: 6.31 %	3rd segment: 6.57 %
			☐ 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 contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	696,203	
b Excess assets, if applicable, but not greater than 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	19,602,040	3,623,478	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	4,319,681	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	602,948	7,825	610,773
36 Additional cash requirement (line 34 minus line 35)	36	3,708,908	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	3,722,494	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	13,586	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	13,586	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:				
a Schedule elected	☐ 2 plus 7 years ☐ 15 years			
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010	☐ 2011
42 Amount of acceleration adjustment	42			
43 Excess installment acceleration amount to be carried over to future plan years	43			

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	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 2011 This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

► **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 Pacolet Milliken Enterprises	D Employer Identification Number (EIN) 26-1392109	
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>2011</u>			
2 Assets:			
a Market value	2a	590,764	
b Actuarial value	2b	590,764	
3 Funding target/participant count breakdown:			
		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment	3a	1	192,073
b For terminated vested participants	3b	0	0
c For active participants:			
(1) Non-vested benefits	3c(1)		59,838
(2) Vested benefits	3c(2)		565,320
(3) Total active	3c(3)	8	625,158
d Total	3d	9	817,231
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	6.31 %	
6 Target normal cost	6	0	

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	<div style="font-size: 2em; font-family: cursive;">TP</div> Signature of actuary TOM PALMER Type or print name of actuary TOWERS WATSON DELAWARE 150 North College Street, Ste. 3050 CHARLOTTE NC 28202 Address of the firm	<div style="font-size: 1.5em;">9/17/2012</div> Date 11-05892 Most recent enrollment number (704) 620-6542 Telephone number (including area code)
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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) 2011
v.012611

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: 3.78 %	2nd segment: 6.31 %	3rd segment: 6.57 %
			☐ 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 contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	0	
b Excess assets, if applicable, but not greater than 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	233,750	46,801	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	46,801	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	46,801	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	47,964	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	1,163	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010 ☐ 2011
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

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, 2011

(a) Identity of Party Involved	(b) Description of Asset (Include Interest Rate and Maturity in Case of Loan)	(c) Purchase Price	(d) Selling Price	(e) Number of Transactions	(f) Cost of Asset	(g) Current Value of Asset on Transaction Date	(h) Net Gain (Loss)
Series of transactions in same security — purchases:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	\$ 12,985,266	\$ -	90	\$ 12,985,266	\$ 12,985,266	-
NTG Collective Government STIF	Money Market Fund	38,805,097	-	205	38,805,097	38,805,097	-
United States Treasury Bonds (3.75%)	Government Security	17,303,694	-	18	17,303,694	17,303,694	-
United States Treasury Notes (2.625%)	Government Security	16,092,650	-	16	16,092,650	16,092,650	-
United States Treasury Bonds (4.375%)	Government Security	6,088,642	-	13	6,088,642	6,088,642	-
United States Treasury Bonds (4.75%)	Government Security	25,974,788	-	31	25,974,788	25,974,788	-
United States Treasury Notes (2.125%)	Government Security	55,021,162	-	43	55,021,162	55,021,162	-
Series of transactions in same security — sales:							
JP Morgan Chase Liquidity Fund	Commingled Trust Fund	-	12,566,372	42	12,566,372	12,566,372	-
NTG Collective Government STIF	Money Market Fund	-	40,667,593	215	40,667,593	40,667,593	-
United States Treasury Bonds (3.75%)	Government Security	-	17,041,879	17	160,006,287	17,041,879	(142,964,408)
United States Treasury Notes (2.625%)	Government Security	-	18,919,095	20	18,911,982	18,919,095	7,113
United States Treasury Bonds (4.375%)	Government Security	-	6,229,496	9	6,088,642	6,229,496	140,854
United States Treasury Bonds (4.75%)	Government Security	-	26,795,077	15	25,974,788	26,795,077	820,289
United States Treasury Notes (2.125%)	Government Security	-	49,488,801	40	49,374,472	49,488,801	114,328

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, 2011**

(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	<u>\$ 2,361,296</u>	<u>\$ 2,361,296</u>
	JPMorgan Chase Bank, N.A.	Liquidity Fund — commingled fund	<u>1,291,643</u>	<u>1,291,643</u>
	Vanguard	Vanguard World Fund — mutual fund	<u>31,820,551</u>	<u>43,673,298</u>
	International Government Securities — Hydro-Quebec	Maturity date January 15, 2027, par value of \$1,000,000, 8.25% interest rate	<u>1,205,900</u>	<u>1,495,175</u>
	U.S. Government Securities: United States Treasury Bonds	Maturity date August 15, 2041, par value of \$1,135,000, 3.75% interest rate	<u>1,297,407</u>	<u>1,334,867</u>
	United States Treasury Notes	Maturity date November 15, 2039, par value of \$13,100,000	<u>4,155,140</u>	<u>4,369,259</u>
		Maturity date November 15, 2021, par value of \$500,000, 2.0% interest rate	<u>499,429</u>	<u>505,703</u>
		Maturity date August 15, 2021, par value of \$5,600,000, 2.125% interest rate	<u>5,646,690</u>	<u>5,743,500</u>
	Total U.S. Government Securities		<u>11,598,666</u>	<u>11,953,329</u>
	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	<u>656,184</u>	<u>708,534</u>
	Chicago Illinois Board of Education	Maturity date December 1, 2039, par value of \$600,000, 6.138% interest rate	<u>600,000</u>	<u>643,698</u>
	Cincinnati Ohio Water System	Maturity date December 1, 2034, par value of \$400,000, 6.458% interest rate	<u>400,000</u>	<u>452,812</u>
	Dallas Texas Area Rapid Transit Sales Tax Revenue	Maturity date December 1, 2048, par value of \$70,000, 5.022% interest rate	<u>70,000</u>	<u>79,949</u>

(Continued)

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR) AS OF DECEMBER 31, 2011

(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	\$ 1,230,210
	Iowa State Special Obligations	Maturity date June 1, 2034, par value of \$500,000, 6.75% interest rate	497,080	576,060
	Los Angeles California Dept of Water & Power Revenue	Maturity date July 1, 2045, par value of \$300,000, 6.574% interest rate	297,279	401,004
	Los Angeles California Uni School District	Maturity date July 1, 2034, par value of \$650,000, 6.758% interest rate	650,000	813,260
	Metropolitan Transportation Authority New York	Maturity date November 15, 2039, par value of \$445,000, 7.336% interest rate	514,171	626,182
	New Jersey Economic Development State Pension	Maturity date February 15, 2029, par value of \$600,000, 7.425% interest rate	652,062	729,282
	New Jersey State Turnpike Authority	Maturity date January 4, 2040, par value of \$1,200,000, 7.414% interest rate	1,380,444	1,711,524
	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	1,394,400
	Pennsylvania State Turnpike Revenue	Maturity date December 1, 2039, par value of \$1,000,000, 6.105% interest rate	1,000,000	1,220,120
	Port Seattle Washington Revenue	Maturity date May 1, 2036, par value of \$800,000, 7.0% interest rate	775,096	934,608
	Total Municipal Bonds		<u>9,711,744</u>	<u>11,521,643</u>
	Corporate Bonds:			
	BHP Billiton Financial	Maturity date November 21, 2021, par value of \$900,000, 3.25% interest rate	891,873	926,640
	Barrick North American Financial, LLC	Maturity date September 15, 2038, par value of \$1,000,000, 7.50% interest rate	1,170,476	1,359,848
	Canadian National Railway Company	Maturity date July 15, 2028, par value of \$150,000, 6.9% interest rate	169,250	201,934
	Canadian National Railway Company	Maturity date November 15, 2037, par value of \$1,100,000, 6.375% interest rate	1,214,015	1,484,987
	Canadian National Railway Company	Maturity date August 1, 2034, par value of \$1,250,000, 6.25% interest rate	1,295,475	1,629,175
	Encana Corp.	Maturity date August 15, 2037, par value of \$300,000, 6.625% interest rate	298,410	362,345
	TransCanada Pipelines Limited	Maturity date March 15, 2036, par value of \$1,000,000, 5.85% interest rate	961,790	1,187,140
	TransCanada Pipelines Limited	Maturity date January 15, 2039, par value of \$900,000, 7.625% interest rate	1,102,410	1,298,012

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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, 2011

(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 \$300,000, 6.625% interest rate	\$ 309,888	\$ 287,606
	France Telecom, S.A.	Maturity date March 1, 2031, par value of \$450,000, 8.50% interest rate	600,849	641,664
	TEVA	Maturity date November 10, 2021, par value of \$500,000, 3.65% interest rate	498,175	508,568
	TEVA	Maturity date February 1, 2036, par value of \$650,000, 6.15% interest rate	722,196	790,025
	Arcelormittal, S.A.	Maturity date October 15, 2039, par value of \$750,000, 7.00% interest rate	773,403	696,986
	American Movil, S.A.B. de C.V.	Maturity date March 30, 2040, par value of \$1,300,000, 6.125% interest rate	1,347,842	1,545,644
	Cooperatieve	Maturity date May 24, 2041, par value of \$500,000, 5.25% interest rate	492,130	490,137
	Deutsche Telekom International Finance B.V.	Maturity date June 15, 2030, par value of \$600,000, 8.75% interest rate	705,078	836,946
	Koninklijke Philips Electronics, N.V.	Maturity date March 11, 2038, par value of \$500,000, 6.875% interest rate	579,625	630,493
	Statoil ASA	Maturity date November 23, 2041, par value of \$1,200,000, 4.25% interest rate	1,200,000	1,253,281
	Telefonica Emisiones, S.A.U.	Maturity date June 20, 2036, par value of \$450,000, 7.045% interest rate	500,974	438,782
	AstraZeneca PLC	Maturity date September 15, 2037, par value of \$1,000,000, 6.45% interest rate	1,109,310	1,348,824
	Glaxosmithkline Capital, Inc.	Maturity date May 15, 2038, par value of \$2,000,000, 6.375% interest rate	2,159,930	2,676,104
	HSBC Holdings PLC	Maturity date September 15, 2037, par value of \$1,250,000, 6.50% interest rate	1,184,025	1,262,420
	Lloyds TSB BK PLC	Maturity date January 21, 2021, par value of \$525,000, 6.375% interest rate	523,430	526,121
	Shell International Finance B.V.	Maturity date December 15, 2038, par value of \$1,850,000, 6.375% interest rate	2,027,127	2,546,175
	Vodafone Group PLC	Maturity date February 27, 2037, par value of \$1,105,000, 6.15% interest rate	1,109,268	1,375,064
	Abbott Labs	Maturity date May 27, 2040, par value of \$670,000, 5.30% interest rate	664,828	802,353
	Alabama Power Company	Maturity date June 1, 2041, par value of \$725,000, 5.20% interest rate	724,007	865,554
	Alabama Power Company	Maturity date March 1, 2039, par value of \$1,100,000, 6.00% interest rate	1,131,834	1,448,227
	Alltel Corp.	Maturity date July 1, 2032, par value of \$500,000, 7.875% interest rate	620,080	714,610
	Altria Group, Inc.	Maturity date February 6, 2039, par value of \$150,000, 10.2% interest rate	215,077	233,418
	Altria Group, Inc.	Maturity date November 10, 2038, par value of \$950,000, 9.95% interest rate	1,182,185	1,444,933

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AS OF DECEMBER 31, 2011**

(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 \$800,000, 6.40% interest rate	\$ 828,545	\$ 943,286
	Amgen, Inc.	Maturity date October 1, 2041, par value of \$600,000, 4.95% interest rate	595,092	594,052
	AOL Time Warner, Inc.	Maturity date May 1, 2032, par value of \$285,000, 7.70% interest rate	310,550	371,835
	Apache Corp.	Maturity date January 15, 2037, par value of \$700,000, 6.00% interest rate	746,536	902,497
	Apache Corp.	Maturity date September 1, 2040, par value of \$500,000, 5.10% interest rate	494,680	584,374
	Apache Corp.	Maturity date February 1, 2042, par value of \$475,000, 5.25% interest rate	466,987	567,606
	Appalachian Power Company	Maturity date August 15, 2037, par value of \$200,000, 6.70% interest rate	215,490	258,700
	Appalachian Power Company	Maturity date April 1, 2038, par value of \$100,000, 7.00% interest rate	108,557	134,205
	Archer Daniels Midland Company	Maturity date March 1, 2041, par value of \$1,050,000, 5.765% interest rate	1,060,059	1,325,989
	AT&T Corp.	Maturity date November 15, 2031, par value of \$41,000, 8.00% interest rate	48,044	57,915
	AT&T Corp.	Maturity date September 1, 2040, par value of \$1,374,000, 5.35% interest rate	1,313,104	1,545,613
	AT&T, Inc. Global	Maturity date May 15, 2038, par value of \$1,250,000, 6.40% interest rate	1,226,200	1,544,223
	Baker Hughes Inc.	Maturity date September 15, 2040, par value of \$1,300,000, 5.125% interest rate	1,309,086	1,520,099
	Bank of America Corp.	Maturity date July 1, 2020, par value of \$800,000, 5.625% interest rate	839,320	738,987
	Bank of America Corp.	Maturity date June 1, 2019, par value of \$500,000, 7.625% interest rate	507,770	517,109
	Baxter International, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.25% interest rate	662,430	797,215
	Bear Stearns	Maturity date February 1, 2018 par value of \$160,000, 7.25% interest rate	190,000	187,576
	Becton Dickinson & Company	Maturity date May 15, 2039, par value of \$1,265,000, 6.00% interest rate	1,317,931	1,624,905
	Becton Dickinson & Company	Maturity date November 12, 2040, par value of \$300,000, 5.00% interest rate	298,797	333,767
	Bellsouth Corp.	Maturity date October 15, 2031, par value of \$150,000, 6.875% interest rate	166,725	183,917
	Berkley W R Corp.	Maturity date February 15, 2037, par value of \$500,000, 6.25% interest rate	342,500	497,825
	Berkshire Hathaway	Maturity date January 15, 2040, par value of \$800,000, 5.75% interest rate	790,605	949,195
	Boeing Company	Maturity date May 15, 2039, par value of \$1,000,000, 6.875% interest rate	1,162,360	1,422,012
	Bristol Myers Squibb Company	Maturity date May 1, 2038, par value of \$1,040,000, 6.125% interest rate	1,262,454	1,364,194
	Cameron International Corp.	Maturity date July 15, 2038, par value of \$350,000, 7.00% interest rate	359,615	436,335

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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	Canadian Pacific Railway Limited	Maturity date October 15, 2031, par value of \$500,000, 7.125% interest rate	\$ 543,780	\$ 592,844
	Caterpillar, Inc.	Maturity date December 15, 2038, par value of \$700,000, 8.25% interest rate	865,690	1,155,722
	Caterpillar, Inc.	Maturity date May 27, 2041, par value of \$1,070,000, 5.2% interest rate	1,067,742	1,281,640
	Chubb Corp.	Maturity date May 15, 2038, par value of \$1,200,000, 6.50% interest rate	1,326,600	1,543,067
	Cigna Corp.	Maturity date March 15, 2041, par value of \$475,000, 5.875% interest rate	471,941	502,561
	CISCO Systems, Inc.	Maturity date February 15, 2039, par value of \$2,350,000, 5.90% interest rate	2,327,399	2,942,242
	Citigroup, Inc.	Maturity date November 21, 2017, par value of \$500,000, 6.125% interest rate	525,880	533,616
	Citigroup, Inc.	Maturity date March 5, 2038, par value of \$2,100,000, 6.875% interest rate	1,858,729	2,307,087
	Comcast Corp.	Maturity date May 15, 2038, par value of \$100,000, 6.40% interest rate	99,810	120,143
	Comcast Corp.	Maturity date July 1, 2039, par value of \$600,000, 6.55% interest rate	615,846	739,812
	Conocophillips Company	Maturity date October 15, 2036, par value of \$1,250,000, 5.95% interest rate	1,228,838	1,539,614
	Conocophillips Company	Maturity date February 1, 2039, par value of \$700,000, 6.50% interest rate	751,401	968,287
	Consolidated Edison Company	Maturity date April 1, 2038, par value of \$1,225,000, 6.75% interest rate	1,389,472	1,715,312
	Consolidated Edison Company	Maturity date December 1, 2039, par value of \$600,000, 5.50% interest rate	597,732	731,537
	Consolidated Edison Company	Maturity date June 15, 2036, par value of \$500,000, 6.20% interest rate	553,675	650,614
	Consolidated Edison Company	Maturity date June 15, 2040, par value of \$250,000, 5.70% interest rate	248,785	313,659
	Continental Airlines	Maturity date June 12, 2021, par value of \$100,000, 4.75% interest rate	99,875	101,500
	CR Suisse 1St	Maturity date July 15, 2032, par value of \$170,000, 7.125% interest rate	196,551	201,069
	CSX Corp.	Maturity date May 30, 2042, par value of \$500,000, 4.75% interest rate	497,180	515,924
	CSX Corp.	Maturity date April 15, 2041, par value of \$100,000, 5.5% interest rate	99,326	113,270
	Darden Restaurants, Inc.	Maturity date October 15, 2037, par value of \$210,000, 6.80% interest rate	179,563	240,549
	Delta Airlines	Maturity date May 23, 2019, par value of \$95,321.77, 4.95% interest rate	95,858	96,513
	Detroit Edison Company	Maturity date June 1, 2036, par value of \$1,250,000, 6.625% interest rate	1,274,513	1,730,513
	Walt Disney Company	Maturity date December 1, 2041, par value of \$1,000,000, 4.125% interest rate	988,290	1,031,594
	Duke Energy Corp.	Maturity date April 1, 2039, par value of \$1,120,000, 6.45% interest rate	1,247,568	1,501,079
	Duke Energy Corp.	Maturity date June 1, 2037, par value of \$1,200,000, 6.10% interest rate	1,252,812	1,528,782

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FORM 5500, SCHEDULE H, PART IV, LINE 4i — SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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	Endurance Specialty Holdings LTD	Maturity date July 15, 2034, par value of \$450,000, 7.00% interest rate	\$ 427,392	\$ 455,918
	Energy Transfer Partners, L.P.	Maturity date July 1, 2038, par value of \$650,000, 7.50% interest rate	699,963	742,120
	Enterprise Products Partners, L.P.	Maturity date April 15, 2038, par value of \$450,000, 7.55% interest rate	504,954	577,818
	Fifth 3rd Bancorp	Maturity date March 1, 2038, par value of \$500,000, 8.25% interest rate	506,075	611,919
	Florida Power and Light Company	Maturity date April 1, 2039, par value of \$1,300,000, 5.96% interest rate	1,396,330	1,716,686
	Fleet Financial Group, Inc.	Maturity date July 15, 2028, par value of \$750,000, 6.70% interest rate	748,313	640,455
	Florida Power Corp.	Maturity date April 1, 2040, par value of \$700,000, 5.65% interest rate	697,081	871,751
	Florida Power Corp.	Maturity date September 15, 2037, par value of \$400,000, 6.35% interest rate	508,368	537,138
	General Electric Global Insurance Holding Corp.	Maturity date February 15, 2026, par value of \$1,400,000, 7.00% interest rate	1,137,500	1,620,212
	General Electric Capital Corp.	Maturity date January 10, 2039, par value of \$1,250,000, 6.875% interest rate	1,140,125	1,497,540
	Goldman Sachs Group, Inc.	Maturity date February 15, 2019, par value of \$1,500,000, 7.50% interest rate	1,610,550	1,656,614
	Goldman Sachs Group, Inc.	Maturity date February 15, 2033, par value of \$500,000, 6.125% interest rate	518,070	484,492
	Goldman Sachs Group, Inc.	Maturity date October 1, 2037, par value of \$500,000, 6.75% interest rate	438,500	465,257
	Halliburton Company	Maturity date September 15, 2039, par value of \$250,000, 7.45% interest rate	291,453	361,222
	Hewlett Packard Company	Maturity date September 15, 2041, par value of \$700,000, 6.0% interest rate	699,041	774,636
	Home Depot Inc.	Maturity date December 16, 2036, par value of \$600,000, 5.875% interest rate	592,380	752,929
	Hospira Inc.	Maturity date September 15, 2040, par value of \$300,000, 5.60% interest rate	298,443	289,037
	HSBC Bank USA, N.A.	Maturity date January 15, 2039, par value of \$400,000, 7.00% interest rate	467,980	433,703
	International Business Machines Corp.	Maturity date November 30, 2039, par value of \$600,000, 5.60% interest rate	668,700	770,808
	Johnson & Johnson	Maturity date July 15, 2038, par value of \$500,000, 5.85% interest rate	543,575	675,088
	JPMorgan Chase & Company	Maturity date May 15, 2038, par value of \$920,000, 6.40% interest rate	930,882	1,068,007
	JPMorgan Chase & Company	Maturity date October 15, 2020, par value of \$200,000, 4.25% interest rate	197,696	201,405
	JPMorgan Chase & Company	Maturity date July 22, 2020, par value of \$100,000, 4.40% interest rate	98,603	102,122
	Kinder Morgan Energy Partners, L.P.	Maturity date February 1, 2037, par value of \$100,000, 6.50% interest rate	90,303	110,116
	Kinder Morgan Energy Partners, L.P.	Maturity date January 15, 2038, par value of \$650,000, 6.95% interest rate	628,509	734,168

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	Kraft Foods Inc	Maturity date February 9, 2040, par value of \$600,000, 6.50% interest rate	\$ 614,453	\$ 780,564
	Kraft Foods Inc	Maturity date February 10, 2020, par value of \$400,000, 5.375% interest rate	444,900	461,540
	Eli Lilly & Company	Maturity date November 15, 2037, par value of \$700,000, 5.95% interest rate	742,742	899,422
	Lockheed Martin	Maturity date September 15, 2041, par value of \$455,000, 4.85% interest rate	451,719	461,150
	Louisville Gas & Electric	Maturity date November 15, 2040, par value of \$200,000, 5.125% interest rate	196,588	239,700
	Lowes Corp.	Maturity date November 15, 2041, par value of \$420,000, 5.125% interest rate	419,748	465,360
	MA Inst Tech	Maturity date July 1, 2111, par value of \$1,050,000, 5.6% interest rate	1,045,601	1,444,412
	Markell Corp.	Maturity date August 15, 2034, par value of \$500,000, 7.35% interest rate	532,400	561,875
	McDonalds Corp.	Maturity date October 15, 2037, par value of \$750,000, 6.30% interest rate	809,325	1,048,032
	Merck & Company, Inc.	Maturity date June 30, 2039, par value of \$1,600,000, 5.85% interest rate	1,609,474	2,086,381
	Merrill Lynch & Company, Inc.	Maturity date April 25, 2018, par value of \$330,000, 6.875% interest rate	360,134	325,360
	Metlife, Inc.	Maturity date December 15, 2032, par value of \$1,200,000, 6.50% interest rate	1,192,044	1,438,325
	Microsoft Corp.	Maturity date June 1, 2039, par value of \$600,000, 5.20% interest rate	576,474	742,959
	Microsoft Corp.	Maturity date February 8, 2041, par value of \$1,000,000, 5.30% interest rate	991,540	1,265,984
	Midamerican Energy Holdings Company	Maturity date April 1, 2036, par value of \$725,000, 6.125% interest rate	710,254	865,903
	Monsanto Company	Maturity date April 15, 2038, par value of \$400,000, 5.875% interest rate	413,324	516,299
	Morgan Stanley Global	Maturity date April 1, 2018, par value of \$1,400,000, 6.625% interest rate	1,378,902	1,382,420
	Morgan Stanley Global	Maturity date September 23, 2019, par value of \$100,000, 5.625% interest rate	100,958	92,607
	Morgan Stanley	Maturity date April 1, 2032, par value of \$665,000, 7.25% interest rate	755,230	678,110
	Morgan Stanley	Maturity date May 13, 2019, par value of \$250,000, 7.30% interest rate	258,245	254,612
	National Rural Utilities Cooperative Finance Corp.	Maturity date March 1, 2032, par value of \$1,525,000, 8.00% interest rate	1,676,303	2,147,259
	Newmont Mining Corp.	Maturity date October 1, 2039, par value of \$200,000, 6.25% interest rate	200,686	236,802
	Northern States Power Company	Maturity date September 1, 2038, par value of \$1,200,000, 6.375% interest rate	1,364,796	1,685,964
	Oglethorpe Power Corp.	Maturity date November 1, 2039, par value of \$400,000, 5.95% interest rate	400,000	509,240

(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, 2011**

(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	\$ 816,085
	Oncor Electric Delivery Company	Maturity date September 1, 2038, par value of \$600,000, 7.50% interest rate	688,242	846,305
	Oneok Partners LP	Maturity date February 1, 2041, par value of \$500,000, 6.125% interest rate	496,800	576,054
	Oracle Corp.	Maturity date April 15, 2038, par value of \$700,000, 6.50% interest rate	748,132	945,900
	Oracle Corp.	Maturity date July 8, 2039, par value of \$1,550,000, 6.125% interest rate	1,539,677	2,035,830
	Pacificorp	Maturity date January 15, 2039, par value of \$600,000, 6.00% interest rate	636,984	766,178
	Pfizer, Inc.	Maturity date March 15, 2039, par value of \$2,000,000, 7.20% interest rate	2,300,852	2,952,560
	Phillip Morris International, Inc.	Maturity date May 16, 2038, par value of \$2,100,000, 6.375% interest rate	2,369,437	2,737,755
	Plains All American	Maturity date January 15, 2037, par value of \$600,000, 6.65% interest rate	614,472	714,934
	PPL Electric Utilities	Maturity date July 15, 2041, par value of \$420,000, 5.2% interest rate	417,598	501,611
	Prudential Financial, Inc.	Maturity date December 1, 2037, par value of \$600,000, 6.625% interest rate	517,836	657,002
	Prudential Financial, Inc.	Maturity date May 12, 2041, par value of \$200,000, 5.625% interest rate	198,140	196,626
	Raytheon Company	Maturity date October 15, 2040, par value of \$1,000,000, 4.875% interest rate	1,028,060	1,051,132
	Reynolds American Inc	Maturity date June 15, 2037, par value of \$400,000, 7.25% interest rate	403,664	463,988
	Simon PPTY Group	Maturity date February 1, 2040, par value of \$400,000, 6.75% interest rate	471,796	522,266
	Southern California Edison Company	Maturity date March 15, 2039, par value of \$1,100,000, 6.05% interest rate	1,183,732	1,457,497
	Suncor Energy, Inc.	Maturity date February 1, 2032, par value of \$500,000, 7.15% interest rate	546,445	641,632
	Swiss BK Corp NY	Maturity date September 1, 2026, par value of \$900,000, 7.75% interest rate	1,017,882	1,049,814
	Target Corp.	Maturity date January 15, 2038, par value of \$1,150,000, 7.00% interest rate	1,227,280	1,607,485
	Target Corp.	Maturity date October 15, 2037, par value of \$1,200,000, 6.50% interest rate	1,203,732	1,594,254
	Time Warner Cable, Inc.	Maturity date March 15, 2040, par value of \$215,000, 6.2% interest rate	214,998	253,250

(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, 2011**

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment, Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value	(d) Cost	(e) Current Value
	United Parcel Service, Inc.	Maturity date January 15, 2038, par value of \$1,150,000, 6.20% interest rate	\$ 1,246,734	\$ 1,546,851
	UnitedHealth Group, Inc.	Maturity date October 15, 2040, par value of \$1,000,000, 5.70% interest rate	1,100,144	1,197,260
	Virginia Electric & Power Company	Maturity date November 15, 2038, par value of \$850,000, 8.875% interest rate	1,138,059	1,404,390
	Virginia Electric & Power Company	Maturity date November 30, 2037, par value of \$200,000, 6.35% interest rate	219,330	266,950
	Verizon Communications, Inc.	Maturity date April 15, 2038, par value of \$800,000, 6.90% interest rate	842,183	1,069,275
	Verizon Communications, Inc.	Maturity date April 1, 2039, par value of \$1,250,000, 7.35% interest rate	1,373,238	1,747,519
	Wachovia Bank, National Association	Maturity date January 15, 2038, par value of \$1,250,000, 6.60% interest rate	1,169,963	1,417,556
	Wal-mart Stores, Inc.	Maturity date April 15, 2041, par value of \$1,400,000, 5.625% interest rate	1,373,176	1,809,361
	Wal-mart Stores, Inc.	Maturity date April 15, 2038, par value of \$1,250,000, 6.20% interest rate	1,400,288	1,678,668
	Wellpoint Inc.	Maturity date June 15, 2037, par value of \$400,000, 6.375% interest rate	413,660	504,832
	Williams Partners	Maturity date April 15, 2040, par value of \$750,000, 6.30% interest rate	756,443	914,471
	Wyeth Corp.	Maturity date April 1, 2037, par value of \$400,000, 5.95% interest rate	414,956	512,389
	Total Corporate Bonds		<u>127,559,197</u>	<u>151,115,110</u>
	Corporate Convertible Bonds:			
	Transocean Inc Series C	Maturity date December 15, 2037, par value of \$100,000, 1.5% interest rate	87,250	97,375
	Total Corporate Convertible Bonds		<u>87,250</u>	<u>97,375</u>
	TOTAL INVESTMENTS		<u>\$ 185,636,247</u>	<u>\$ 223,508,869</u>

* Permitted party in interest.

(Concluded)

2011 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		
	Average			Average			Average		
	No.	Benefit	Cash Bal.	No.	Benefit	Cash Bal.	No.	Benefit	Cash Bal.
under 25									
25 to 29	12			16					
30 to 34	8			78	1,628		30	2,995	
35 to 39	3			29	2,067		89	4,344	
40 to 44	5			30	3,036		38	5,769	
45 to 49	3			16			23	8,059	
50 to 54	4			10			18		
55 to 59				7			7		
60 to 64							4		
65 to 69							1		
70 & up									
Attained Age	Credited Service 10 to 14			Credited Service 15 to 19			Credited Service 20 to 24		
	Average			Average			Average		
	No.	Benefit	Cash Bal.	No.	Benefit	Cash Bal.	No.	Benefit	Cash Bal.
under 25									
25 to 29									
30 to 34									
35 to 39	24	6,022							
40 to 44	83	9,450		16					
45 to 49	34	10,358		117	14,684		21	15,156	
50 to 54	19			23	13,245		80	19,460	
55 to 59	6			9			29	15,508	
60 to 64				7			4		
65 to 69									
70 & up									
Attained Age	Credited Service 25 to 29			Credited Service 30 to 34			Credited Service 35 to 39		
	Average			Average			Average		
	No.	Benefit	Cash Bal.	No.	Benefit	Cash Bal.	No.	Benefit	Cash Bal.
under 25									
25 to 29									
30 to 34									
35 to 39									
40 to 44									
45 to 49									
50 to 54	8								
55 to 59	97	20,364		1					
60 to 64	28	16,963		16			1		
65 to 69				1					
70 & up							1		
Attained Age	Credited Service 40 & up								
	Average								
	No.	Benefit	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.

2011 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: 6.31%

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

Applicable month	September 2010
First segment rate (0-5 years)	3.78%
Second segment rate (5-20 years)	6.31%
Third segment rate (after 20 years)	6.57%

Assumed Cost of Living Adjustments

None.

Plan-related Expenses

The amount included this year for plan-related expenses is \$696,203 (1/3 of 1% of the beginning of year 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

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 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, 2011 is used to determine the maximum deductible contribution for the tax year ending December 31, 2011.

Benefits not Included in Valuation

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

The plan pays small benefits (with a present value up to \$5,000) in a single lump sum payment. Such lumps sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.

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 changed the assumed plan-related expenses from 0.4% of the beginning of year market value of assets in 2010 to 1/3% of the beginning of year market value of assets in 2011 (\$794,594 for 2010 and \$696,203 for 2011).

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Milliken & Company
EIN/PN	051-0105342/333
Plan Name	The Milliken Pension Plan
Valuation Date	January 1, 2011
Enrolled Actuary	Tom Palmer
Enrollment Number	11-05892

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

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

2011 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

2011 Schedule SB, line 24 – Changes in Actuarial Assumptions
The Milliken Pension Plan
EIN/PN: 51-0105342/333

Other than the prescribed changes in the discount rate and mortality, Milliken and Company changed the assumed plan-related expenses from 0.4% of the beginning of year market value of assets in 2010 to 1/3% of the beginning of year market value of assets in 2011 (\$794,594 for 2010 and \$696,203 for 2011).

2011 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: 6.31%

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

Applicable month	September 2010
First segment rate (0-5 years)	3.78%
Second segment rate (5-20 years)	6.31%
Third segment rate (after 20 years)	6.57%

Assumed Cost of Living Adjustments

None.

Plan-related Expenses

The amount included this year for plan-related expenses is \$696,203 (1/3 of 1% of the beginning of year 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
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56	2%
57	2%
58	2%
59	2%
60	12%
61	21%
62	23%
63	20%
64	46%
65	100%

Disability Rates

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 not Due to Disability, Retirement or Mortality

Attained Age	Percentage leaving during the year	
	Males	Females
25	18.9%	18.3%
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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, 2011 is used to determine the maximum deductible contribution for the tax year ending December 31, 2011.

Benefits not Included in Valuation

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

The plan pays small benefits (with a present value up to \$5,000) in a single lump sum payment. Such lumps sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.

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 changed the assumed plan-related expenses from 0.4% of the beginning of year market value of assets in 2010 to 1/3% of the beginning of year market value of assets in 2011 (\$794,594 for 2010 and \$696,203 for 2011).

2011 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 was adopted on December 30, 2009

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.

2011 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	10,274,910	1/1/2011	7	1,690,525
Shortfall	2,754,664	1/1/2010	6	511,523
Shortfall	6,721,522	1/1/2009	5	1,445,865
Shortfall	84,694	1/1/2008	4	22,366