



See a Social Security Number? Say Something!
Report Privacy Problems to <https://public.resource.org/privacy>
Or call the IRS Identity Theft Hotline at 1-800-908-4490



Form 990-PF

Department of the Treasury
Internal Revenue ServiceReturn of Private Foundation
or Section 4947(a)(1) Trust Treated as Private Foundation

OMB No 1545-0052

2013

Open to Public Inspection

- Do not enter Social Security numbers on this form as it may be made public.
Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

For calendar year 2013 or tax year beginning , and ending

Name of foundation MICHAEL E HORN FAMILY FOUNDATION INC			A Employer identification number 26-1375584	
Number and street (or P.O. box number if mail is not delivered to street address) P.O. BOX 1944		Room/suite	B Telephone number (see instructions) (270) 313-0245	
City or town OWENSBORO	State KY	ZIP code 42302		
Foreign country name	Foreign province/state/country	Foreign postal code	C If exemption application is pending, check here ☐	
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change			D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization. ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation			E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 8,735,276		J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		
			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions).)		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☐ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	321,166	321,166		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	1,818			
	b Gross sales price for all assets on line 6a 2,343,086				
	7 Capital gain net income (from Part IV, line 2)		1,818		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less: Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)	3,728			
	12 Total. Add lines 1 through 11	326,712	322,984	0	
	13 Compensation of officers, directors, trustees, etc.	89,622	1,792		87,830
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits	6,856	137		6,719
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)	4,805			4,805
	c Other professional fees (attach schedule)	75,977	75,977		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	2,030	215		15
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	7,905			7,905
	22 Printing and publications				
	23 Other expenses (attach schedule)	10,617	398		10,219
	24 Total operating and administrative expenses. Add lines 13 through 23	197,812	78,519	0	117,493
	25 Contributions, gifts, grants paid	330,500			330,500
	26 Total expenses and disbursements. Add lines 24 and 25	528,312	78,519	0	447,993
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	-201,600			
	b Net investment income (if negative, enter -0-)		244,465		
	c Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

HTA

Form 990-PF (2013)

22

Part II Balance Sheets		Beginning of year	End of year	
			(a) Book Value	(b) Book Value
Assets	1 Cash—non-interest-bearing	5,959	59,238	59,238
	2 Savings and temporary cash investments	93,022	587,965	587,965
	3 Accounts receivable ▶ Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶ Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U S and state government obligations (attach schedule)	763,483	436,301	470,521
	b Investments—corporate stock (attach schedule)	2,621,941	2,572,778	3,406,464
	c Investments—corporate bonds (attach schedule)	1,486,878	1,253,435	1,302,342
	11 Investments—land, buildings, and equipment, basis ▶ Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	2,915,517	2,775,483	2,908,746
	14 Land, buildings, and equipment basis ▶ Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	7,886,800	7,685,200	8,735,276
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	7,886,800	7,685,200	
	28 Paid-in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances (see instructions)	7,886,800	7,685,200	
	31 Total liabilities and net assets/fund balances (see instructions)	7,886,800	7,685,200	

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	7,886,800
2	Enter amount from Part I, line 27a	2	-201,600
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	7,685,200
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	7,685,200

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a Capital Gains Distributions				
b ROCHDALE (SEE ATTACHED)		P		
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a			0	
b 2,332,614		2,341,268	-8,654	
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
a			0	
b			-8,654	
c				
d				
e				
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }		2	1,818	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8		3	0	

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?
If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.☐ Yes ☒ No**1** Enter the appropriate amount in each column for each year; see the instructions before making any entries.

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2012	511,961	8,463,060	0.060494
2011	406,304	8,896,621	0.045669
2010	408,820	8,549,864	0.047816
2009	394,236	7,753,751	0.050845
2008	451,995	8,358,374	0.054077
2 Total of line 1, column (d)		2	0.258901
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years		3	0.051780
4 Enter the net value of noncharitable-use assets for 2013 from Part X, line 5		4	8,590,663
5 Multiply line 4 by line 3		5	444,825
6 Enter 1% of net investment income (1% of Part I, line 27b)		6	2,445
7 Add lines 5 and 6		7	447,270
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions		8	447,993

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	2,445	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0	
3	Add lines 1 and 2	3	2,445	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4		
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	2,445	
6	Credits/Payments:			
a	2013 estimated tax payments and 2012 overpayment credited to 2013	6a	2,112	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d	7	2,112	
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	333	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	0	
11	Enter the amount of line 10 to be Credited to 2014 estimated tax ☐ Refunded ☐	11	0	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the foundation ☐ \$ (2) On foundation managers ☐ \$		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	N/A	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ KY		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2013 or the taxable year beginning in 2013 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► WWW.HORNFAMILYFOUNDATION.ORG	13	X	
14	The books are in care of ► ORACLE CAPITAL STRATEGIES, LLC Telephone no. ► (410) 878-7002 Located at ► 2330 W. JOPPA ROAD, SUITE 107-A LUTHERVILLE MD ZIP+4 ► 21093			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year	15		
16	At any time during calendar year 2013, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2013?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013? ☐ Yes ☒ No If "Yes," list the years ► 20 , 20 , 20 , 20		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ► 20 , 20 , 20 , 20		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2013 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2013.)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2013?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

- 5a** During the year did the foundation pay or incur any amount to:
- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? ☐ Yes ☒ No
- (2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive? ☐ Yes ☒ No
- (3) Provide a grant to an individual for travel, study, or other similar purposes? ☒ Yes ☐ No
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No
- b** If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ No
- Organizations relying on a current notice regarding disaster assistance check here ☐
- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No
- If "Yes," attach the statement required by Regulations section 53.4945–5(d).
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
- If "Yes" to 6b, file Form 8870.
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b		X
6b		X
7b	N/A	

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement	00	0		
	00	0		
	.00	0		
	.00	0		

2 Compensation of five highest-paid employees (other than those included on line 1—see instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000 ☐

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2

	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	8,401,057
b	Average of monthly cash balances	1b	320,428
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	8,721,485
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	8,721,485
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	130,822
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	8,590,663
6	Minimum investment return. Enter 5% of line 5	6	429,533

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part)

1	Minimum investment return from Part X, line 6	1	429,533
2a	Tax on investment income for 2013 from Part VI, line 5	2a	2,445
b	Income tax for 2013. (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	2,445
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	427,088
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	427,088
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	427,088

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	447,993
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	447,993
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	2,445
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	445,548

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2012	(c) 2012	(d) 2013
1 Distributable amount for 2013 from Part XI, line 7				427,088
2 Undistributed income, if any, as of the end of 2013:				
a Enter amount for 2012 only			0	
b Total for prior years: 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2013:				
a From 2008				
b From 2009				
c From 2010				
d From 2011				
e From 2012				85,807
f Total of lines 3a through e	85,807			
4 Qualifying distributions for 2013 from Part XII, line 4. ► \$ 447,993				
a Applied to 2012, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2013 distributable amount				427,088
e Remaining amount distributed out of corpus	20,905			
5 Excess distributions carryover applied to 2013 (If an amount appears in column (d), the same amount must be shown in column (a).)				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5	106,712			
b Prior years' undistributed income. Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount—see instructions				
e Undistributed income for 2012. Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2013 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2014				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2008 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2014. Subtract lines 7 and 8 from line 6a	106,712			
10 Analysis of line 9:				
a Excess from 2009				
b Excess from 2010				
c Excess from 2011				
d Excess from 2012				85,807
e Excess from 2013				20,905

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)**N/A**

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year				(e) Total
	(a) 2013	(b) 2012	(c) 2011	(d) 2010	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon.					
a "Assets" alternative test—enter:					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)

- 1 Information Regarding Foundation Managers:**
- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

NONE

- b** List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ☐ if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

- a** The name, address, and telephone number or e-mail address of the person to whom applications should be addressed

KATHRYN CROWE P.O. BOX 1944 OWENSBORO, KY 42302 (270) 313-0245

- b** The form in which applications should be submitted and information and materials they should include

GRANT AND SCHOLARSHIP APPLICATIONS - SPECIFIC INFORMATION TO INCLUDE IS STATED IN THE APPLICATION

- c** Any submission deadlines.

SCHOLARSHIP APPLICATION DEADLINE IS MARCH 1ST, FOUNDATION GRANT DEADLINE IS OCTOBER 15TH

- d** Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

SEE ATTACHED STATEMENT

Part XV **Supplementary Information (continued)****3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> SCHOLARSHIPS (SEE ATTACHED)			SEE ATTACHED	50,500
GRANT ALLOCATIONS (SEE ATTACHED)			SEE ATTACHED	280,000
Total			3a	330,500
b <i>Approved for future payment</i>				
Total			3b	0

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

- | | | |
|--|--|----------|
| <p>1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?</p> | | |
| <p>a Transfers from the reporting foundation to a noncharitable exempt organization of:</p> | | |
| (1) Cash | | 1 |
| (2) Other assets | | 1 |
| <p>b Other transactions:</p> | | |
| (1) Sales of assets to a noncharitable exempt organization | | 1 |
| (2) Purchases of assets from a noncharitable exempt organization | | 1 |
| (3) Rental of facilities, equipment, or other assets | | 1 |
| (4) Reimbursement arrangements | | 1 |
| (5) Loans or loan guarantees | | 1 |
| (6) Performance of services or membership or fundraising solicitations | | 1 |
| <p>c Sharing of facilities, equipment, mailing lists, other assets, or paid employees</p> | | |
| <p>d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.</p> | | |

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

- 2a** Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

(a) Name of organization	(b) Type of organization	(c) Description of relationship

**Sign
Here**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of officer or trustee: Kathryn L. Crowe Date: 2/20/14 Title: Executive Director

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name MARY BOWDEN		Preparer's signature MARY BOWDEN		Date 4/24/2014	Check ☐ if self-employed	PTIN P00285275
Firm's name ▶ ORACLE CAPITAL STRATEGIES, LLC					Firm's EIN ▶ 26-2913689	
Firm's address ▶ 2330 W JOPPA RD. SUITE 107-A, LUTHERVILLE, MD 21093					Phone no (410) 878-7002	

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Check "X" to include in Part IV		Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Totals		
													Gross Sales	Cost, Other Basis and Expenses	
		Long Term CG Distributions	10,472										2,343,086	2,341,268	1,818
		Short Term CG Distributions											0	0	0
1	X	ROCHDALE (SEE ATTACHED)					P		2,332,614	2,341,268					-8,654

Part I, Line 11 (990-PF) - Other Income

		3,728	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	NONDIVIDEND DISTRIBUTIONS	3,728	0	

Part I, Line 16b (990-PF) - Accounting Fees

		4,805	0	0	4,805
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ORACLE CAPITAL STRATEGIES, LLC	4,805			4,805

Part I, Line 16c (990-PF) - Other Professional Fees

		75,977	75,977	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	ROCHDALE INVESTMENT MANAGEMENT	75,977	75,977		

Part I, Line 18 (990-PF) - Taxes

		2,030	215	0	15
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	2013 ESTIMATED PAYMENT	1,800			
2	FOREIGN TAX WITHHELD	215	215		
3	KENTUCKY FILING REPORT	15			15

Part I, Line 23 (990-PF) - Other Expenses

		10,617	398	0	10,219
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	BANK FEES	94			94
2	BOARD MEETING EXPENSES	1,094			1,094
3	DUES & SUBSCRIPTIONS	2,993			2,993
4	INSURANCE	1,154			1,154
5	POSTAGE & DELIVERY	130			130
6	SUPPLIES	2,731			2,731
7	TELEPHONE	2,023			2,023
8	INVESTMENT EXPENSES	398	398		

Part II, Line 10a (990-PF) - Investments - U.S. and State Government Obligations

		Federal		State/Local		Federal		State/Local	
		693,236		70,247		739,867		391,028	
		70,247		70,247		86,029		79,493	
	Description	Num Shares/ Face Value	Book Value Beg of Year	Book Value End of Year	FMV Beg of Year	FMV End of Year	State/Local Obligation		
1	US GOVERNMENT OBLIGATIONS		693,236	366,054	739,867	391,028			
2	STATE MUNICIPAL BONDS		70,247	70,247	86,029	79,493	X		

Part II, Line 10b (990-PF) - Investments - Corporate Stock

		2,621,941	2,572,778	2,988,388	3,406,464
		Book Value	Book Value	FMV	FMV
		Beg. of Year	End of Year	Beg. of Year	End of Year
1	CORPORATE STOCK	2,621,941	2,572,778	2,988,388	3,406,464

	Description	Interest Rate	Maturity Date	Book Value Beg of Year	Book Value End of Year	FMV Beg. of Year	FMV End of Year
1	CORPORATE BONDS			1,486,878	1,253,435	1,570,628	1,302,342

Part II, Line 13 (990-PF) - Investments - Other

		2,915,517		2,775,483		2,908,746	
Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year		
1	MUTUAL FUNDS	AT COST	2,915,517	2,775,483	2,908,746		

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

		Amount																					
		Long Term CG Distributions	Short Term CG Distributions	10-472	0	2,332,614	0	0	2,341,268	-8,654	0	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	0	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
		Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses								
1	Capital Gains Distributions						2,332,614			2,341,268	0	0	0	0	0								
2	ROCHDALE (SEE ATTACHED)			P			2,332,614			2,341,268	-8,654	0	0	0	-8,654								

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

89,622													.0	
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account		
1	MICHAEL E HORN		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	1 00					
2	PAULA K HORN		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	1 00					
3	MICHAEL ANDREW HORN		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	1 00					
4	KAYLA HORN WALKER		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	20 00	35,022				
5	KATHRYN R CROWE		PO BOX 1944	OWENSBORO	KY	42302		DIRECTOR	40 00	54,600				

Statements

PART XV SUPPLEMENTARY INFORMATION QUES 2 d

The foundation will have a particular interest in the Owensboro & Daviess County and surrounding areas to provide for the improvement in the quality of life to those deserving, with particular emphasis upon educational opportunities for those who otherwise would not have such an opportunity. Scholarships will be awarded to college-bound, high school students residing in the Owensboro and Daviess County, Kentucky area. To be eligible, applicants must have either a minimum 3.2 cumulative GPA or 21 ACT score, finish high school within the year they apply for the scholarship, be an active member in a school organization, community or church and show financial need.

MICHAEL E. HORN FAMILY FOUNDATION, INC
Unrealized Gains and Losses
31-Dec-13

	COST	FMV
U S OBLIGATIONS $\Sigma A =$	366,055 38	391,027 79
STATE OBLIGATIONS	70,246 90	79,492 90
CORPORATE STOCK $\Sigma B =$	2,572,777 83	3,406,463 81
CORPORATE BONDS $\Sigma C =$	1,253,434 61	1,302,341 96
MUTUAL FUNDS $\Sigma D =$	2,775,482 59	2,908,746 14
	7,037,997 31	8,088,072 60

Date	Quantity	Security	Security Symbol	Unit Cost	Total Cost	Pnce	Market Value	Unrealized Gain/Loss	Pct G/L
COMMON STOCK									
6/16/2011	330	ACCENTURE PLC IRELAND SHS CLASS A	acn	54 83	18,092 94	82 22	27,132 60	9,039 66	50 00
11/20/2012	160	ACE LTD SHS	ace	78 32	12,531 17	103 53	16,564 80	4,033 63	32 20
3/6/2012	140	ALLERGAN INC COM	agn	88 41	12,377 32	111 08	15,551 20	3,173 88	25 60
8/25/2011	2340	ALTRIA GROUP INC COM	mo	26 03	60,921 20	38 39	89,832 60	28,911 40	47 50
9/22/2011	740	AMERICAN ELEC PWR INC COM	aep	37 04	27,406 20	46 74	34,587 60	7,181 40	26 20
3/6/2012	240	AMERICAN EXPRESS CO COM	axp	51 76	12,423 36	90 73	21,775 20	9,351 84	75 30
2/12/2008	305	APACHE CORP COM	apa	97 63	29,777 09	85 94	26,211 70	(3,565 39)	(12 00)
4/24/2012	110	APPLE INC COM	aapl	562 16	61,837 79	561 02	61,712 20	(125 59)	(0 20)
1/6/2011	1900	AT&T INC COM	t	28 85	54,819 48	35 16	66,804 00	11,984 52	21 90
6/14/2012	780	ATMOS ENERGY CORP COM	ato	34 11	26,605 33	45 42	35,427 60	8,822 27	33 20
12/16/2010	1460	BRISTOL MYERS SQUIBB CO COM	brmy	26 73	39,023 90	53 15	77,599 00	38,575 10	98 80
3/30/2012	240	CAMERON INTERNATIONAL CORP COM	cam	53 11	12,745 46	59 53	14,287 20	1,541 74	12 10
3/14/2013	190	CASEYS GEN STORES INC COM	casy	56 89	10,808 70	70 25	13,347 50	2,538 80	23 50
8/28/2012	181	CELGENE CORP COM	celg	71 98	13,028 02	168 97	30,583 21	17,555 19	134 70
3/15/2013	190	CHICAGO BRIDGE & IRON CO N V COM	cbr	57 91	11,003 72	83 14	15,796 60	4,792 88	43 60
8/13/2013	950	CIGNA CORP COM NEW	cien	22 57	21,442 96	23 93	22,733 50	1,290 54	6 00
11/3/2010	310	CIGNA CORPORATION COM	ci	24 44	7,575 69	87 48	27,118 80	19,543 11	258 00
2/28/2012	750	CINCINNATI FINL CORP COM	cnf	35 52	26,640 00	52 37	39,277 50	12,637 50	47 40
8/13/2013	840	CISCO SYS INC COM	csc	26 33	22,115 18	22 43	18,841 20	(3,273 98)	(14 80)
10/9/2013	470	CIT GROUP INC COM NEW	cit	48 47	22,780 57	52 13	24,501 10	1,720 53	7 60
6/1/2012	320	CITIGROUP INC COM NEW	c	25 42	8,135 20	52 11	16,675 20	8,540 00	105 00
12/13/2013	530	COMCAST CORP NEW CL A	cmcsa	48 90	25,917 00	51 97	27,541 45	1,624 45	6 30
5/29/2013	880	CONAGRA FOODS INC COM	cag	34 52	30,373 38	33 70	29,656 00	(717 38)	(2 40)
11/3/2010	450	CONOCOPHILLIPS COM	cop	52 85	23,783 75	70 65	31,792 50	8,008 75	33 70
6/14/2012	1860	CONSOLIDATED COMM HLDGS INC COM	cnsl	14 33	26,661 61	19 63	36,511 80	9,850 19	36 90
3/16/2012	310	COVIDIEN PLC SHS	cov	49 29	15,278 86	68 10	21,111 00	5,832 14	38 20
3/15/2013	180	CUMMINS INC COM	cmi	123 75	22,274 89	140 97	25,374 60	3,099 71	13 90
12/13/2013	460	CVS CAREMARK CORPORATION COM	cvs	67 72	31,151 20	71 57	32,922 20	1,771 00	5 70
3/30/2012	340	DIRECTV COM	dtv	49 46	16,815 65	69 06	23,480 40	6,664 75	39 60
11/29/2010	640	DOMINION RES INC VA NEW COM	d	41 38	26,481 98	64 69	41,401 60	14,919 62	56 30
2/28/2012	700	DR PEPPER SNAPPLE GROUP INC COM	dps	38 38	26,864 46	48 72	34,104 00	7,239 54	26 90
11/3/2010	540	DU PONT E I DE NEMOURS & CO COM	dd	39 38	21,265 47	64 97	35,083 80	13,818 33	65 00
12/16/2010	1003	DUKE ENERGY CORP NEW COM NEW	duk	51 53	51,687 97	69 01	69,217 03	17,529 06	33 90
11/3/2010	640	E M C CORP MASS COM	emc	13 71	8,774 68	25 15	16,096 00	7,321 32	83 40
4/4/2012	360	EBAY INC COM	ebay	35 64	12,830 47	54 87	19,751 40	6,920 93	53 90
3/16/2012	590	EPR PPTYS COM SH BEN INT	ep	46 28	27,307 21	49 16	29,004 40	1,697 19	6 20
11/3/2010	700	EXXON MOBIL CORP COM	xom	82 15	57,506 16	101 20	70,840 00	13,333 84	23 20
6/14/2012	770	GALLAGHER ARTHUR J & CO COM	ajg	34 21	26,341 70	46 93	36,136 10	9,794 40	37 20
5/20/2013	300	GILEAD SCIENCES INC COM	gild	55 77	16,729 71	75 10	22,530 00	5,800 29	34 70
3/16/2012	30	GOOGLE INC CL C	goog	624 88	18,746 40	1,120 71	33,621 30	14,874 90	79 30
11/16/2010	1150	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT	gov	24 85	28,577 21	24 85	28,577 50	0 29	-
11/18/2010	840	HAWAIIAN ELEC INDUSTRIES COM	he	22 31	18,739 73	26 06	21,890 40	3,150 67	16 80
12/20/2010	570	HEALTH CARE REIT INC COM	hcn	45 52	25,945 32	53 57	30,534 90	4,589 58	17 70
8/13/2013	920	HERTZ GLOBAL HOLDINGS INC COM	htz	25 16	23,145 08	28 62	26,330 40	3,185 32	13 80
10/18/2013	380	HOME DEPOT INC COM	hd	75 04	28,514 06	82 34	31,289 20	2,775 14	9 70
10/18/2013	50	INTUITIVE SURGICAL INC COM NEW	isrg	378 30	18,915 19	384 08	19,204 00	288 81	1 50
3/16/2012	480	JPMORGAN CHASE & CO COM	jpm	44 42	21,320 64	58 48	28,070 40	6,749 76	31 70
10/22/2013	1860	KAYNE ANDERSON MLP INVT CO COM	kyn	36 18	67,291 64	39 85	74,121 00	6,829 36	10 10
11/16/2010	1170	KIMBERLY CLARK CORP COM	kmb	67 67	79,168 98	104 46	122,218 20	43,049 22	54 40
11/29/2010	440	KRAFT FOODS GROUP INC COM	kft	31 25	13,750 12	53 91	23,720 40	9,970 28	72 50
11/18/2010	800	LIBERTY PPTY TR SH BEN INT	lry	32 09	25,673 30	33 87	27,096 00	1,422 70	5 50
10/9/2013	480	LOWES COS INC COM	low	46 80	22,462 75	49 55	23,784 00	1,321 25	5 90
2/28/2012	880	LTC PPTYS INC COM	ltc	31 75	27,940 00	35 39	31,143 20	3,203 20	11 50
3/30/2012	150	M & T BK CORP COM	mtb	86 53	12,979 62	116 42	17,463 00	4,483 38	34 50
3/21/2013	170	MAGNA INTL INC COM	mga	56 98	9,686 57	82 06	13,950 20	4,263 63	44 00
5/24/2013	40	MASTERCARD INC CL A	ma	570 73	22,829 20	835 46	33,418 40	10,589 20	46 40
11/3/2010	390	MCKESSON CORP COM	mck	50 76	19,796 70	161 40	62,946 00	43,149 30	218 00
11/3/2010	1	MOTOROLA SOLUTIONS INC COM NEW	msi	32 32	32 31	67 50	67 49	35 18	108 90
4/3/2013	410	MYLAN INC COM	myl	28 34	11,618 05	43 40	17,794 00	6,175 95	53 20
3/30/2012	210	NATIONAL OILWELL VARCO INC COM	nov	79 45	16,683 85	79 53	16,701 30	17 45	0 10
4/6/2011	3070	NATIONAL RETAIL PPTYS INC COM	nnn	26 35	80,893 42	30 33	93,113 10	12,219 68	15 10
11/3/2010	340	NORFOLK SOUTHERN CORP COM	nsc	49 55	16,846 46	92 83	31,562 20	14,715 74	87 40
1/6/2011	1679	NORTHEAST UTILS COM	nu	32 02	53,754 41	42 39	71,172 81	17,418 40	32 40
3/30/2012	760	NORTHWESTERN CORP COM NEW	nwe	35 57	27,032 74	43 32	32,923 20	5,890 46	21 80
3/30/2012	180	OCCIDENTAL PETE CORP DEL COM	oxy	95 16	17,128 55	95 10	17,118 00	(10 55)	(0 10)
3/30/2012	860	PAYCHEX INC COM	payx	31 22	26,847 65	45 53	39,155 80	12,308 15	45 80
11/3/2010	1866	PFIZER INC COM	pfe	14 80	27,618 76	30 63	57,155 58	29,536 82	106 90
11/3/2010	520	PHILIP MORRIS INTL INC COM	pm	48 70	25,324 91	87 13	45,307 60	19,982 69	78 90
11/3/2010	225	PHILLIPS 66 COM	psx	33 33	7,499 42	77 13	17,354 25	9,854 83	131 40
12/8/2010	1540	PPL CORP COM	ppl	25 17	38,759 80	30 09	46,338 60	7,578 80	19 60
10/22/2013	3910	PROSPECT CAPITAL CORPORATION COM	psec	11 41	44,606 06	11 22	43,870 20	(735 86)	(1 60)
3/1/2013	320	PRUDENTIAL FINL INC COM	pru	55 10	17,632 00	92 22	29,510 40	11,878 40	67 40
11/3/2010	1030	PUBLIC SVC ENTERPRISE GROUP COM	peg	31 45	32,394 22	32 04	33,001 20	606 98	1 90
4/16/2013	730	PULTE GROUP INC COM	phm	18 41	13,437 84	20 37	14,870 10	1,432 26	10 70
6/1/2012	150	QUALCOMM INC COM	qcom	55 20	8,279 40	74 25	11,137 50	2,858 10	34 50
5/24/2013	800	QUANTA SVCS INC COM	pwr	28 83	23,066 40	31 56	25,248 00	2,181 60	9 50
5/24/2013	610	REALTY INCOME CORP COM	o	50 26	30,655 73	37 33	22,771 30	(7,884 43)	(25 70)
3/16/2012	600	SCANA CORP NEW COM	scg	44 73	26,825 10	46 93	28,158 00	1,332 90	5 00
3/30/2012	180	SCHLUMBERGER LTD COM	slb	70 01	12,604 72	90 11	16,219 80	3,615 08	28 70
6/6/2013	2530	SELECT INCOME REIT COM SH BEN INT	sir	27 56	69,722 10	26 74	67,652 20	(2,069 90)	(3 00)

Date	Quantity	Security	Security Symbol	Unit Cost	Total Cost	Pnce	Market Value	Unrealized Gain/Loss	Pct G/L
4/6/2011	1080	SPECTRA ENERGY CORP COM	se	27 08	29,244 02	35 62	38,469 60	9,225 58	31 50
2/22/2013	210	STARBUCKS CORP COM	sbux	53 43	11,219 57	78 39	16,461 90	5,242 33	46 70
4/17/2013	220	STATE STR CORP COM	stt	57 25	12,594 60	73 39	16,145 80	3,551 20	28 20
3/16/2012	900	SYSCO CORP COM	syys	29 59	26,629 56	36 10	32,490 00	5,860 44	22 00
2/22/2013	190	TARGET CORP COM	tgt	63 29	12,024 45	63 27	12,021 30	(3 15)	-
3/15/2013	370	TEXTRON INC COM	tbt	30 98	11,464 38	36 76	13,601 20	2,136 82	18 60
11/3/2010	500	THERMO FISHER SCIENTIFIC INC COM	tmo	43 66	21,827 62	111 35	55,675 00	33,847 38	155 10
11/3/2010	200	TIME WARNER INC COM NEW	twx	19 93	3,986 88	69 72	13,944 00	9,957 12	249 70
11/18/2010	660	TRANSCANADA CORP COM	trp	36 06	23,799 02	45 66	30,135 60	6,336 58	26 60
3/16/2012	200	TRAVELERS COMPANIES INC COM	trv	59 28	11,855 68	90 54	18,108 00	6,252 32	52 70
8/18/2011	980	UGI CORP NEW COM	ugi	27 43	26,879 73	41 46	40,630 80	13,751 07	51 20
8/18/2011	840	UIL HLDG CORP COM	uil	31 89	26,790 49	38 75	32,550 00	5,759 51	21 50
3/1/2013	80	UNION PAC CORP COM	unp	136 74	10,939 59	168 00	13,440 00	2,500 41	22 90
3/30/2012	200	UNITED TECHNOLOGIES CORP COM	utx	82 89	16,577 72	113 80	22,760 00	6,182 28	37 30
12/8/2010	1030	VECTREN CORP COM	vvc	25 08	25,831 37	35 50	36,565 00	10,733 63	41 60
12/8/2010	582	VENTAS INC COM	vtr	44 91	26,139 69	57 28	33,336 96	7,197 27	27 50
8/13/2013	220	VERISK ANALYTICS INC CL A	vrsk	63 19	13,902 37	65 72	14,458 40	556 03	4 00
9/22/2011	1150	VERIZON COMMUNICATIONS INC COM	vz	35 44	40,758 88	49 14	56,511 00	15,752 12	38 60
12/16/2010	110	VISA INC COM CL A	v	76 91	8,460 43	222 68	24,494 80	16,034 37	189 50
5/16/2013	580	WABTEC CORP COM	wab	56 17	32,575 82	74 27	43,076 60	10,500 78	32 20
4/4/2012	620	WELLS FARGO & CO NEW COM	wfc	33 96	21,053 96	45 40	28,148 00	7,094 04	33 70
8/18/2011	1090	WESTAR ENERGY INC COM	wr	25 08	27,337 20	32 17	35,065 30	7,728 10	28 30
8/18/2011	1170	XCEL ENERGY INC COM	xel	23 27	27,223 21	27 94	32,689 80	5,466 59	20 10
11/3/2010	587	ZOETIS INC CL A	zts	14 95	8,777 75	32 69	19,189 03	10,411 28	118 60
					2,572,777 83		3,406,463 81 ✓	833,685 98	31 80
						B			
MUTUAL FUNDS									
3/23/2012	10858 06	FEDERATED EQUITY FDS INTRCONTNTAL A	nmax	44 54	483,579 97	54 20	588,507 07 ✓	104,927 10	21 70
						D			
CITY NATIONAL ROCHDALE FUNDS									
3/13/2013	10434 89	CITY NATL ROCHDALE FDS EMKTS FD CL N	nmix	33 65	351,130 82	36 05	376,177 86 ✓	25,047 04	7 10
12/21/2010	71315 53	CITY NATL ROCHDALE FDS FXD INC OPP FD N	nmox	27 21	1,940,771 80	27 26	1,944,061 21 ✓	3,289 41	0 20
					2,291,902 62		2,320,239 07	28,336 45	1 20
						D			
CORPORATE BONDS									
11/3/2010	10000	ROGERS WIRELESS INC 6 375% Due 03-01-14	77531qad0	105 45	10,545 20	100 95	10,095 40	(449 80)	(4 30)
11/3/2010	20000	MORGAN STANLEY 4 750% Due 04-01-14	61748aae6	95 94	19,187 80	100 80	20,159 00	971 20	5 10
12/10/2012	100000	TELECOM ITALIA CAP 6 175% Due 06-18-14	87927vaw8	106 00	106,000 00	102 25	102,250 00	(3,750 00)	(3 50)
11/3/2010	5000	JPMORGAN CHASE & CO 5 125% Due 09-15-14	46625hbw1	105 03	5,251 30	103 03	5,151 35	(99 95)	(1 90)
4/11/2011	50000	MORGAN STANLEY 4 200% Due 11-20-14	61747yck9	103 72	51,858 50	103 18	51,590 00	(268 50)	(0 50)
11/3/2010	10000	TD AMERITRADE HLDG CORP 4 150% Due 12-01-14	87236yab4	100 38	10,037 90	103 25	10,324 60	286 70	2 90
11/3/2010	10000	SOUTHERN CALIF EDISON CO 4 650% Due 04-01-15	842400eu3	99 47	9,947 00	105 03	10,503 40	556 40	5 60
11/3/2010	15000	HSBC FINANCE CORP 5 000% Due 06-30-15	40429ccs9	97 48	14,622 45	105 67	15,850 80	1,228 35	8 40
11/3/2010	10000	TIME WARNER INC 3 150% Due 07-15-15	887317aj4	100 17	10,016 60	103 60	10,359 90	343 30	3 40
11/3/2010	10000	PRUDENTIAL FINL INC MTNS BOOK 4 750% Due 09-17-15	74432qbj3	99 77	9,976 70	106 56	10,656 40	679 70	6 80
11/3/2010	15000	NEWS AMER HLDGS INC 7 600% Due 10-11-15	652478ay4	113 46	17,019 15	110 86	16,629 15	(390 00)	(2 30)
11/3/2010	20000	TYCO INTL GROUP S A 3 375% Due 10-15-15	902118bn7	99 68	19,935 20	103 76	20,751 00	815 80	4 10
11/3/2010	15000	JOHNSON CTLS INC 5 500% Due 01-15-16	478366ar8	105 59	15,838 90	108 62	16,293 45	454 55	2 90
11/3/2010	10000	CISCO SYS INC 5 500% Due 02-22-16	17275rac6	103 20	10,319 90	110 01	11,001 30	681 40	6 60
11/3/2010	15000	COMCAST CORP NEW 5 900% Due 03-15-16	20030nal5	100 06	15,008 70	110 44	16,565 85	1,557 15	10 40
3/23/2011	75000	BANK AMER CHRLT NC MTN 6 000% Due 06-15-16	06050tp8	108 05	81,038 25	110 14	82,602 75	1,564 50	1 90
3/31/2011	75000	WHIRLPOOL CORP 6 500% Due 06-15-16	963320an6	111 02	83,265 00	111 56	83,670 00	405 00	0 50
11/3/2010	25000	BANK OF AMERICA CORPORATION 5 750% Due 08-15-16	060505cl6	102 13	25,532 75	110 28	27,570 25	2,037 50	8 00
12/26/2012	100000	WESTERN UN CO 5 930% Due 10-01-16	959802ab5	110 20	110,202 00	111 14	111,137 00	935 00	0 80
11/3/2010	15000	BLACKROCK INC 6 250% Due 09-15-17	09247xac5	103 48	15,521 70	116 03	17,404 05	1,882 35	12 10
11/3/2010	15000	GENERAL ELEC CAP CORP MTN BE 5 625% Due 09-15-17	36962g3h5	93 76	14,064 60	113 76	17,064 00	2,999 40	21 30
11/3/2010	130000	CITIGROUP INC 6 125% Due 11-21-17	172967em9	117 48	152,718 50	115 27	149,852 30	(2,866 20)	(1 90)
11/3/2010	20000	VERIZON COMMUNICATIONS INC 5 500% Due 02-15-18	92343val8	93 59	18,717 05	112 98	22,595 20	3,878 15	20 70
11/3/2010	20000	ORACLE CORP 5 750% Due 04-15-18	68389xac9	99 95	19,990 60	115 56	23,111 40	3,120 80	15 60
11/3/2010	15000	AT&T INC 5 800% Due 02-15-19	00206rar3	107 18	16,076 55	114 64	17,195 40	1,118 85	7 00
11/3/2010	10000	GENERAL MLS INC	370334bh6	101 56	10,155 85	116 15	11,615 40	1,459 55	14 40

Date	Quantity	Security	Security Symbol	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	Pct G/L
11/3/2010	15000	5 650% Due 02-15-19 METLIFE INC	59156rat5	102 39	15,358 40	123 95	18,592 65	3,234 25	21 10
11/3/2010	15000	7 717% Due 02-15-19 PEPSICO INC	713448bn7	99 85	14,977 65	108 76	16,314 60	1,336 95	8 90
11/3/2010	15000	4 500% Due 01-15-20 SIMON PPTY GROUP LP	828807cd7	99 62	14,943 15	113 70	17,054 70	2,111 55	14 10
11/3/2010	15000	5 650% Due 02-01-20 KRAFT FOODS INC	50075nba1	110 41	16,561 20	112 94	16,940 85	379 65	2 30
11/3/2010	10000	5 375% Due 02-10-20 NEWS AMER INC	652482bn9	93 73	9,372 60	109 91	10,990 90	1,618 30	17 30
11/3/2010	15000	6 150% Due 03-01-37 GOLDMAN SACHS GROUP INC	38141gfd1	94 61	14,192 10	111 26	16,688 25	2,496 15	17 60
		6 750% Due 10-01-37			958,253 25		988,581 30 ✓	30,328 05	3 20
FOREIGN CORPORATE BONDS						C			
11/3/2010	15000	TELEFONICA EMISIONES S A U 4 949% Due 01-15-15	87938waj2	101 20	15,179 50	103 96	15,593 40	413 90	2 70
11/3/2010	15000	ROYAL BK SCOTLAND PLC 4 875% Due 03-16-15	78010xac5	99 95	14,991 85	104 56	15,683 85	692 00	4 60
11/3/2010	25000	BARCLAYS BK PLC 5 000% Due 09-22-16	06739fgf2	99 87	24,967 75	110 09	27,523 50	2,555 75	10 20
11/3/2010	20000	ONTARIO PROV CDA 4 000% Due 10-07-19	6832348d3	99 83	19,965 60	108 25	21,650 80	1,685 20	8 40
					75,104 70		80,451 55 ✓	5,346 85	7 10
GOVERNMENT BONDS						C			
11/4/2010	35000	UNITED STATES TREAS NTS 1 375% Due 07-15-18	912828je1	99 19	34,717 92	108 38	41,087 59	3,216 13	9 30
11/4/2010	15000	UNITED STATES TREAS BDS 4 375% Due 05-15-40	912810qh4	107 43	16,114 12	108 63	16,293 75	179 63	1 10
					50,832 04		57,381 34 ✓	3,395 76	6 70
GOVERNMENT AGENCY BONDS						A			
11/4/2010	15000	FEDERAL NATL MTG ASSN 3 000% Due 09-16-14	31398ayy2	99 73	14,959 50	102 04 A	15,306 15 ✓	346 65	2 30
TREASURY NOTES									
11/4/2010	20000	UNITED STATES TREAS NTS 2 625% Due 07-31-14	912828lc2	105 57	21,114 13	101 45	20,290 60	(823 53)	(3 90)
11/4/2010	5000	UNITED STATES TREAS NTS 2 375% Due 09-30-14	912828liq1	104 06	5,202 75	101 66	5,083 00	(119 75)	(2 30)
11/4/2010	10000	UNITED STATES TREAS NTS 0 500% Due 04-15-15	912828my3	101 27	10,126 73	110 14	11,014 27	887 54	8 80
11/4/2010	50000	UNITED STATES TREAS NTS 1 750% Due 07-31-15	912828np1	100 83	50,416 31	102 33	51,166 00	749 69	1 50
11/4/2010	34746	UNITED STATES TREAS NTS 2 375% Due 01-15-17	912828gd6	100 29	34,846 07	110 05	38,236 60	3,390 53	9 70
11/4/2010	20000	UNITED STATES TREAS NTS 2 375% Due 07-31-17	912828nr7	103 38	20,675 00	104 49	20,898 40	223 40	1 10
11/4/2010	5000	UNITED STATES TREAS NTS 3 125% Due 05-15-19	912828kq2	105 82	5,290 84	106 56	5,328 15	37 31	0 70
11/4/2010	16201	UNITED STATES TREAS NTS 1 375% Due 01-15-20	912828mf4	95 51	15,473 39	107 38	17,397 50	1,924 11	12 40
11/4/2010	60000	UNITED STATES TREAS NTS 3 625% Due 02-15-20	912828mp2	100 73	60,436 18	108 84	65,306 40	4,870 22	8 10
11/4/2010	25000	UNITED STATES TREAS NTS 3 500% Due 05-15-20	912828nd8	105 94	26,484 09	107 88	26,970 75	486 66	1 80
11/4/2010	10000	UNITED STATES TREAS NTS 2 625% Due 08-15-20	912828nt3	101 21	10,121 13	102 03	10,203 10	81 97	0 80
11/4/2010	5000	UNITED STATES TREAS BDS 6 250% Due 08-15-23	912810eq7	119 54	5,977 15	128 45	6,422 65	445 50	7 50
11/4/2010	34746	UNITED STATES TREAS BDS 2 375% Due 01-15-27	912810ps1	98 14	34,100 07	115 19	40,022 88	5,922 81	17 40
					300,263 84		318,340 30 ✓	18,076 46	6 00
MUNICIPAL BONDS						A			
11/3/2010	15000	ILLINOIS ST 4 421% Due 01-01-15	4521518v8	100 00	15,000 00	103 20	15,480 30	480 30	3 20
11/3/2010	10000	WASHINGTON ST 3 547% Due 08-01-17	93974cqy5	100 00	10,000 00	107 00	10,699 60	699 60	7 00
11/3/2010	15000	NEW YORK N Y 5 817% Due 10-01-31	64966h4l1	100 00	15,000 00	104 00	15,600 00	600 00	4 00
11/3/2010	30000	CALIFORNIA ST 7 300% Due 10-01-39	13063a7d0	100 82	30,246 90	125 71	37,713 00	7,466 10	24 70
					70,246 90		79,492 90 ✓	9,246 00	13 20
GNMA, FNMA, FHLMC POOLS									
11/15/2010	8236	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	99 59	8,202 66	109 40	9,010 54 ✓	807 87	9 80

Date	Quantity	Security	Security Symbol	Unit Cost	Total Cost	Pnce	Market Value	Unrealized Gain/Loss	Pct G/L
5 000% Due 03-15-36			C						
FNMA									
11/4/2010	3233	FNMA PASS-THRU INT 15 YEAR 5 000% Due 03-01-21	31410fyk5	100 03	3,233 82	107 53	3,476 27	242 46	7 50
11/4/2010	4592	FNMA PASS-THRU INT 15 YEAR 4 500% Due 03-01-23	31414crw0	102 92	4,726 06	106 57	4,893 53	167 48	3 50
11/4/2010	2589	FNMA PASS-THRU INT 15 YEAR 5 000% Due 04-01-23	31410g7c1	103 73	2,685 43	107 90	2,793 24	107 81	4 00
11/4/2010	1321	FNMA PASS-THRU INT 15 YEAR 5 000% Due 07-01-23	31415rvf8	105 62	1,395 55	107 92	1,425 85	30 30	2 20
11/4/2010	2795	FNMA PASS-THRU INT 15 YEAR 4 000% Due 04-01-24	31412pey3	101 84	2,846 47	106 07	2,964 45	117 98	4 10
11/4/2010	7766	FNMA PASS-THRU INT 15 YEAR 4 500% Due 07-01-24	31416rrq8	103 98	8,075 50	106 51	8,272 31	196 80	2 40
11/4/2010	6479	FNMA PASS-THRU INT 15 YEAR 4 000% Due 09-01-24	31417kvn4	101 50	6,575 81	107 04	6,934 59	358 79	5 50
11/4/2010	3788	FNMA PASS-THRU INT 15 YEAR 4 000% Due 01-01-25	31417vrs4	101 90	3,860 18	106 07	4,017 96	157 78	4 10
11/4/2010	1662	FNMA PASS-THRU LNG 30 YEAR 4 500% Due 01-01-36	31410f2l8	100 25	1,666 14	106 16	1,764 47	98 33	5 90
11/4/2010	6517	FNMA PASS-THRU LNG 30 YEAR 6 500% Due 10-01-36	31403dwh8	109 44	7,132 39	111 05	7,237 12	104 72	1 50
11/4/2010	994	FNMA PASS-THRU ARM MN SRV 30 0 000% Due 05-01-37	31411x5d3	98 80	981 88	107 86	1,071 95	90 07	9 20
11/4/2010	2681	FNMA PASS-THRU LNG 30 YEAR 6 500% Due 10-01-37	31410grk1	110 03	2,949 72	111 10	2,978 25	28 53	1 00
11/4/2010	24091	FNMA PASS-THRU LNG 30 YEAR 6 000% Due 12-01-37	31410gty9	103 49	24,931 76	112 62	27,132 18	2,200 43	8 80
11/4/2010	19788	FNMA PASS-THRU LNG 30 YEAR 5 500% Due 02-01-38	31414hkv8	100 08	19,803 43	110 67	21,898 78	2,095 35	10 60
11/4/2010	26487	FNMA PASS-THRU LNG 30 YEAR 5 500% Due 03-01-38	31414cgl6	99 77	26,427 31	110 11	29,165 79	2,738 48	10 40
11/4/2010	5720	FNMA PASS-THRU LNG 30 YEAR 6 000% Due 06-01-38	31410kmr2	99 98	5,718 76	110 77	6,335 65	616 89	10 80
11/4/2010	9831	FNMA PASS-THRU LNG 30 YEAR 4 500% Due 04-01-39	31412pg96	100 69	9,898 06	105 91	10,411 80	513 74	5 20
11/4/2010	4773	FNMA PASS-THRU LNG 30 YEAR 4 500% Due 06-01-39	31416skb6	98 11	4,682 75	106 16	5,067 03	384 27	8 20
11/4/2010	7564	FNMA PASS-THRU LNG 30 YEAR 4 500% Due 05-01-40	31418tjs7	101 07	7,644 66	105 93	8,012 48	367 82	4 80
					145,235 68		155,853 70	✓ 10,618 03	7 30
C									
FEDERAL HOME LOAN MORTGAGE									
11/4/2010	975	FHLMC PC GOLD COMB 15 4 500% Due 03-01-21	3128m1bf5	99 77	973 00	106 22	1,035 93	62 93	6 50
11/4/2010	3774	FHLMC PC GOLD COMB 15 5 000% Due 04-01-22	3128mbee3	106 22	4,008 35	108 00	4,075 46	67 11	1 70
11/4/2010	3027	FHLMC PC GOLD CASH 20 5 000% Due 07-01-28	3128p7kf9	99 21	3,003 32	108 18	3,274 95	271 63	9 00
11/4/2010	1391	FHLMC PC GOLD COMB 30 6 000% Due 12-01-37	3128l1kb5	102 17	1,421 38	110 22	1,533 40	112 02	7 90
11/4/2010	2168	FHLMC PC GOLD COMB 30 6 000% Due 05-01-38	3128m6ha9	103 53	2,244 48	110 37	2,392 83	148 35	6 60
11/4/2010	4901	FHLMC PC GOLD COMB 30 6 500% Due 04-01-39	3128m7q90	106 62	5,225 83	111 20	5,450 01	224 18	4 30
11/4/2010	2575	FHLMC PC GOLD COMB 30 6 000% Due 06-01-39	3128m7n28	103 99	2,677 78	110 28	2,839 78	162 00	6 00
11/4/2010	7397	FHLMC PC GOLD COMB 30 5 000% Due 12-01-39	312938nj8	104 13	7,701 98	108 65	8,036 45	334 47	4 30
11/4/2010	19294	FHLMC PC GOLD COMB 30 5 000% Due 07-01-40	312941d20	106 19	20,487 29	107 99	20,835 93	348 64	1 70
11/4/2010	15203	FHLMC PC GOLD COMB 30 5 000% Due 07-01-40	312941j99	107 54	16,349 32	107 97	16,414 69	65 37	0 40
					64,092 73		65,889 43	✓ 1,796 70	2 80
C									
CMO - ASSET BACKED SECURITY - REMIC									
11/3/2010	2405	ALLY AUTO REC TR 2010-3 1 550% Due 08-17-15	02005mae2	99 96	2,404 36	100 27	2,411 64	7 28	0 30
11/3/2010	144	LB CMBS 2007-C3 5 840% Due 07-15-44	50177aab5	98 09	141 24	99 88	143 80	2 57	1 80
					2,545 59		2,555 44	✓ 9 85	0 40
C									
CASH AND EQUIVALENTS					647,202 89		647,202 89		
TOTAL PORTFOLIO					7,685,200 20		8,735,275 49	1,046,921 75	13 70
TOTAL SECURITIES					7,037,997 31		8,088,072 60		

MICHAEL E. HORN FAMILY FOUNDATION, INC.
2013 REALIZED GAINS AND LOSSES

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/3/2010	1/9/2013	1291.7	AMERICREDIT AUTO REC 2010-3	03063pac6	1,291.50	1,291.70	0.20	
11/3/2010	1/17/2013	50.89	LB CMBS 2007-C3	50177aab5	49.92	50.89	0.97	
11/3/2010	2/11/2013	1419.33	AMERICREDIT AUTO REC 2010-3	03063pac6	1,419.11	1,419.33	0.22	
11/3/2010	2/15/2013	29.22	LB CMBS 2007-C3	50177aab5	28.66	29.22	0.56	
11/3/2010	2/28/2013	682	MERCK & CO INC NEW COM	mrk	13,750.97	29,316.95	15,565.98	
11/3/2010	3/11/2013	1304.97	AMERICREDIT AUTO REC 2010-3	03063pac6	1,304.77	1,304.97	0.20	
11/3/2010	3/15/2013	32.34	LB CMBS 2007-C3	50177aab5	31.72	32.34	0.62	
11/3/2010	4/2/2013	15000	DIAGEO FIN BV	25244sad3	15,765.00	15,000.00	(765.00)	
11/3/2010	4/9/2013	1386.09	AMERICREDIT AUTO REC 2010-3	03063pac6	1,385.88	1,386.09	0.21	
11/3/2010	4/17/2013	19.39	LB CMBS 2007-C3	50177aab5	19.02	19.39	0.37	
11/3/2010	5/9/2013	1332.66	AMERICREDIT AUTO REC 2010-3	03063pac6	1,332.46	1,332.66	0.20	
11/3/2010	5/17/2013	36.69	LB CMBS 2007-C3	50177aab5	35.99	36.69	0.70	
11/3/2010	6/11/2013	1273.74	AMERICREDIT AUTO REC 2010-3	03063pac6	1,273.55	1,273.74	0.19	
11/3/2010	6/17/2013	20.02	LB CMBS 2007-C3	50177aab5	19.64	20.02	0.38	
11/3/2010	6/21/2013	0.941	ZOETIS INC CL A	zts	14.07	29.15	15.08	
11/3/2010	6/28/2013	15000	NYSE EURONEXT	629491aa9	16,024.70	15,000.00	(1,024.70)	
11/3/2010	7/12/2013	1184.31	AMERICREDIT AUTO REC 2010-3	03063pac6	1,184.13	1,184.31	0.18	
11/3/2010	7/16/2013	397.25	ALLY AUTO REC TR 2010-3	02005mae2	397.11	397.25	0.14	
11/3/2010	7/17/2013	17.36	LB CMBS 2007-C3	50177aab5	17.03	17.36	0.33	
11/3/2010	7/25/2013	230	CATERPILLAR INC DEL COM	cat	14,800.08	18,776.89	3,976.81	
11/3/2010	8/8/2013	856.89	AMERICREDIT AUTO REC 2010-3	03063pac6	856.76	856.90	0.14	
11/3/2010	8/12/2013	64	INTERNATIONAL BUSINESS MACHS COM	ibm	7,081.65	12,089.53	5,007.88	
11/3/2010	8/16/2013	498.54	ALLY AUTO REC TR 2010-3	02005mae2	498.36	498.54	0.18	
11/3/2010	8/16/2013	48.45	LB CMBS 2007-C3	50177aab5	47.53	48.45	0.92	
11/3/2010	9/17/2013	446.66	ALLY AUTO REC TR 2010-3	02005mae2	446.50	446.66	0.16	
11/3/2010	9/18/2013	27.39	LB CMBS 2007-C3	50177aab5	26.87	27.39	0.52	
11/3/2010	10/15/2013	15000	CRH AMER INC	12626pae3	14,573.25	15,000.00	426.75	
11/3/2010	10/16/2013	436.3	ALLY AUTO REC TR 2010-3	02005mae2	436.14	436.30	0.16	
11/3/2010	10/21/2013	206.64	LB CMBS 2007-C3	50177aab5	202.70	206.64	3.94	
11/3/2010	11/18/2013	432.55	ALLY AUTO REC TR 2010-3	02005mae2	432.40	432.55	0.15	
11/3/2010	11/18/2013	21.12	LB CMBS 2007-C3	50177aab5	20.72	21.12	0.40	
11/3/2010	12/16/2013	383.48	ALLY AUTO REC TR 2010-3	02005mae2	383.34	383.48	0.14	
11/3/2010	12/17/2013	51.76	LB CMBS 2007-C3	50177aab5	50.77	51.76	0.99	
11/4/2010	1/15/2013	234.76	FHLMC PC GOLD COMB 30	312811kb5	239.86	234.76	(5.10)	
11/4/2010	1/15/2013	225.03	FHLMC PC GOLD COMB 15	3128mbee3	239.02	225.03	(13.99)	
11/4/2010	1/15/2013	60.93	FHLMC PC GOLD COMB 15	3128m1bf5	60.79	60.93	0.14	
11/4/2010	1/15/2013	89.73	FHLMC PC GOLD COMB 30	3128m6ha9	92.90	89.73	(3.17)	
11/4/2010	1/15/2013	241.58	FHLMC PC GOLD COMB 30	3128m7n28	251.22	241.58	(9.64)	
11/4/2010	1/15/2013	350.72	FHLMC PC GOLD COMB 30	3128m7q90	373.95	350.72	(23.23)	
11/4/2010	1/15/2013	317.38	FHLMC PC GOLD CASH 20	3128p7kf9	314.87	317.38	2.51	
11/4/2010	1/15/2013	126.02	FHLMC PC GOLD COMB 30	312938nj8	131.22	126.02	(5.20)	
11/4/2010	1/15/2013	657.19	FHLMC PC GOLD COMB 30	312941d20	697.85	657.19	(40.66)	
11/4/2010	1/15/2013	498.35	FHLMC PC GOLD COMB 30	312941j99	535.92	498.35	(37.57)	
11/4/2010	1/25/2013	917.63	FNMA REMIC TRUST 2003-64	31393dka8	961.22	917.63	(43.59)	
11/4/2010	1/25/2013	385.73	FNMA PASS-THRU LNG 30 YEAR	31403dwh8	422.15	385.73	(36.42)	
11/4/2010	1/25/2013	257.31	FNMA PASS-THRU INT 15 YEAR	31410fyk5	257.39	257.31	(0.08)	

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term Long Term
11/4/2010	1/25/2013	182.03	FNMA PASS-THRU LNG 30 YEAR	31410f28	182.48	182.03	(0.45)
11/4/2010	1/25/2013	195.48	FNMA PASS-THRU LNG 30 YEAR	31410grk1	215.09	195.48	(19.61)
11/4/2010	1/25/2013	942.96	FNMA PASS-THRU LNG 30 YEAR	31410gtv9	975.86	942.96	(32.90)
11/4/2010	1/25/2013	138.44	FNMA PASS-THRU INT 15 YEAR	31410g7c1	143.61	138.44	(5.17)
11/4/2010	1/25/2013	633.21	FNMA PASS-THRU LNG 30 YEAR	31410kmr2	633.08	633.21	0.13
11/4/2010	1/25/2013	384.5	FNMA PASS-THRU ARM MN SRV 30	31411x5d3	379.89	384.50	4.61
11/4/2010	1/25/2013	220.37	FNMA PASS-THRU INT 15 YEAR	31412pey3	224.43	220.37	(4.06)
11/4/2010	1/25/2013	715.61	FNMA PASS-THRU LNG 30 YEAR	31412pg96	720.53	715.61	(4.92)
11/4/2010	1/25/2013	2381.71	FNMA PASS-THRU LNG 30 YEAR	31414cgl6	2,376.35	2,381.71	5.36
11/4/2010	1/25/2013	239.21	FNMA PASS-THRU INT 15 YEAR	31414crw0	246.20	239.21	(6.99)
11/4/2010	1/25/2013	801.93	FNMA PASS-THRU LNG 30 YEAR	31414hkv8	802.56	801.93	(0.63)
11/4/2010	1/25/2013	84.67	FNMA PASS-THRU INT 15 YEAR	31415rvf8	89.43	84.67	(4.76)
11/4/2010	1/25/2013	520.39	FNMA PASS-THRU INT 15 YEAR	31416rrq8	541.10	520.39	(20.71)
11/4/2010	1/25/2013	714.12	FNMA PASS-THRU LNG 30 YEAR	31416skb6	700.62	714.12	13.50
11/4/2010	1/25/2013	145.69	FNMA PASS-THRU INT 15 YEAR	31417kvn4	147.88	145.69	(2.19)
11/4/2010	1/25/2013	304.26	FNMA PASS-THRU INT 15 YEAR	31417vrs4	310.04	304.26	(5.78)
11/4/2010	1/25/2013	442.6	FNMA PASS-THRU LNG 30 YEAR	31418tjs7	447.34	442.60	(4.74)
11/4/2010	2/15/2013	6.71	FHLMC PC GOLD COMB 30	312811kb5	6.86	6.71	(0.15)
11/4/2010	2/15/2013	254.08	FHLMC PC GOLD COMB 15	3128mbee3	269.88	254.08	(15.80)
11/4/2010	2/15/2013	49.51	FHLMC PC GOLD COMB 15	3128m1bf5	49.40	49.51	0.11
11/4/2010	2/15/2013	408.88	FHLMC PC GOLD COMB 30	3128m6ha9	423.31	408.88	(14.43)
11/4/2010	2/15/2013	260.31	FHLMC PC GOLD COMB 30	3128m7n28	270.70	260.31	(10.39)
11/4/2010	2/15/2013	219.09	FHLMC PC GOLD COMB 30	3128m7q90	233.60	219.09	(14.51)
11/4/2010	2/15/2013	64.83	FHLMC PC GOLD CASH 20	3128p7kf9	64.32	64.83	0.51
11/4/2010	2/15/2013	395.19	FHLMC PC GOLD COMB 30	312938nj8	411.51	395.19	(16.32)
11/4/2010	2/15/2013	776.31	FHLMC PC GOLD COMB 30	312941d20	824.34	776.31	(48.03)
11/4/2010	2/15/2013	862.85	FHLMC PC GOLD COMB 30	312941j99	927.89	862.85	(65.04)
11/4/2010	2/25/2013	525.05	FNMA PASS-THRU LNG 30 YEAR	31403dwh8	574.63	525.05	(49.58)
11/4/2010	2/25/2013	218.99	FNMA PASS-THRU INT 15 YEAR	31410fk5	219.06	218.99	(0.07)
11/4/2010	2/25/2013	121.68	FNMA PASS-THRU LNG 30 YEAR	31410f28	121.98	121.68	(0.30)
11/4/2010	2/25/2013	220.35	FNMA PASS-THRU LNG 30 YEAR	31410grk1	242.46	220.35	(22.11)
11/4/2010	2/25/2013	844.24	FNMA PASS-THRU LNG 30 YEAR	31410gtv9	873.70	844.24	(29.46)
11/4/2010	2/25/2013	183.83	FNMA PASS-THRU INT 15 YEAR	31410g7c1	190.69	183.83	(6.86)
11/4/2010	2/25/2013	679.51	FNMA PASS-THRU LNG 30 YEAR	31410kmr2	679.37	679.51	0.14
11/4/2010	2/25/2013	3.13	FNMA PASS-THRU ARM MN SRV 30	31411x5d3	3.09	3.13	0.04
11/4/2010	2/25/2013	190.49	FNMA PASS-THRU INT 15 YEAR	31412pey3	194.00	190.49	(3.51)
11/4/2010	2/25/2013	726.58	FNMA PASS-THRU LNG 30 YEAR	31412pg96	731.57	726.58	(4.99)
11/4/2010	2/25/2013	846.77	FNMA PASS-THRU LNG 30 YEAR	31414cgl6	844.86	846.77	1.91
11/4/2010	2/25/2013	204.47	FNMA PASS-THRU INT 15 YEAR	31414crw0	210.44	204.47	(5.97)
11/4/2010	2/25/2013	826	FNMA PASS-THRU LNG 30 YEAR	31414hkv8	826.64	826.00	(0.64)
11/4/2010	2/25/2013	192.22	FNMA PASS-THRU INT 15 YEAR	31415rvf8	203.03	192.22	(10.81)
11/4/2010	2/25/2013	341.41	FNMA PASS-THRU INT 15 YEAR	31416rrq8	355.00	341.41	(13.59)
11/4/2010	2/25/2013	953.81	FNMA PASS-THRU LNG 30 YEAR	31416skb6	935.78	953.81	18.03
11/4/2010	2/25/2013	313.55	FNMA PASS-THRU INT 15 YEAR	31417kvn4	318.25	313.55	(4.70)
11/4/2010	2/25/2013	250.85	FNMA PASS-THRU INT 15 YEAR	31417vrs4	255.62	250.85	(4.77)
11/4/2010	2/25/2013	569.88	FNMA PASS-THRU LNG 30 YEAR	31418tjs7	575.98	569.88	(6.10)
11/4/2010	2/25/2013	626.825	FNMA REMIC TRUST 2003-64	31393dka8	656.60	626.84	(29.76)
11/4/2010	3/15/2013	903.4	FHLMC PC GOLD COMB 30	312811kb5	923.02	903.40	(19.62)
11/4/2010	3/15/2013	282.14	FHLMC PC GOLD COMB 15	3128mbee3	299.69	282.14	(17.55)

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term Long Term
11/4/2010	3/15/2013	55.85	FHLMC PC	3128m1bf5	55.72	55.85	0.13
11/4/2010	3/15/2013	144.44	FHLMC PC	3128m6ha9	149.54	144.44	(5.10)
11/4/2010	3/15/2013	195.41	FHLMC PC	3128m7n28	203.21	195.41	(7.80)
11/4/2010	3/15/2013	520.66	FHLMC PC	3128m7q90	555.15	520.66	(34.49)
11/4/2010	3/15/2013	314.54	FHLMC PC	3128p7kf9	312.06	314.54	2.48
11/4/2010	3/15/2013	209.17	FHLMC PC	312938nj8	217.81	209.17	(8.64)
11/4/2010	3/15/2013	724.59	FHLMC PC	312941d20	769.42	724.59	(44.83)
11/4/2010	3/15/2013	327.19	FHLMC PC	312941j99	351.85	327.19	(24.66)
11/4/2010	3/25/2013	432.11	FNMA PASS-THRU	31403dwh8	472.91	432.11	(40.80)
11/4/2010	3/25/2013	119.96	FNMA PASS-THRU	31410fyk5	120.00	119.96	(0.04)
11/4/2010	3/25/2013	111.22	FNMA PASS-THRU	31410f2i8	111.50	111.22	(0.28)
11/4/2010	3/25/2013	189.89	FNMA PASS-THRU	31410grk1	208.94	189.89	(19.05)
11/4/2010	3/25/2013	541.94	FNMA PASS-THRU	31410gtv9	560.85	541.94	(18.91)
11/4/2010	3/25/2013	158.13	FNMA PASS-THRU	31410g7c1	164.04	158.13	(5.91)
11/4/2010	3/25/2013	501.26	FNMA PASS-THRU	31410kmf2	501.16	501.26	0.10
11/4/2010	3/25/2013	2.57	FNMA PASS-THRU	31411x5d3	2.58	2.57	(0.01)
11/4/2010	3/25/2013	143.43	FNMA PASS-THRU	31412pey3	146.07	143.43	(2.64)
11/4/2010	3/25/2013	860.66	FNMA PASS-THRU	31412pg96	866.57	860.66	(5.91)
11/4/2010	3/25/2013	1749.58	FNMA PASS-THRU	31414cgl6	1,792.91	1,749.58	(43.33)
11/4/2010	3/25/2013	451.56	FNMA PASS-THRU	31414crw0	464.75	451.56	(13.19)
11/4/2010	3/25/2013	752.25	FNMA PASS-THRU	31414hkv8	752.84	752.25	(0.59)
11/4/2010	3/25/2013	178.99	FNMA PASS-THRU	31415vrf8	189.06	178.99	(10.07)
11/4/2010	3/25/2013	344.76	FNMA PASS-THRU	31416rrq8	358.48	344.76	(13.72)
11/4/2010	3/25/2013	742.98	FNMA PASS-THRU	31416skb6	728.94	742.98	14.04
11/4/2010	3/25/2013	155.93	FNMA PASS-THRU	31417kvn4	158.27	155.93	(2.34)
11/4/2010	3/25/2013	218.13	FNMA PASS-THRU	31417vrs4	222.27	218.13	(4.14)
11/4/2010	3/25/2013	419.59	FNMA PASS-THRU	31418tjs7	424.08	419.59	(4.49)
11/4/2010	4/15/2013	239.61	FNMA PASS-THRU	312811kb5	244.81	239.61	(5.20)
11/4/2010	4/15/2013	194.21	FNMA PASS-THRU	3128mbee3	206.29	194.21	(12.08)
11/4/2010	4/15/2013	51.11	FNMA PASS-THRU	3128m1bf5	50.99	51.11	0.12
11/4/2010	4/15/2013	467.42	FNMA PASS-THRU	3128m6ha9	483.92	467.42	(16.50)
11/4/2010	4/15/2013	230.21	FNMA PASS-THRU	3128m7n28	239.40	230.21	(9.19)
11/4/2010	4/15/2013	437.09	FNMA PASS-THRU	3128m7q90	466.04	437.09	(28.95)
11/4/2010	4/15/2013	258.26	FNMA PASS-THRU	3128p7kf9	256.22	258.26	2.04
11/4/2010	4/15/2013	125.75	FNMA PASS-THRU	312938nj8	130.94	125.75	(5.19)
11/4/2010	4/15/2013	633.11	FNMA PASS-THRU	312941d20	672.28	633.11	(39.17)
11/4/2010	4/15/2013	953.86	FNMA PASS-THRU	312941j99	1,025.76	953.86	(71.90)
11/4/2010	4/15/2013	16,404.75	UNITED STATES TREAS NTS	312828hw3	14,775.47	16,404.75	1,629.28
11/4/2010	4/25/2013	500.13	FNMA PASS-THRU	31403dwh8	547.36	500.13	(47.23)
11/4/2010	4/25/2013	146.63	FNMA PASS-THRU	31410fyk5	146.68	146.63	(0.05)
11/4/2010	4/25/2013	90.66	FNMA PASS-THRU	31410f2i8	90.88	90.66	(0.22)
11/4/2010	4/25/2013	194.31	FNMA PASS-THRU	31410grk1	213.80	194.31	(19.49)
11/4/2010	4/25/2013	794.14	FNMA PASS-THRU	31410gtv9	821.85	794.14	(27.71)
11/4/2010	4/25/2013	135.63	FNMA PASS-THRU	31410g7c1	140.69	135.63	(5.06)
11/4/2010	4/25/2013	524.6	FNMA PASS-THRU	31410kmr2	524.50	524.60	0.10
11/4/2010	4/25/2013	2.64	FNMA PASS-THRU	31411x5d3	2.61	2.64	0.03
11/4/2010	4/25/2013	173	FNMA PASS-THRU	31412pey3	176.19	173.00	(3.19)
11/4/2010	4/25/2013	1,064.38	FNMA PASS-THRU	31412pg96	1,071.69	1,064.38	(7.31)
11/4/2010	4/25/2013	2,116.82	FNMA PASS-THRU	31414cgl6	2,112.06	2,116.82	4.76

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/4/2010	4/25/2013	246.49	FNMA PASS-THRU	31414crw0	253.69	246.49		(7.20)
11/4/2010	4/25/2013	1645.32	FNMA PASS-THRU	31414hkv8	1,645.32	1,646.60		(1.28)
11/4/2010	4/25/2013	89.77	FNMA PASS-THRU	31415rvf8	94.82	89.77		(5.05)
11/4/2010	4/25/2013	461.03	FNMA PASS-THRU	31416raq8	479.38	461.03		(18.35)
11/4/2010	4/25/2013	271.18	FNMA PASS-THRU	31416skb6	266.05	271.18		5.13
11/4/2010	4/25/2013	193.09	FNMA PASS-THRU	31417kvn4	195.99	193.09		(2.90)
11/4/2010	4/25/2013	255.67	FNMA PASS-THRU	31417vrs4	260.53	255.67		(4.86)
11/4/2010	4/25/2013	441.87	FNMA PASS-THRU	31418tjs7	446.60	441.87		(4.73)
11/4/2010	5/15/2013	126.74	FHLMC PC	312811kb5	129.49	126.74		(2.75)
11/4/2010	5/15/2013	209.39	FHLMC PC	3128mbee3	222.41	209.39		(13.02)
11/4/2010	5/15/2013	51.68	FHLMC PC	3128m1bf5	51.56	51.68		0.12
11/4/2010	5/15/2013	159.9	FHLMC PC	3128m6ha9	165.54	159.90		(5.64)
11/4/2010	5/15/2013	249.61	FHLMC PC	3128m7n28	259.57	249.61		(9.96)
11/4/2010	5/15/2013	365.65	FHLMC PC	3128m7q90	389.87	365.65		(24.22)
11/4/2010	5/15/2013	231.98	FHLMC PC	3128p7kf9	230.15	231.98		1.83
11/4/2010	5/15/2013	20.01	FHLMC PC	312938nj8	20.84	20.01		(0.83)
11/4/2010	5/15/2013	674.54	FHLMC PC	312941d20	716.27	674.54		(41.73)
11/4/2010	5/15/2013	806.33	FHLMC PC	312941j99	867.11	806.33		(60.78)
11/4/2010	5/28/2013	576.59	FNMA PASS-THRU	31403dwh8	631.04	576.59		(54.45)
11/4/2010	5/28/2013	140.35	FNMA PASS-THRU	31410fyk5	140.39	140.35		(0.04)
11/4/2010	5/28/2013	100.99	FNMA PASS-THRU	31410f2l8	101.24	100.99		(0.25)
11/4/2010	5/28/2013	200.49	FNMA PASS-THRU	31410grk1	220.60	200.49		(20.11)
11/4/2010	5/28/2013	1071.18	FNMA PASS-THRU	31410gtv9	1,108.56	1,071.18		(37.38)
11/4/2010	5/28/2013	144.59	FNMA PASS-THRU	31410g7c1	149.99	144.59		(5.40)
11/4/2010	5/28/2013	441.54	FNMA PASS-THRU	31410km2	441.45	441.54		0.09
11/4/2010	5/28/2013	602.74	FNMA PASS-THRU	31411x5d3	595.51	602.74		7.23
11/4/2010	5/28/2013	137.71	FNMA PASS-THRU	31412pey3	140.25	137.71		(2.54)
11/4/2010	5/28/2013	452.73	FNMA PASS-THRU	31412pg96	455.84	452.73		(3.11)
11/4/2010	5/28/2013	1160.95	FNMA PASS-THRU	31414cg16	1,158.34	1,160.95		2.61
11/4/2010	5/28/2013	343.2	FNMA PASS-THRU	31414crw0	353.23	343.20		(10.03)
11/4/2010	5/28/2013	793.07	FNMA PASS-THRU	31414hkv8	793.07	793.07		(0.62)
11/4/2010	5/28/2013	120.83	FNMA PASS-THRU	31415rvf8	127.63	120.83		(6.80)
11/4/2010	5/28/2013	500.48	FNMA PASS-THRU	31416raq8	520.40	500.48		(19.92)
11/4/2010	5/28/2013	195.39	FNMA PASS-THRU	31416skb6	191.70	195.39		3.69
11/4/2010	5/28/2013	291.58	FNMA PASS-THRU	31417kvn4	295.95	291.58		(4.37)
11/4/2010	5/28/2013	198.2	FNMA PASS-THRU	31417vrs4	201.97	198.20		(3.77)
11/4/2010	5/28/2013	431.34	FNMA PASS-THRU	31418tjs7	435.96	431.34		(4.62)
11/4/2010	6/17/2013	5.59	FHLMC PC	312811kb5	5.71	5.59		(0.12)
11/4/2010	6/17/2013	185.06	FHLMC PC	3128mbee3	196.57	185.06		(11.51)
11/4/2010	6/17/2013	44.66	FHLMC PC	3128m1bf5	44.56	44.66		0.10
11/4/2010	6/17/2013	361.15	FHLMC PC	3128m6ha9	373.90	361.15		(12.75)
11/4/2010	6/17/2013	163.61	FHLMC PC	3128m7n28	170.14	163.61		(6.53)
11/4/2010	6/17/2013	345.47	FHLMC PC	3128m7q90	368.35	345.47		(22.88)
11/4/2010	6/17/2013	172.12	FHLMC PC	3128p7kf9	170.76	172.12		1.36
11/4/2010	6/17/2013	225.07	FHLMC PC	312938nj8	234.37	225.07		(9.30)
11/4/2010	6/17/2013	677.44	FHLMC PC	312941d20	719.35	677.44		(41.91)
11/4/2010	6/17/2013	1635.92	FHLMC PC	312941j99	1,759.24	1,635.92		(123.32)
11/4/2010	6/25/2013	467.13	FNMA PASS-THRU	31403dwh8	511.24	467.13		(44.11)
11/4/2010	6/25/2013	128.9	FNMA PASS-THRU	31410fyk5	128.94	128.90		(0.04)

Open Date	Close Date	Quantity	Security	Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/4/2010	6/25/2013	91.3	FNMA PASS-THRU	314102I8	91.53	91.30		(0.23)
11/4/2010	6/25/2013	188.53	FNMA PASS-THRU	31410grk1	207.44	188.53		(18.91)
11/4/2010	6/25/2013	975.6	FNMA PASS-THRU	31410gty9	1,009.64	975.60		(34.04)
11/4/2010	6/25/2013	172.18	FNMA PASS-THRU	31410g7c1	178.61	172.18		(6.43)
11/4/2010	6/25/2013	370.04	FNMA PASS-THRU	31410kmr2	369.97	370.04		0.07
11/4/2010	6/25/2013	495.16	FNMA PASS-THRU	31411x5d3	489.22	495.16		5.94
11/4/2010	6/25/2013	149.87	FNMA PASS-THRU	31412pey3	152.63	149.87		(2.76)
11/4/2010	6/25/2013	458.29	FNMA PASS-THRU	31412pg96	461.44	458.29		(3.15)
11/4/2010	6/25/2013	1473.1	FNMA PASS-THRU	31414cgl6	1,469.79	1,473.10		3.31
11/4/2010	6/25/2013	152.62	FNMA PASS-THRU	31414crw0	157.08	152.62		(4.46)
11/4/2010	6/25/2013	1917.23	FNMA PASS-THRU	31414hkv8	1,918.73	1,917.23		(1.50)
11/4/2010	6/25/2013	163.49	FNMA PASS-THRU	31415rvf8	172.69	163.49		(9.20)
11/4/2010	6/25/2013	415.2	FNMA PASS-THRU	31416rrq8	431.72	415.20		(16.52)
11/4/2010	6/25/2013	186.11	FNMA PASS-THRU	31416skb6	182.59	186.11		3.52
11/4/2010	6/25/2013	379.35	FNMA PASS-THRU	31417kvn4	385.04	379.35		(5.69)
11/4/2010	6/25/2013	177.8	FNMA PASS-THRU	31417vrs4	181.18	177.80		(3.38)
11/4/2010	6/25/2013	446.82	FNMA PASS-THRU	31418tjs7	451.60	446.82		(4.78)
11/4/2010	7/15/2013	5.03	FHLMC PC	312811kb5	5.14	5.03		(0.11)
11/4/2010	7/15/2013	159.99	FHLMC PC	3128mbee3	169.94	159.99		(9.95)
11/4/2010	7/15/2013	46.19	FHLMC PC	3128m1bf5	46.08	46.19		0.11
11/4/2010	7/15/2013	147.18	FHLMC PC	3128m6ha9	152.38	147.18		(5.20)
11/4/2010	7/15/2013	216.45	FHLMC PC	3128m7n28	225.09	216.45		(8.64)
11/4/2010	7/15/2013	506.07	FHLMC PC	3128m7q90	539.59	506.07		(33.52)
11/4/2010	7/15/2013	137.26	FHLMC PC	3128p7kf9	136.18	137.26		1.08
11/4/2010	7/15/2013	14.16	FHLMC PC	312938nj8	14.74	14.16		(0.58)
11/4/2010	7/15/2013	620	FHLMC PC	312941d20	658.36	620.00		(38.36)
11/4/2010	7/15/2013	454.16	FHLMC PC	312941j99	488.39	454.16		(34.23)
11/4/2010	7/17/2013	20000	FEDERAL NATL MTG ASSN	31359msl8	21,649.00	20,000.00		(1,649.00)
11/4/2010	7/25/2013	427.07	FNMA PASS-THRU	31403dwh8	467.40	427.07		(40.33)
11/4/2010	7/25/2013	149.6	FNMA PASS-THRU	31410fk5	149.65	149.60		(0.05)
11/4/2010	7/25/2013	89.43	FNMA PASS-THRU	31410f2I8	89.65	89.43		(0.22)
11/4/2010	7/25/2013	169.98	FNMA PASS-THRU	31410grk1	187.03	169.98		(17.05)
11/4/2010	7/25/2013	827.72	FNMA PASS-THRU	31410gty9	856.60	827.72		(28.88)
11/4/2010	7/25/2013	187.95	FNMA PASS-THRU	31410g7c1	194.97	187.95		(7.02)
11/4/2010	7/25/2013	372.94	FNMA PASS-THRU	31410kmr2	372.87	372.94		0.07
11/4/2010	7/25/2013	272.15	FNMA PASS-THRU	31411x5d3	268.88	272.15		3.27
11/4/2010	7/25/2013	97.41	FNMA PASS-THRU	31412pey3	99.21	97.41		(1.80)
11/4/2010	7/25/2013	555.49	FNMA PASS-THRU	31412pg96	559.31	555.49		(3.82)
11/4/2010	7/25/2013	1057.61	FNMA PASS-THRU	31414cgl6	1,055.23	1,057.61		2.38
11/4/2010	7/25/2013	143.85	FNMA PASS-THRU	31414crw0	148.05	143.85		(4.20)
11/4/2010	7/25/2013	894.79	FNMA PASS-THRU	31414hkv8	895.49	894.79		(0.70)
11/4/2010	7/25/2013	75.32	FNMA PASS-THRU	31415rvf8	79.56	75.32		(4.24)
11/4/2010	7/25/2013	390.31	FNMA PASS-THRU	31416rrq8	405.84	390.31		(15.53)
11/4/2010	7/25/2013	357.43	FNMA PASS-THRU	31416skb6	350.67	357.43		6.76
11/4/2010	7/25/2013	151.97	FNMA PASS-THRU	31417kvn4	154.25	151.97		(2.28)
11/4/2010	7/25/2013	178.06	FNMA PASS-THRU	31417vrs4	181.44	178.06		(3.38)
11/4/2010	7/25/2013	348.33	FNMA PASS-THRU	31418tjs7	352.06	348.33		(3.73)
11/4/2010	8/15/2013	143.63	FHLMC PC	312811kb5	146.75	143.63		(3.12)
11/4/2010	8/15/2013	154.45	FHLMC PC	3128mbee3	164.05	154.45		(9.60)

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/4/2010	8/15/2013	44.25	FHLMC PC	GOLD COMB 15	44.15	44.25	0.10	
11/4/2010	8/15/2013	70.35	FHLMC PC	GOLD COMB 30	72.83	70.35	(2.48)	
11/4/2010	8/15/2013	197.18	FHLMC PC	GOLD COMB 30	205.05	197.18	(7.87)	
11/4/2010	8/15/2013	247.25	FHLMC PC	GOLD COMB 30	263.63	247.25	(16.38)	
11/4/2010	8/15/2013	152.68	FHLMC PC	GOLD CASH 20	151.47	152.68	1.21	
11/4/2010	8/15/2013	142.59	FHLMC PC	GOLD COMB 30	148.48	142.59	(5.89)	
11/4/2010	8/15/2013	372.33	FHLMC PC	GOLD COMB 30	395.37	372.33	(23.04)	
11/4/2010	8/15/2013	523.8	FHLMC PC	GOLD COMB 30	563.28	523.80	(39.48)	
11/4/2010	8/15/2013	110000	UNITED STATES TREAS NTS		118,189.92	110,000.00	(8,189.92)	
11/4/2010	8/15/2013	75000	UNITED STATES TREAS NTS		75,386.97	75,000.00	(386.97)	
11/4/2010	8/26/2013	503.45	FNMA PASS-THRU	LNG 30 YEAR	550.99	503.45	(47.54)	
11/4/2010	8/26/2013	168.44	FNMA PASS-THRU	INT 15 YEAR	168.49	168.44	(0.05)	
11/4/2010	8/26/2013	54.63	FNMA PASS-THRU	LNG 30 YEAR	54.77	54.63	(0.14)	
11/4/2010	8/26/2013	168.85	FNMA PASS-THRU	LNG 30 YEAR	185.79	168.85	(16.94)	
11/4/2010	8/26/2013	771.42	FNMA PASS-THRU	LNG 30 YEAR	798.34	771.42	(26.92)	
11/4/2010	8/26/2013	124.13	FNMA PASS-THRU	INT 15 YEAR	128.77	124.13	(4.64)	
11/4/2010	8/26/2013	369.6	FNMA PASS-THRU	LNG 30 YEAR	369.53	369.60	0.07	
11/4/2010	8/26/2013	4.64	FNMA PASS-THRU	ARM MN SRV 30	4.58	4.64	0.06	
11/4/2010	8/26/2013	78.52	FNMA PASS-THRU	INT 15 YEAR	79.97	78.52	(1.45)	
11/4/2010	8/26/2013	443.55	FNMA PASS-THRU	LNG 30 YEAR	446.60	443.55	(3.05)	
11/4/2010	8/26/2013	2484.42	FNMA PASS-THRU	LNG 30 YEAR	2,478.83	2,484.42	5.59	
11/4/2010	8/26/2013	193.1	FNMA PASS-THRU	INT 15 YEAR	198.74	193.10	(5.64)	
11/4/2010	8/26/2013	388.94	FNMA PASS-THRU	LNG 30 YEAR	389.24	388.94	(0.30)	
11/4/2010	8/26/2013	87.88	FNMA PASS-THRU	INT 15 YEAR	92.82	87.88	(4.94)	
11/4/2010	8/26/2013	349.88	FNMA PASS-THRU	INT 15 YEAR	363.81	349.88	(13.93)	
11/4/2010	8/26/2013	185.32	FNMA PASS-THRU	LNG 30 YEAR	181.82	185.32	3.50	
11/4/2010	8/26/2013	315.7	FNMA PASS-THRU	INT 15 YEAR	320.44	315.70	(4.74)	
11/4/2010	8/26/2013	176.3	FNMA PASS-THRU	INT 15 YEAR	179.65	176.30	(3.35)	
11/4/2010	8/26/2013	380.02	FNMA PASS-THRU	LNG 30 YEAR	384.09	380.02	(4.07)	
11/4/2010	9/16/2013	498.54	FHLMC PC	GOLD COMB 30	509.37	498.54	(10.83)	
11/4/2010	9/16/2013	127.21	FHLMC PC	GOLD COMB 15	135.12	127.21	(7.91)	
11/4/2010	9/16/2013	34.42	FHLMC PC	GOLD COMB 15	34.34	34.42	0.08	
11/4/2010	9/16/2013	338.78	FHLMC PC	GOLD COMB 30	350.74	338.78	(11.96)	
11/4/2010	9/16/2013	177.66	FHLMC PC	GOLD COMB 30	184.75	177.66	(7.09)	
11/4/2010	9/16/2013	378.12	FHLMC PC	GOLD COMB 30	403.17	378.12	(25.05)	
11/4/2010	9/16/2013	14.62	FHLMC PC	GOLD CASH 20	14.50	14.62	0.12	
11/4/2010	9/16/2013	13.2	FHLMC PC	GOLD COMB 30	13.75	13.20	(0.55)	
11/4/2010	9/16/2013	341.91	FHLMC PC	GOLD COMB 30	363.06	341.91	(21.15)	
11/4/2010	9/16/2013	881.46	FHLMC PC	GOLD COMB 30	947.90	881.46	(66.44)	
11/4/2010	9/16/2013	50000	UNITED STATES TREAS NTS		50,048.55	50,000.00	(48.55)	
11/4/2010	9/25/2013	431.28	FNMA PASS-THRU	LNG 30 YEAR	472.01	431.28	(40.73)	
11/4/2010	9/25/2013	135.05	FNMA PASS-THRU	INT 15 YEAR	135.09	135.05	(0.04)	
11/4/2010	9/25/2013	62.61	FNMA PASS-THRU	LNG 30 YEAR	62.77	62.61	(0.16)	
11/4/2010	9/25/2013	183.15	FNMA PASS-THRU	LNG 30 YEAR	201.53	183.15	(18.38)	
11/4/2010	9/25/2013	664.69	FNMA PASS-THRU	LNG 30 YEAR	687.88	664.69	(23.19)	
11/4/2010	9/25/2013	86.54	FNMA PASS-THRU	INT 15 YEAR	89.77	86.54	(3.23)	
11/4/2010	9/25/2013	511.83	FNMA PASS-THRU	LNG 30 YEAR	511.73	511.83	0.10	
11/4/2010	9/25/2013	3.44	FNMA PASS-THRU	ARM MN SRV 30	3.40	3.44	0.04	
11/4/2010	9/25/2013	81.92	FNMA PASS-THRU	INT 15 YEAR	83.43	81.92	(1.51)	

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/4/2010	9/25/2013	214.12	FNMA PASS-THRU	31412pg96	215.59	214.12		(1.47)
11/4/2010	9/25/2013	1554.13	FNMA PASS-THRU	31414cgl6	1,550.63	1,554.13		3.50
11/4/2010	9/25/2013	168.18	FNMA PASS-THRU	31414crw0	173.09	168.18		(4.91)
11/4/2010	9/25/2013	1210.66	FNMA PASS-THRU	31414hkv8	1,211.60	1,210.66		(0.94)
11/4/2010	9/25/2013	56.56	FNMA PASS-THRU	31415rvf8	59.74	56.56		(3.18)
11/4/2010	9/25/2013	163.46	FNMA PASS-THRU	31416rrq8	169.97	163.46		(6.51)
11/4/2010	9/25/2013	11.06	FNMA PASS-THRU	31416skb6	10.85	11.06		0.21
11/4/2010	9/25/2013	299.11	FNMA PASS-THRU	31417kvn4	303.60	299.11		(4.49)
11/4/2010	9/25/2013	130.83	FNMA PASS-THRU	31417vrs4	133.32	130.83		(2.49)
11/4/2010	9/25/2013	187.12	FNMA PASS-THRU	31418tjs7	189.12	187.12		(2.00)
11/4/2010	10/15/2013	256.59	FHLMC PC	31281kb5	262.16	256.59		(5.57)
11/4/2010	10/15/2013	147.22	FHLMC PC	3128mbee3	156.38	147.22		(9.16)
11/4/2010	10/15/2013	42.9	FHLMC PC	3128m1bf5	42.80	42.90		0.10
11/4/2010	10/15/2013	102.19	FHLMC PC	3128m6ha9	105.80	102.19		(3.61)
11/4/2010	10/15/2013	133.33	FHLMC PC	3128m7n28	138.65	133.33		(5.32)
11/4/2010	10/15/2013	256.92	FHLMC PC	3128m7q90	273.94	256.92		(17.02)
11/4/2010	10/15/2013	193.99	FHLMC PC	3128p7kf9	192.46	193.99		1.53
11/4/2010	10/15/2013	487.28	FHLMC PC	312938nj8	507.40	487.28		(20.12)
11/4/2010	10/15/2013	297.56	FHLMC PC	312941d20	315.97	297.56		(18.41)
11/4/2010	10/15/2013	643.12	FHLMC PC	312941j99	691.60	643.12		(48.48)
11/4/2010	10/15/2013	20000	UNITED STATES TREAS NTS	912828pb0	19,961.42	20,000.00		38.58
11/4/2010	10/25/2013	294.81	FNMA PASS-THRU	31403dwh8	322.65	294.81		(27.84)
11/4/2010	10/25/2013	106	FNMA PASS-THRU	31410yk5	106.03	106.00		(0.03)
11/4/2010	10/25/2013	54.79	FNMA PASS-THRU	31410f2l8	54.79	54.79		(0.14)
11/4/2010	10/25/2013	132.34	FNMA PASS-THRU	31410grk1	145.62	132.34		(13.28)
11/4/2010	10/25/2013	427.61	FNMA PASS-THRU	31410gtv9	442.53	427.61		(14.92)
11/4/2010	10/25/2013	107.89	FNMA PASS-THRU	31410g7c1	111.92	107.89		(4.03)
11/4/2010	10/25/2013	354.4	FNMA PASS-THRU	31410kmr2	354.33	354.40		0.07
11/4/2010	10/25/2013	1.74	FNMA PASS-THRU	31411x5d3	1.72	1.74		0.02
11/4/2010	10/25/2013	98.48	FNMA PASS-THRU	31412pey3	100.30	98.48		(1.82)
11/4/2010	10/25/2013	203.12	FNMA PASS-THRU	31412pg96	204.52	203.12		(1.40)
11/4/2010	10/25/2013	1873.58	FNMA PASS-THRU	31414cgl6	1,869.36	1,873.58		4.22
11/4/2010	10/25/2013	170.32	FNMA PASS-THRU	31414crw0	175.30	170.32		(4.98)
11/4/2010	10/25/2013	820	FNMA PASS-THRU	31414hkv8	820.64	820.00		(0.64)
11/4/2010	10/25/2013	53.05	FNMA PASS-THRU	31415rvf8	56.03	53.05		(2.98)
11/4/2010	10/25/2013	118.67	FNMA PASS-THRU	31416rrq8	123.39	118.67		(4.72)
11/4/2010	10/25/2013	187.26	FNMA PASS-THRU	31416skb6	183.72	187.26		3.54
11/4/2010	10/25/2013	64.23	FNMA PASS-THRU	31417kvn4	65.19	64.23		(0.96)
11/4/2010	10/25/2013	105.01	FNMA PASS-THRU	31417vrs4	107.01	105.01		(2.00)
11/4/2010	10/25/2013	193.6	FNMA PASS-THRU	31418tjs7	195.67	193.60		(2.07)
11/4/2010	11/15/2013	272.55	FHLMC PC	31281kb5	278.47	272.55		(5.92)
11/4/2010	11/15/2013	121.12	FHLMC PC	3128mbee3	128.65	121.12		(7.53)
11/4/2010	11/15/2013	32.21	FHLMC PC	3128m1bf5	32.14	32.21		0.07
11/4/2010	11/15/2013	253.29	FHLMC PC	3128m6ha9	262.23	253.29		(8.94)
11/4/2010	11/15/2013	137.54	FHLMC PC	3128m7n28	143.03	137.54		(5.49)
11/4/2010	11/15/2013	172.5	FHLMC PC	3128m7q90	183.93	172.50		(11.43)
11/4/2010	11/15/2013	310.37	FHLMC PC	3128p7kf9	307.92	310.37		2.45
11/4/2010	11/15/2013	14.79	FHLMC PC	312938nj8	15.40	14.79		(0.61)
11/4/2010	11/15/2013	255.85	FHLMC PC	312941d20	271.68	255.85		(15.83)

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/4/2010	11/15/2013	223.4	FHLMC PC	GOLD COMB 30	240.24	223.40	(16.84)	
11/4/2010	11/15/2013	25000	UNITED STATES TREAS NTS	312941j99	27,169.62	25,000.00	(2,169.62)	
11/4/2010	11/25/2013	281.14	FNMA PASS-THRU	LNG 30 YEAR	307.69	281.14	(26.55)	
11/4/2010	11/25/2013	71.52	FNMA PASS-THRU	INT 15 YEAR	71.54	71.52	(0.02)	
11/4/2010	11/25/2013	48.88	FNMA PASS-THRU	LNG 30 YEAR	49.00	48.88	(0.12)	
11/4/2010	11/25/2013	120.75	FNMA PASS-THRU	LNG 30 YEAR	132.86	120.75	(12.11)	
11/4/2010	11/25/2013	791.94	FNMA PASS-THRU	LNG 30 YEAR	819.57	791.94	(27.63)	
11/4/2010	11/25/2013	72.95	FNMA PASS-THRU	INT 15 YEAR	75.67	72.95	(2.72)	
11/4/2010	11/25/2013	337.45	FNMA PASS-THRU	LNG 30 YEAR	337.38	337.45	0.07	
11/4/2010	11/25/2013	9.11	FNMA PASS-THRU	ARM MN SRV 30	9.00	9.11	0.11	
11/4/2010	11/25/2013	99.38	FNMA PASS-THRU	INT 15 YEAR	101.21	99.38	(1.83)	
11/4/2010	11/25/2013	195.36	FNMA PASS-THRU	LNG 30 YEAR	196.70	195.36	(1.34)	
11/4/2010	11/25/2013	1084.23	FNMA PASS-THRU	LNG 30 YEAR	1,081.79	1,084.23	2.44	
11/4/2010	11/25/2013	319.29	FNMA PASS-THRU	INT 15 YEAR	328.62	319.29	(9.33)	
11/4/2010	11/25/2013	411.87	FNMA PASS-THRU	LNG 30 YEAR	412.19	411.87	(0.32)	
11/4/2010	11/25/2013	72.11	FNMA PASS-THRU	INT 15 YEAR	76.17	72.11	(4.06)	
11/4/2010	11/25/2013	238.81	FNMA PASS-THRU	INT 15 YEAR	248.31	238.81	(9.50)	
11/4/2010	11/25/2013	101.36	FNMA PASS-THRU	LNG 30 YEAR	99.44	101.36	1.92	
11/4/2010	11/25/2013	120.62	FNMA PASS-THRU	INT 15 YEAR	122.43	120.62	(1.81)	
11/4/2010	11/25/2013	87.24	FNMA PASS-THRU	INT 15 YEAR	88.90	87.24	(1.66)	
11/4/2010	11/25/2013	178.35	FNMA PASS-THRU	LNG 30 YEAR	180.26	178.35	(1.91)	
11/4/2010	12/16/2013	291.33	FHLMC PC	GOLD COMB 30	297.66	291.33	(6.33)	
11/4/2010	12/16/2013	84.84	FHLMC PC	GOLD COMB 15	90.12	84.84	(5.28)	
11/4/2010	12/16/2013	28.77	FHLMC PC	GOLD COMB 15	28.70	28.77	0.07	
11/4/2010	12/16/2013	24.02	FHLMC PC	GOLD COMB 30	24.87	24.02	(0.85)	
11/4/2010	12/16/2013	93.83	FHLMC PC	GOLD COMB 30	97.57	93.83	(3.74)	
11/4/2010	12/16/2013	170.96	FHLMC PC	GOLD COMB 30	182.28	170.96	(11.32)	
11/4/2010	12/16/2013	37.47	FHLMC PC	GOLD CASH 20	37.17	37.47	0.30	
11/4/2010	12/16/2013	216.84	FHLMC PC	GOLD COMB 30	225.80	216.84	(8.96)	
11/4/2010	12/16/2013	179.09	FHLMC PC	GOLD COMB 30	190.17	179.09	(11.08)	
11/4/2010	12/16/2013	370.11	FHLMC PC	GOLD COMB 30	398.01	370.11	(27.90)	
11/4/2010	12/26/2013	277.46	FNMA PASS-THRU	LNG 30 YEAR	303.66	277.46	(26.20)	
11/4/2010	12/26/2013	110.43	FNMA PASS-THRU	INT 15 YEAR	110.46	110.43	(0.03)	
11/4/2010	12/26/2013	17.16	FNMA PASS-THRU	LNG 30 YEAR	17.20	17.16	(0.04)	
11/4/2010	12/26/2013	100	FNMA PASS-THRU	LNG 30 YEAR	110.03	100.00	(10.03)	
11/4/2010	12/26/2013	506.91	FNMA PASS-THRU	LNG 30 YEAR	524.60	506.91	(17.69)	
11/4/2010	12/26/2013	68.17	FNMA PASS-THRU	INT 15 YEAR	70.72	68.17	(2.55)	
11/4/2010	12/26/2013	156.56	FNMA PASS-THRU	LNG 30 YEAR	156.53	156.56	0.03	
11/4/2010	12/26/2013	3.53	FNMA PASS-THRU	ARM MN SRV 30	3.49	3.53	0.04	
11/4/2010	12/26/2013	41.02	FNMA PASS-THRU	INT 15 YEAR	41.78	41.02	(0.76)	
11/4/2010	12/26/2013	207.9	FNMA PASS-THRU	LNG 30 YEAR	209.33	207.90	(1.43)	
11/4/2010	12/26/2013	642.14	FNMA PASS-THRU	LNG 30 YEAR	640.70	642.14	1.44	
11/4/2010	12/26/2013	221.55	FNMA PASS-THRU	INT 15 YEAR	228.02	221.55	(6.47)	
11/4/2010	12/26/2013	387.8	FNMA PASS-THRU	LNG 30 YEAR	388.10	387.80	(0.30)	
11/4/2010	12/26/2013	60.64	FNMA PASS-THRU	INT 15 YEAR	64.05	60.64	(3.41)	
11/4/2010	12/26/2013	360.87	FNMA PASS-THRU	INT 15 YEAR	375.23	360.87	(14.36)	
11/4/2010	12/26/2013	14.27	FNMA PASS-THRU	LNG 30 YEAR	14.00	14.27	0.27	
11/4/2010	12/26/2013	196.54	FNMA PASS-THRU	INT 15 YEAR	199.49	196.54	(2.95)	
11/4/2010	12/26/2013	64.48	FNMA PASS-THRU	INT 15 YEAR	65.71	64.48	(1.23)	

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
11/4/2010	12/26/2013	160.95	FNMA PASS-THRU LNG 30 YEAR	314181js7	162.67	160.95		(1.72)
11/15/2010	1/15/2013	366.16	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	364.66	366.16		1.50
11/15/2010	2/15/2013	308.34	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	307.08	308.34		1.26
11/15/2010	3/15/2013	267.81	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	266.72	267.81		1.09
11/15/2010	4/15/2013	383.03	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	381.46	383.03		1.57
11/15/2010	5/15/2013	388.65	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	387.06	388.65		1.59
11/15/2010	6/17/2013	362.95	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	361.47	362.95		1.48
11/15/2010	7/15/2013	363.7	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	362.21	363.70		1.49
11/15/2010	8/15/2013	356.22	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	354.76	356.22		1.46
11/15/2010	9/16/2013	268.03	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	266.93	268.03		1.10
11/15/2010	10/15/2013	219.62	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	218.72	219.62		0.90
11/15/2010	11/15/2013	112.59	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	112.13	112.59		0.46
11/15/2010	12/16/2013	206.23	GNMA PASS-THRU X PLATINUM 30YR	36241kks6	205.39	206.23		0.84
11/16/2010	10/29/2013	810	HSBC HLDGS PLC SUB CAP 8.125%	404280703	22,249.73	20,841.01		(1,408.72)
11/16/2010	12/19/2013	510	FIRSTENERGY CORP COM	fe	17,894.93	16,020.04		(1,874.89)
11/29/2010	3/26/2013	1320	MONDELEZ INTL INC CL A	mdlz	25,617.16	39,649.93		14,032.77
11/29/2010	9/20/2013	1390	VORNADO RLTY TR PFD G 6.625%	929042802	33,145.66	32,546.42		(599.24)
2/18/2011	12/16/2013	100000	HEALTH CARE PPTY INVS INC	421915eh8	109,750.00	100,000.00		(9,750.00)
3/23/2011	3/12/2013	75000	PITNEY BOWES INC GLBL MTN	72447xaa5	79,306.50	79,806.75		500.25
7/1/2011	5/13/2013	350	ENSCO PLC SHS CLASS A	esv	18,567.19	21,287.19		2,720.00
8/18/2011	1/9/2013	1340	NEXTERA ENERGY CAP HLDGS INC JR SB DB-A	6665339k308	34,073.52	33,500.00		(573.52)
11/21/2011	12/19/2013	1350	FIRSTENERGY CORP COM	fe	58,971.92	42,406.00		(16,565.92)
12/30/2011	7/11/2013	58.918	FEDERATED EQUITY FDS INTRCONTNTAL A	rmax	2,388.55	2,931.17		542.62
3/19/2012	10/25/2013	1220	DTE ENERGY CO JR SB DB6.5%61	233331602	33,497.17	29,782.85		(3,714.32)
3/30/2012	9/20/2013	1280	UNITED STATES CELLULAR CORP CALL SR NT 60	911684405	33,850.75	30,250.22		(3,600.53)
2/28/2012	10/25/2013	1270	QWEST CORP NT 7.375% 51	74913q204	33,940.37	31,949.72		(1,990.65)
9/28/2012	11/6/2013	1400	SENIOR HSG PPTYS TR NT 42	81721m208	34,712.86	27,312.54		(7,400.32)
3/30/2012	5/31/2013	1300	XCEL ENERGY INC 7.6% JR SUB 68	98389b886	33,798.96	32,500.00		(1,298.96)
			NONCOVERED LT		1,121,456.17	1,099,644.53		(21,811.64)
3/16/2012	1/28/2013	210	ABBVIE INC COM	abbv	6,481.72	7,818.73	1,337.01	
3/1/2013	5/1/2013	140	AMGEN INC COM	amgn	12,928.09	14,663.40	1,735.31	
3/21/2013	9/12/2013	180	BAXTER INTL INC COM	bax	12,614.98	12,896.41	281.43	
9/28/2012	9/25/2013	210	BED BATH & BEYOND INC COM	bbby	13,174.71	15,576.34	2,401.63	
10/23/2012	2/28/2013	360	CAPITAL ONE FINL CORP COM	cof	21,630.42	18,452.03	(3,178.39)	
3/30/2012	2/14/2013	700	CENTURYLINK INC COM	ctl	27,103.02	22,660.38	(4,442.64)	
3/1/2013	9/12/2013	300	DANAHER CORP DEL COM	dhr	18,472.68	20,813.33	2,340.65	
3/30/2012	2/28/2013	390	DISNEY WALT CO COM DISNEY	dis	16,976.08	21,324.33	4,348.25	
4/3/2013	8/12/2013	480	INTEL CORP COM	intc	10,103.90	10,843.54	739.64	
3/30/2012	3/26/2013	480	INTL PAPER CO COM	ip	16,837.68	21,846.71	5,009.03	
9/26/2012	5/13/2013	300	INTUIT COM	intu	17,362.08	17,752.79	390.71	
3/30/2012	2/22/2013	379	ISHARES 1-3 YR CR BD ETF	csj	39,869.17	40,042.53	173.36	
3/30/2012	3/26/2013	400	ISHARES 1-3 YR CR BD ETF	csj	42,078.28	42,181.25	102.97	
7/2/2012	4/8/2013	12	ISHARES 1-3 YR CR BD ETF	csj	1,254.04	1,265.45	11.41	
7/2/2012	4/17/2013	237	ISHARES 1-3 YR CR BD ETF	csj	24,767.21	24,987.35	220.14	
7/2/2012	5/1/2013	325	ISHARES 1-3 YR CR BD ETF	csj	33,963.48	34,291.31	327.83	
7/2/2012	6/27/2013	450	ISHARES 1-3 YR CR BD ETF	csj	47,026.35	47,228.29	201.94	
10/12/2012	7/10/2013	41	ISHARES 1-3 YR CR BD ETF	csj	4,335.04	4,293.65	(41.39)	
10/12/2012	8/13/2013	952	ISHARES 1-3 YR CR BD ETF	csj	100,657.44	99,938.36	(719.08)	

Open Date	Close Date	Quantity	Security	Security Symbol	Cost Basis	Proceeds	Short Term	Long Term
3/30/2012	3/21/2013	520	JOHNSON CTLS INC COM	jci	16,883.36	18,143.95	1,260.59	
3/1/2013	10/8/2013	90	JONES LANG LASALLE INC COM	jll	8,715.55	7,468.50	(1,247.05)	
6/1/2012	2/28/2013	320	LENNAR CORP CL A	len	7,976.54	12,473.96	4,497.42	
3/16/2012	2/6/2013	160	MEAD JOHNSON NUTRITION CO COM	mjn	12,767.76	12,031.78	(735.98)	
3/16/2012	2/6/2013	660	METLIFE INC COM	met	25,374.69	24,399.52	(975.17)	
2/22/2013	7/31/2013	250	MOSAIC CO NEW COM	mos	14,190.43	10,494.86	(3,695.57)	
4/3/2013	6/28/2013	280	ORACLE CORP COM	orcl	9,035.04	8,546.88	(488.16)	
4/4/2012	3/13/2013	320	PEPSICO INC COM	pep	21,263.20	24,590.86	3,327.66	
5/1/2013	9/19/2013	1340	PUBLIC STORAGE DEP SHS PFD-U	74460w602	35,054.53	28,719.32	(6,335.21)	
3/30/2012	3/25/2013	270	SNAP ON INC COM	sna	16,515.68	22,082.83	5,567.15	
3/30/2012	3/15/2013	140	3M CO COM	mmmm	12,487.72	14,869.86	2,382.14	
				COVERED ST	647,900.87	662,698.50	14,797.63	
3/16/2012	3/21/2013	210	ABBOTT LABS COM	abt	5,977.16	7,048.76	1,071.60	
3/30/2012	4/23/2013	430	BROADCOM CORP CL A	brcm	16,708.60	14,079.43	(2,629.17)	
3/30/2012	4/3/2013	284	ISHARES 1-3 YR CR BD ETF	csj	29,875.58	29,968.16	92.58	
3/30/2012	4/8/2013	388	ISHARES 1-3 YR CR BD ETF	csj	40,815.93	40,916.20	100.27	
7/2/2012	7/10/2013	409	ISHARES 1-3 YR CR BD ETF	csj	42,741.73	42,831.78	90.05	
10/12/2012	12/13/2013	2318	ISHARES 1-3 YR CR BD ETF	csj	245,088.17	244,173.17	(915.00)	
3/30/2012	5/13/2013	240	HEINZ H J CO	hnz	12,858.72	17,382.55	4,523.83	
3/16/2012	7/2/2013	0.75	MALLINCKRODT PUB LTD CO SHS	mnk	28.33	32.03	3.70	
3/16/2012	7/3/2013	38	MALLINCKRODT PUB LTD CO SHS	mnk	1,435.41	1,624.60	189.19	
3/23/2012	7/11/2013	845.805	FEDERATED EQUITY FDS INTRCON	rmax	39,557.40	42,068.83	2,511.43	
10/23/2012	12/3/2013	310	UNITEDHEALTH GROUP INC COM	unh	17,427.12	22,703.75	5,276.63	
3/30/2012	4/10/2013	240	YUM BRANDS INC COM	yum	17,017.44	16,141.14	(876.30)	
3/30/2012	11/4/2013	1350	NATIONAL RETAIL PPTY INC PFD SER D		33,936.30	30,711.42	(3,224.88)	
2/28/2012	9/20/2013	1320	REALTY INCOME CORP MONTHLY INCOME F		33,877.40	31,996.64	(1,880.76)	
9/28/2012	10/28/2013	1380	VORNADO RLTY TR PFD SER K		34,565.69	28,592.13	(5,973.56)	
				COVERED LT	571,910.98	570,270.59	(1,640.39)	

COVERED 1,232,969.09

TOTALS 2,341,268.02 2,332,613.62 14,797.63 (23,452.03)

Net Loss (8,654.40)

MEHorn Family Foundation, Inc. Scholarships

2013

Name	Address	Amount	Jul-13	College
Derek Austin	10709 US Hwy 431 Utica, KY 42376	1,000.00	1,000.00	Brescia University
Daniel Best	3306 Placid Pl Owensboro, KY 42303	1,000.00	1,000.00	Murray State University
James Birket	3100 Hillgail Ct Owensboro, KY 42303	0.00	1,000.00	Owensboro Community & Technical College
Phillip Blair	2200 Locust St. Owensboro, KY 42301	1,000.00	1,000.00	University of Kentucky
Seth Bland	9954 State Rt 764 Whitesville, KY 42378	1,000.00	1,000.00	Western KY University
Ryan D Brewer	2426 Quarry Point Owensboro, KY 42303	1,000.00	1,000.00	Kentucky Wesleyan College
Emily Castlen	2573 Wrights Landing Rd. Owensboro, KY 42303	1,000.00	1,000.00	Western KY University
Meagan Cook	4519 Honeysuckle Ln. Owensboro, KY 42303	1,000.00	1,000.00	Kentucky Wesleyan College
Samantha Lynn Coomes	10798 Green Street Whitesville, KY 42378	500.00	0.00	Owensboro Community & Technical College
Kathryn Dueker	4103 Fairfax Court Owensboro, KY 42303	1,000.00	-	Univ of Evansville Indiana
Evan Joseph Ehrenheim	4427 Taylor Drive Owensboro, KY 42303	1,000.00	1,000.00	Southern Illinois University
Catherine Marie Gerteisen	7800 Knottsville Mt-Zion Rd Philpot, KY 42366	1,000.00	1,000.00	Eastern Ky University
Katelyn Suzanne Hayden	5601 Wayne Bridge Road Owensboro, KY 42301	1,000.00	1,000.00	University of Kentucky
Mary C Higgins	497 Angliana Ave #3318D Lexington, KY 40508	0.00	1,000.00	Bluegrass Community & Tech College Lexington, KY
Taryn Lewis	2419 Reigh Count Drive Owensboro, KY 42301	0.00	1,000.00	Kentucky Wesleyan College
Alfred Mattingly	4387 Ireland Dr. Owensboro, KY 42303	1,000.00	1,000.00	Asbury University
Emily McNeil	116 Santa Maria Drive Owensboro, KY 42301	0.00	1,000.00	Kentucky Wesleyan College
Erin McNeil	116 Santa Maria Drive Owensboro, KY 42301	0.00	1,000.00	Western KY University
Katelyn McNulty (OCHS)	3229 Eagle Pass Dr Louisville, KY 40213	1,000.00	1,000.00	University of Kentucky
Mason Miller	1739 Daviess Street Owensboro, KY 42303	0.00	1,000.00	Univ of Louisville
Morgan Miller	521 Stockton Dr Owensboro, KY 42303	1,000.00	1,000.00	Murray State University
Jonathan Mills	8460 Highway 764, Whitesville, KY 42378	0.00	1,000.00	Owensboro Community & Tech College
Katelyn Orth	201 E. 24th St. Owensboro, KY 42301	1,000.00	1,000.00	University of Kentucky
Elizabeth Owen	12050 Redhill-Maxwell Rd. Utica, KY 42376	1,000.00	1,000.00	Western KY University
Allison Payne	2304 Woodland Dr Owensboro, KY 42301	1,000.00	1,000.00	Western KY University
Jenna Riney	9200 Hwy 56 Owensboro, KY 42301	1,000.00	1,000.00	Murray State University
Jordan Roberts	2239 Becklynn Dr. Owensboro, Ky 42303	1,000.00	1,000.00	Kentucky Wesleyan College
Sean Allen Southard	1534 Hickory Lane Owensboro, KY 42303	1,000.00	1,000.00	University of Louisville
Kaile Winkler	10509 Main Cross Street Whitesville, KY 42378	1,000.00	1,000.00	Lindsey Wilson College
Adam Witherspoon	6300 Wayne Bridge Road Owensboro, Ky 42301	1,000.00	1,000.00	University of Kentucky

22,500.00 28,000.00

TOTAL SCHOLARSHIPS PAID IN 2013

50,500.00

Recipient Name	Grant Amount	Purpose	* Denotes Director Donation
Caret Pregnancy Center of Owensboro 922 Triplett Street Owensboro, KY. 42303 Attention: Hannah Goebel Tax ID# 20-073619	15,000.00	Renovation of offices	
Carmel Home -Carmelite Sisters DCJ 2501 Old Hartford Rd. Owensboro, KY. 42303 Attention: Sister M. Francis Teresa, DCJ Tax ID # 61-0487564	15,000.00	Construction of new resident rooms	
Casting A Net-River City Church P.O. Box 462 4810 Frederica St Owensboro, KY 42302 Tax ID # 20-3346800	1,000.00	Missionary Work for Owensboro families	
Catholic Men's Conference of Western KY PO Box 727 Owensboro, KY. 42302-0727 Attn: Randy Clemens Tax ID # 45-2583711	2,500.00	defray cost to participants attending conferences	
Cliff Hagan Boys & Girls Club, Inc. 3415 Buckland Square Owensboro, KY. 42301 Tax ID # 61-0663746	15,000.00	Renovation of existing building (lunchroom)	
CRU-Campus Crusade for Christ, Inc. P.O. Box 628222 Orlando, Florida 32862-8222 Attention: Ben Grames, Don. Services Tax ID #95-6006173	10,000.00	Christian Ed on campuses	

Recipient Name	Grant Amount	Purpose	* Denotes Director Donation
Daviess Co Public Schools Foundation 1622 Southeastern Pkwy Owensboro, KY. 42303 Attention: Wendy Morgan, RN Tax ID # 61-1346930	4,000.00	School Health Programs	
Daviess County Prison Ministry Diocesan Office of Jail Ministry 600 Locust St Owensboro, KY 42301 Attention: Margaret Drury Tax ID # 53-0196617	500.00	Religious Ed Materials used in services	
Friends of Sinners, Inc. 324 Clay Street Owensboro, KY 42303 Attention: Roger Chilton Tax ID #27-0332382	2,000.00	Office Supplies	
Habitat for Humanity 459 Klutey Park Plaza Henderson, KY. 42420 Attention: Frank Lucician Tax ID # 61-1191876	5,000.00	Building of Homes for community	
Imagination Library c/o Audubon Area Community Services 1800 West 4th Street Owensboro, KY 42301 Attention: Kimberly Johnson Tax ID # 23-7364935	4,000.00	Books for Infants and Preschoolers in Daviess Co.	
International Bluegrass Music Museum 207 East Second Street	15,000.00	Bluegrass Music in the schools	

Recipient Name	Grant Amount	Purpose	* Denotes Director Donation*
Owensboro, KY 42303 Attention: Gabrielle Gray Tax ID# 61-1229037			
Kentucky Wesleyan College 3000 Frederica Street Owensboro, KY. 42301-6057 Attention: W. Craig Turner, President Tax ID # 61-0466713	15,000.00	Multisurface Training Area-Physiology Lab	
Youth 2000/Marian Shrine/Youth Ministries 2638 Woodhaven Owensboro, KY. 42303 Attention: Cathy Graham Tax ID # 53-0196617 (US Catholic Conf. of Bishops)	2,000.00	Defray costs for middle school students attending conference	
Maximilian Montessori Academy 1401 B Spring Bank Dr. Owensboro, KY. 42303 Attention: Amy Kemper Tax ID # 26-2559147	15,000.00	Tuition Supplement	
Mentor Kids Kentucky 2815 Veach Road Owensboro, KY. 42303 Attention: Matt Woodfall Tax ID # 61-1222299	7,500.00	Marketing Material and Tech Update	
Owensboro Catholic Consolidated Schools 1524 West Parrish Avenue Owensboro, KY. 42301 Attention: Sherry Krampee, RN, BSN Tax ID # 53-0196617	2,000.00	School Health Program	
Owensboro Catholic Consolidated Schools	10,000.00	Tuition Supplement	

Recipient Name	Grant Amount	Purpose	* Denotes Director Donation*
1524 West Parrish Avenue Owensboro, KY. 42301 Attention: Ken Rasp Tax ID # 53-0196617	1,500.00	OCMS Bus Trip	
Owensboro Catholic High School 1524 West Parrish Avenue Owensboro, KY. 42301 Attention: Gates Settle Tax ID # 53-0196617	7,000.00 1,000.00	OCHS Right to Life Group attend conference	
Owensboro Museum of Fine Arts 901 Frederica St. Owensboro, KY. 42301 Attention: Mary Bryan Hood Tax ID# 31-0896672	10,000.00	Artland Program	
Pleasant Valley Community Church 800 Pleasant Valley Rd. Owensboro, KY. 42303 Attention: Jamus Edwards Tax ID # 31-1571467	55,000.00	Parking Lot Surfacing, Renovation of Childrens Space Love Loud Program and Youth Camps	
Right to Life of Owensboro Ed Program 1115 Tamarack Rd. Suite 200 Owensboro, KY. 42301 Attention: Adrienne Herrenbruck Tax ID# 30-0007710	10,000.00	Ed Programs, Billboards. . .	
St. Bernard Preparatory School, Inc. 1600 St. Bernard Drive SE Cullman, AL 35055 Attention: Fr. Marcus J. Voss, OSB Tax ID# 53-0196617	5,000.00	Art, Track and Field and classrooms	

Recipient Name	Grant Amount	Purpose	* Denotes Director Donation *
St Mary of the Woods Catholic School 10521 Franklin Street Whitesville, KY. 42378 Attention: Sr. Suzanne Sims Tax ID # 53-0196617	6,000.00	Math software update, Ipads, and ALEKS subscription	
St. Stephen Cathedral 610 Locust Street Owensboro, KY 42301-2130 Attention: Father Jerry Riney Tax ID # 53-0196617	10,000.00	Architecture and Engineering For Front Entrance	
Trinity High School 10510 Main Cross Street Whitesville, KY. 42378 Attn: Connie Morgan Tax ID# 53-0196617	25,000.00	Purchase used bus for athletic events	
Ursuline Sisters of Mount St. Joseph 8001 Cummings Road Maple Mount, KY. 42356-9999 Attention: Sr. Amelia Stenger, OSU Tax ID# 53-0196617	4,000.00	Annual Appeal	
Family Y of Owensboro 900 Kentucky Parkway Owensboro, KY. 42301 Attention: Arthur Harreld 61-0561344	5,000.00	Pool Update	
Total Grant Allocation for 2013	<u>280,000.00</u>		