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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

▶ **Do not enter Social Security numbers on this form as it may be made public. By law, the IRS cannot redact the information on the form.**

▶ **Information about Form 990-PF and its instructions is at *www.irs.gov/form990pf*.**

OMB No 1545-0052

2013

Open to Public Inspection

For calendar year 2013, or tax year beginning 01-01-2013 , and ending 12-31-2013

Name of foundation
GILLILAND FAMILY FOUNDATION

% SANDRA GILLILAND

Number and street (or P O box number if mail is not delivered to street address)
500 S TAYLOR LB 249
Suite

Room/suite

City or town, state or province, country, and ZIP or foreign postal code
AMARILLO, TX 79101

A Employer identification number
76-0181982

B Telephone number (see instructions)
(806) 374-8288

C If exemption application is pending, check here ▶ ☐

D 1. Foreign organizations, check here ▶ ☐

2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

H Check type of organization ☑ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

I Fair market value of all assets at end of year *(from Part II, col. (c), line 16)* ▶$ 4,708,306

J Accounting method ☑ Cash ☐ Accrual
☐ Other (specify) ______
(Part I, column (d) must be on cash basis.)

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))*

	Line	Description	(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)	19,838			
	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	97,374	97,374		
	5a	Gross rents				
	b	Net rental income or (loss) ______				
	6a	Net gain or (loss) from sale of assets not on line 10	-138,586			
	b	Gross sales price for all assets on line 6a 1,438,680				
	7	Capital gain net income (from Part IV, line 2)		0		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	-19,489	496		
	12	**Total.** Add lines 1 through 11	-40,863	97,870		
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	0			
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)	8,948	4,474	0	4,474
	c	Other professional fees (attach schedule)				
	17	Interest	298			
	18	Taxes (attach schedule) (see instructions)	3,973	1,723		
	19	Depreciation (attach schedule) and depletion	3,995			
	20	Occupancy				
	21	Travel, conferences, and meetings	769			769
	22	Printing and publications				
	23	Other expenses (attach schedule)	288,247	49,512		228,192
	24	**Total operating and administrative expenses.** Add lines 13 through 23	306,230	55,709	0	233,435
	25	Contributions, gifts, grants paid	159,274			159,274
	26	**Total expenses and disbursements.** Add lines 24 and 25	465,504	55,709	0	392,709
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-506,367			
	b	**Net investment income** (if negative, enter -0-)		42,161		
	c	**Adjusted net income** (if negative, enter -0-)				

Part II **Balance Sheets** Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

			Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	63,837	13,990	13,990
	2	Savings and temporary cash investments	240,541	145,817	145,817
	3	Accounts receivable ▶ 1,049			
		Less allowance for doubtful accounts ▶	0	1,049	1,049
	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)	38,845	0	0
	b	Investments—corporate stock (attach schedule)	862,905	732,446	990,260
	c	Investments—corporate bonds (attach schedule)	1,837,522	1,634,722	1,685,202
	11	Investments—land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	805,893	818,976	1,642,901
	14	Land, buildings, and equipment basis ▶ 259,355			
		Less accumulated depreciation (attach schedule) ▶ 114,313	148,866	145,042	228,797
	15	Other assets (describe ▶)	290	290	290
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	3,998,699	3,492,332	4,708,306
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	
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			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds	3,998,699	3,492,332	
	30	**Total net assets or fund balances** (see page 17 of the instructions)	3,998,699	3,492,332	
	31	**Total liabilities and net assets/fund balances** (see page 17 of the instructions)	3,998,699	3,492,332	

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	3,998,699
2	Enter amount from Part I, line 27a	2	-506,367
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	3,492,332
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	3,492,332

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	See Additional Data Table			
b				
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	See Additional Data Table			
b				
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) F M V 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	See Additional Data Table			
b				
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	-146,297
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	

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? ☐ Yes ☑ No

If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of 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	293,121	4,169,351	0 070304
2011	345,099	4,263,265	0 080947
2010	273,887	4,281,626	0 063968
2009	344,550	3,854,752	0 089383
2008	355,357	5,154,089	0 068947

2	**Total** of line 1, column (d).	2	0 373549
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 07471
4	Enter the net value of noncharitable-use assets for 2013 from Part X, line 5.	4	4,393,420
5	Multiply line 4 by line 3.	5	328,232
6	Enter 1% of net investment income (1% of Part I, line 27b).	6	422
7	Add lines 5 and 6.	7	328,654
8	Enter qualifying distributions from Part XII, line 4.	8	392,709

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

Part VI **Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see page 18 of the 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	422
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	
3	Add lines 1 and 2			3	422
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	422
6	Credits/Payments				
a	2013 estimated tax payments and 2012 overpayment credited to 2013	6a	3,351		
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	3,351
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	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	2,929
11	Enter the amount of line 10 to be **Credited to 2014 estimated tax** ▶ 2,929 **Refunded** ▶			11	

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?	1a		No
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		No
	*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.*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		No
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? *If "Yes," attach a detailed description of the activities.*	2		No
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? *If "Yes," attach a conformed copy of the changes*	3		No
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		No
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		No
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?	6	Yes	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV.*	7	Yes	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶TX			
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 General Instruction G? *If "No," attach explanation*	8b	Yes	
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)? *If "Yes," complete Part XIV*	9		No
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses.*	10		No

Part VII-A Statements Regarding Activities *(continued)*

		Line	Yes	No
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		No
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		No
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	Yes	

Website address ▶N/A

14 The books are in care of ▶SANDRA GILLILAND Telephone no ▶(806) 374-8288

Located at ▶500 S TAYLOR LB 249 AMARILLO TX ZIP+4 ▶79101

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 |

		Line	Yes	No
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?	16		No
	See instructions for exceptions and filing requirements for Form TD F 90-22 1 If "Yes", enter the name of the foreign country ▶			

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.

			Line	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 page 20 of the instructions)?		1b		No
	Organizations relying on a current notice regarding disaster assistance check here. . . ▶ ☐				
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		No
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		No
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		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		No
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		No

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)?	5b		
	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?	6b		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?	7b		

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
SANDRA GILLILAND 2806 HUGHES AMARILLO,TX 79109	PRES/TREAS 3 0	0	0	0
BILL GILLILAND 2086 HUGHES AMARILLO,TX 79109	VP 1 0	0	0	0
ROBIN WEIR 500 S TAYLOR LB249 AMARILLO,TX 79101	VP/SEC 2 0	0	0	0
LORI D'ATRI 2606 HUGHES AMARILLO,TX 79109	VP 2 0	0	0	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

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
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 CLOTHES CLOSET - PROVIDE CLOTHING TO CHILDREN AT NEED IN THE AMARILLO INDEPENDENT SCHOOL DISTRICT IN 2013, 2,428 CHILDREN WERE PROVIDED CLOTHING	215,504
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	
2	
All other program-related investments See page 24 of the instructions **3**	
Total. Add lines 1 through 3 . . . . ▶	

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	3,667,178
b	Average of monthly cash balances	1b	256,789
c	Fair market value of all other assets (see instructions)	1c	536,358
d	**Total** (add lines 1a, b, and c)	1d	4,460,325
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	0
3	Subtract line 2 from line 1d	3	4,460,325
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	66,905
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	4,393,420
6	**Minimum investment return.** Enter 5% of line 5	6	219,671

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	219,671
2a	Tax on investment income for 2013 from Part VI, line 5	2a	422		
b	Income tax for 2013 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	422
3	Distributable amount before adjustments Subtract line 2c from line 1			3	219,249
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	219,249
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	219,249

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	392,709
b	Program-related investments—total from Part IX-B	1b	0
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	0
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	0
b	Cash distribution test (attach the required schedule)	3b	0
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	392,709
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	422
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	392,287

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					219,249
2 Undistributed income, if any, as of the end of 2013					
a Enter amount for 2012 only.				0	
b Total for prior years 2011 , 2010 , 2009			0		
3 Excess distributions carryover, if any, to 2013					
a From 2008.					
b From 2009.	0				
c From 2010.	58,664				
d From 2011.	134,738				
e From 2012.	87,557				
f **Total** of lines 3a through e.		280,959			
4 Qualifying distributions for 2013 from Part XII, line 4 ▶ $ 392,709					
a Applied to 2012, but not more than line 2a				0	
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.					219,249
e Remaining amount distributed out of corpus		173,460			
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		454,419			
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			0		
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		454,419			
10 Analysis of line 9					
a Excess from 2009. . . .	0				
b Excess from 2010. . . .	58,664				
c Excess from 2011. . . .	134,738				
d Excess from 2012. . . .	87,557				
e Excess from 2013. . . .	173,460				

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

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 organization is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)

	Tax year	Prior 3 years			(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					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon a "Assets" alternative test—enter (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test— enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
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)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the organization 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))

BILL SANDRA GILLILAND

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

SANDRA GILLILAND
500 S TAYLOR LB 249
AMARILLO,TX 79101
(806) 374-8288

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

REQUEST PRE-PRINTED APPLICAION FROM GILLILAND FAMILY FOUNDATION SANDRA GILLILAND 500 S TAYLOR, LB# 249 AMARILLO, TX 79101 INFORMATION REQUIRED ON THE FORM INCLUDES BUT IS NOT LIMITED TO GENERAL ORGANIZATION INFORMATION, AMOUNT REQUESTED, DATE FUNDS ARE NEEDED, INFORMATION REGARDING PRIOR FUNDS RECEIVED FROM THE FOUNDATION, USE FOR THE REQUESTED FUNDS, ACCOMPLISHMENT GOALS FOR THE REQUESTED FUNDS, FUNDS RAISED TO DATE REGARDING THE PROJECT, AND A COPY OF THE ORGANIZATION'S 501(C)(3) DETERMINATION LETTER

c Any submission deadlines

QUARTERLY DEADLINES - PLEASE CONTACT ORGANIZATION

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

ORGANIZATION MUST BE EITHER A QUALIFIED 501(C)(3) ORGANIZATION OR USE OF EXPENDITURES MUST BE USED EXCLUSIVELY FOR PURPOSES DESCRIBED IN IRC SECTION 170(C)(2)(B) ALSO, APPROVED APPLICATIONS MUST MEET THE RESTRICTIONS ESTABLISHED IN THE ORGANIZATION'S CHARTER

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 *Paid during the year*				
See Additional Data Table				
Total . . . . ▶ **3a**				159,274
b *Approved for future payment*				
Total . . . . ▶ **3b**				

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities. . . .			14	97,374	
5 Net rental income or (loss) from real estate					
a Debt-financed property.					
b Not debt-financed property.					
6 Net rental income or (loss) from personal property					
7 Other investment income.					
8 Gain or (loss) from sales of assets other than inventory	211110	3,215	18	-141,801	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory. .					
11 Other revenue a See Additional Data Table					
b					
c					
d					
e					
12 Subtotal Add columns (b), (d), and (e). .		-16,770		-43,931	

13 Total. Add line 12, columns (b), (d), and (e). . . . . 13 -60,701

(See worksheet in line 13 instructions to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)

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

		Yes	No
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?			
a Transfers from the reporting foundation to a noncharitable exempt organization of			
(1) Cash.	1a(1)		No
(2) Other assets.	1a(2)		No
b Other transactions			
(1) Sales of assets to a noncharitable exempt organization.	1b(1)		No
(2) Purchases of assets from a noncharitable exempt organization.	1b(2)		No
(3) Rental of facilities, equipment, or other assets.	1b(3)		No
(4) Reimbursement arrangements.	1b(4)		No
(5) Loans or loan guarantees.	1b(5)		No
(6) Performance of services or membership or fundraising solicitations.	1b(6)		No
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees.	1c		No

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

(a) Line No	**(b)** Amount involved	**(c)** Name of noncharitable exempt organization	**(d)** Description of transfers, transactions, and sharing arrangements

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

b If "Yes," complete the following schedule

(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 or fiduciary) is based on all information of which preparer has any knowledge

******	2013-07-01	******
Signature of officer or trustee	Date	Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's Signature	Date	Check if self-employed ☐	PTIN
THOMAS M WRIGHT				P01344098

Firm's name	MCGLADREY LLP	Firm's EIN
Firm's address	1400 POST OAK BLVD STE 900 HOUSTON, TX 770563009	Phone no (806) 374-8288

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d

(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)
UBS #1410 - SEE ATTACHED STMT D-1	P	2013-01-01	2013-12-31
UBS #1410 - SEE ATTACHED STMT D-1	P	2012-01-01	2013-12-31
UBS #1411 - SEE ATTACHED STMT D-2	P	2013-01-01	2013-12-31
UBS #1411 - SEE ATTACHED STMT D-2	P	2012-01-01	2013-12-31
UBS #1411 - SEE ATTACHED STMT D-2	P	2012-01-01	2013-12-31
UBS #1413 - SEE ATTACHED STMT D-3	P	2013-01-01	2013-12-31
UBS #1413 - SEE ATTACHED STMT D-3	P	2012-01-01	2013-12-31
UBS #1413 - SEE ATTACHED STMT D-3	P	2012-01-01	2013-12-31
UBS #1413 - SEE ATTACHED STMT D-3		2013-01-01	2013-12-31
BROOKFIELD PROPERTY PARTNERS	P	2013-04-15	2013-04-16
UBS #1414 - SEE ATTACHED STMT D-4	P	2012-01-01	2013-12-31
INERGY LP 1,900 SHARES	P	2012-01-01	2013-12-31
UBS #1405 - SEE ATTACHED STMT D-6	P	2013-01-01	2013-12-31
UBS #1405 - SEE ATTACHED STMT D-6	P	2012-01-01	2013-12-31
UBS #1405 - SEE ATTACHED STMT D-6	D	2012-01-01	2013-12-31
UBS #3230 - SEE ATTACHED STMT D-7	P	2013-01-01	2013-12-31
UBS #3230 - SEE ATTACHED STMT D-7	P	2012-01-01	2013-12-31
UBS #3230 - SEE ATTACHED STMT D-7	P	2013-01-01	2013-12-31
UBS #1413 - CAPITAL GAIN DISTRIBUTIONS	P	2012-01-01	2013-12-31
UBS #1413 - SEE ATTACHED STMT D-3	P	2012-01-01	2013-12-31
SHORT TERM CAPITAL GAINS FROM K-1S	P	2013-01-01	2013-12-31
LONG TERM CAPITAL GAINS FROM K-1S	P	2012-01-01	2013-12-31
GOLDMAN SACHS MORTGAGE FUND	P	2008-01-01	2013-12-31
INERGY MIDSTREAM LP 820 SHARES	P	2012-01-01	2013-12-31
CPC/HMTF EQUITY FUND V, LP	P	2008-01-01	2013-12-31

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h

(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)
273,485		279,638	-6,153
683,936		679,035	4,901
3,676		2,102	1,574
22,156		15,290	6,866
54,981		30,517	24,464
1,685		3,335	-1,482
15,830		14,937	893
18,594		15,100	3,494
9		9	
88		88	
9,796		15,625	-5,829
28,467		46,362	-17,895
2,710		2,663	47
25,565		17,470	8,095
16,913		17,373	-460
95,872		95,815	57
116,476		115,367	1,109
530			530
79			79
6,319		4,921	1,398
		1,064	-1,064
		47,057	-47,057
25,555		160,015	-134,460
19,400		4,638	14,762
8,847		9,013	-166

Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			**(l)** Gains (Col (h) gain minus col (k), but not less than -0-) **or** Losses (from col (h))
(i) F M V as of 12/31/69	**(j)** Adjusted basis as of 12/31/69	**(k)** Excess of col (i) over col (j), if any	
			-6,153
			4,901
			1,574
			6,866
			24,464
			-1,650
			893
			3,494
			-5,829
			-17,895
			47
			8,095
			-460
			57
			1,109
			530
			79
			1,398
			-1,064
			-47,057
			-134,460
			14,762
			-166

Form 990PF Part XV Line 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 *Paid during the year*				
KACV - TV P O BOX 447 AMARILLO,TX 79178	NONE	PC	SUPPORT OF LOCAL PRODUCTIONS	5,000
AMARILLO INDEPENDENT SCHOOL DISTRICT 7200 WEST INTERSTATE 40 AMARILLO,TX 791062598	NONE	NC	Social Worker	25,000
OPPORTUNITY PLAN INC PO BOX 1035 CANYON,TX 79105	NONE	PC	STUDENT SCHOLARSHIPS	10,000
SAN JACINTO ELEMENTARY SCHOOL 3400 W 4TH AVE AMARILLO,TX 79106	NONE	NC	NO EXCUSES T-SHIRTS FOR STUDENTS	5,041
MARGAREET WILLS ELEMENTARY 3500 W 11TH AVE AMARILLO,TX 79106	NONE	NC	NO EXCUSES T-SHIRTS FOR STUDENT BODY	3,862
DON & SYBIL HARRINGTON DISCOVERY CANCER CENTER 1600 WALLACE BLVD AMARILLO,TX 79106	NONE	PC	PROSTRATE SCREENING AWARENESS	2,500
AMARILLO SYMPHONY INC PO Box 2586 AMARILLO,TX 79105	NONE	PC	SYMPHONY KIDS EDUCATIONAL CONCERT	5,000
THE BRIDGE 804 QUAIL CREEK DR AMARILLO,TX 79124	NONE	PC	CAPITAL EXPANSION	7,171
CAPROCK HIGH SHOOL FINE ARTS 3001 E 34TH AVE AMARILLO,TX 79103	NONE	NC	"TASTE OF THE ARTS" PROGRAM	2,500
DON HARRINGTON DISCOVERY CENTER 1200 STREIT AMARILLO,TX 79106	NONE	PC	SCIENCE AND HISTORY PROGRAMS	5,000
HAVEN HEALTH CLINICS 1501 S TAYLOR STREET AMARILLO,TX 79101	NONE	PC	PEER EDUCATION	10,000
HIGH PLAINS FOOD BANK 815 S ROSS AMARILLO,TX 79102	NONE	PC	KIDS CAFE	20,000
THE JUNIOR LEAGUE OF AMARILLO 1700 S POLK ST AMARILLO,TX 79102	NONE	PC	OPERATIONS	15,000
MORE CHURCH-ACTS COMMUNITY 5511 AMARILLO BLVD AMARILLO,TX 79109	NONE	PC	CAPITAL IMPROVEMENTS	3,200
OPPORTUNITY SCHOOL 1100 S HARRISON AMARILLO,TX 79101	NONE	PC	EDUCATION PROGRAMS	10,000
Total . . . . ▶ **3a**				159,274

Form 990PF Part XV Line 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 *Paid during the year*				
THE CHILDREN'S HOME 3400 S BOWIE AMARILLO,TX 79109	NONE	PC	EDUCATIONAL PROGRAMS	25,000
SEVEN STAR HORSE & FAMILY CENTER PO BOX 50655 AMARILLO,TX 79159	NONE	PC	BUILDING PROJECT	5,000
Total . . . . ▶ **3a**				159,274

Form 990PF Part XVI-A Line 11 - Other revenue:

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See the instructions)
11 Other revenue	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
a CPC/HTMF EQUITY FUND V, LP	211110	362			
b CPC 2008 CO-INVESTMENT POOL, LP	211110	826			
c ACCESS MIDSTREAM PARTNERS	211110	-3,833			
d BUCKEYE PARTNERS, LP	211110	-884			
e EL PASO PIPELINE PARTNERS, LP	211110	-1,058			
f ENERGY TRANSFER PARTNERS, LP	211110	-508			
g ENTERPRISE PRODUCTS PARTNERS, LP	211110	-3,406			
h HOLLY ENERGY PARTNERS,LP	211110	-1,388			
i CRESTWOOD EQUITY PARTNERS	211110	-2,117			
j MAGELLAN MIDSTREAM PARTNERS,LP	211110	2,819			
k MARKWEST ENERGY PARTNERS, LP	211110	-5,170			
l NUSTAR ENERGY,LP	211110	-793			
m ONEOK PARTNERS, LP	211110	-5,373			
n PLAINS ALL AMERICAN PIPELINE,LP	211110	1,296			
o SUNOCO LOGISTICS PARTNERS, LP	211110	2,846			
p INERGY MIDSTREAM PARTNERS,LP	211110	79			
q TC PIPELINES, LP	211110	-3,683			
r ROYALTY INCOME			15	370	
s OTHER INCOME K-1			01	31	
t OTHER INCOME - UBS 3230			01	95	

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Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

▶ Attach to Form 990, 990-EZ, or 990-PF.
▶ Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at *www.irs.gov/form990*.

OMB No 1545-0047

2013

Name of the organization
GILLILAND FAMILY FOUNDATION

Employer identification number
76-0181982

Organization type (check one)

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☑ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule See instructions

General Rule

☑ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor Complete Parts I and II

Special Rules

☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1 Complete Parts I and II

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals Complete Parts I, II, and III

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc , purposes, but these contributions did not total more than $1,000 If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose Do not complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc , contributions of $5,000 or more during the year . . . . ▶ $ ____________

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990PF, Part I, line 2, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Name of organization	Employer identification number
GILLILAND FAMILY FOUNDATION	76-0181982

Part I **Contributors** (see instructions) Use duplicate copies of Part I if additional space is needed

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	Boot Ranch 77 Boot Ranch Circle Fredericksburg, TX78624	$ 19,838	Person ☐ Payroll ☐ Noncash ☑ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)
		$	Person ☐ Payroll ☐ Noncash ☐ (Complete Part II for noncash contributions)

Name of organization	Employer identification number
GILLILAND FAMILY FOUNDATION	76-0181982

Part II **Noncash Property** (see instructions) Use duplicate copies of Part II if additional space is needed

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
1	Golf Clothing (Shirts, Pants, Sweaters and Socks)	$ 19,838	2013-12-10

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

Name of organization
GILLILAND FAMILY FOUNDATION

Employer identification number
76-0181982

Part III *Exclusively* **religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than $1,000 for the year.** Complete columns **(a)** through **(e)** and the following line entry
For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc , contributions of **$1,000 or less** for the year (Enter this information once See instructions) ▶ $
Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP 4	Relationship of transferor to transferee

TY 2013 Accounting Fees Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
ACCOUNTING FEES	8,948	4,474		4,474

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2013 Depreciation Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Description of Property	Date Acquired	Cost or Other Basis	Prior Years' Depreciation	Computation Method	Rate / Life (# of years)	Current Year's Depreciation Expense	Net Investment Income	Adjusted Net Income	Cost of Goods Sold Not Included
2004 CHEV STEP-VAN	2005-04-06	40,439	40,439	SL	5				
CABINETS-CHEV VAN	2005-08-04	3,500	3,500	SL	7				
LAND	2005-03-28	38,532		L					
BUILDING	2005-12-31	133,577	24,118	SL	39	3,425			
OFFICE BOOKCASE	2001-02-07	3,200	3,200	SL	7				
OFFICE COMMODE/OIL	2001-02-22	3,814	3,814	SL	7				
OFFICE DECORATIONS	2001-02-23	2,870	2,870	SL	7				
CONFERENCE PEDESTA	2001-02-23	1,398	1,398	SL	7				
ART/FURNITURE	2001-02-23	6,160	6,160	SL	7				
OFFICE ACESSORIES	2001-02-23	1,965	1,965	SL	7				
CONFERENCE CHAIRS	2001-01-25	2,310	2,310	SL	7				
EXECUTIVE DESK	2001-01-25	6,274	6,274	SL	7				
CURTAINS	2001-01-25	1,764	1,764	SL	7				
VALANCE	2001-01-25	560	560	SL	7				
CHAIRS	2001-05-10	674	674	SL	7				
BAMBOO CHAIRS	2001-05-10	1,381	1,381	SL	7				
PLANT BOWL	2001-05-24	405	405	SL	7				
LAMPS FOR OFFICE	2002-06-07	1,283	1,283	SL	7				
OFFICE PLANT &BOWL	2002-08-07	323	323	SL	7				
STEEL SHELVING	2005-12-01	3,310	3,310	SL	7				

Description of Property	Date Acquired	Cost or Other Basis	Prior Years' Depreciation	Computation Method	Rate / Life (# of years)	Current Year's Depreciation Expense	Net Investment Income	Adjusted Net Income	Cost of Goods Sold Not Included
SHELVING	2007-04-04	1,447	1,138	SL	7	207			
COMPUTER	2001-12-11	1,504	1,504	SL	5				
COMPUTERS-WESTGATE	2005-08-11	1,325	1,325	SL	5				
SHELVES	2008-08-08	774	490	SL	7	111			
SHELVES	2009-07-03	568	284	SL	7	81			

TY 2013 Investments Corporate Bonds Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Name of Bond	End of Year Book Value	End of Year Fair Market Value
UBS 1410 - SEE STMT B	672,778	692,578
UBS 3230 - SEE STMT G	961,944	992,624

TY 2013 Investments Corporate Stock Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Name of Stock	End of Year Book Value	End of Year Fair Market Value
GS MTG. CREDIT OPPTY OFFSHORE	0	0
UBS 1405 - SEE STMT A	156,579	187,662
UBS 1411 - SEE STMT C	264,360	371,134
UBS 1413 - SEE STMT E	165,865	235,298
UBS 1414 - SEE STMT F	142,068	191,143
UBS 1405 PREFERRED-SEE STMT H	3,574	5,023

TY 2013 Investments Government Obligations Schedule

Name:	GILLILAND FAMILY FOUNDATION
EIN:	76-0181982
US Government Securities - End of Year Book Value:	0
US Government Securities - End of Year Fair Market Value:	0
State & Local Government Securities - End of Year Book Value:	
State & Local Government Securities - End of Year Fair Market Value:	

TY 2013 Investments - Land Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

TY 2013 Investments - Other Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
CARSON CAP'L EURO FUND	AT COST	0	0
CARSON LION FUND I	AT COST	1,300	11,729
CPC/HMTF EQUITY FUND V	AT COST	0	0
CPC/WEETABIX SBS	AT COST	1,238	22,665
CPC 2008 CO-INVEST POOL	AT COST	87,361	183,441
CARSON PRIVATE LION FUND III	AT COST	126,386	208,590
CPC-GHD SBS, LP	AT COST	96,924	101,738
UBS 1413 - SEE STMT E	AT COST	0	0
EL PASO PIPELINE	AT COST	28,793	50,400
ENERGY TRANSFER PARTNERS	AT COST	6,570	28,625
ENTERPRISE PRODUCTS	AT COST	22,214	135,915
HOLLY ENERGY PARTNERS	AT COST	21,636	58,194
MAGELLAN MIDSTREAM PTNRS	AT COST	45,377	189,810
NUSTAR ENERGY	AT COST	16,060	30,594
ONEOK PARTNERS	AT COST	13,260	52,650
PLAINS ALL AMER PIPELINE	AT COST	36,116	103,540
SUNOCO LOGISTICS	AT COST	50,981	215,118
TC PIPELINES	AT COST	33,605	79,910
INERGY, LP	AT COST	0	0
JTV LIQUIDATING TRUST	AT COST	115,379	8,195
BUCKEYE PARTNERS	AT COST	35,839	53,258
MARKWEST ENERGY PARTNERS	AT COST	33,141	46,291
ACCESS MIDSTREAM PARTNERS	AT COST	46,796	62,238

TY 2013 Land, Etc. Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Category / Item	Cost / Other Basis	Accumulated Depreciation	Book Value	End of Year Fair Market Value
2004 CHEV STEP-VAN	40,439	40,439		
CABINETS-CHEV VAN	3,500	3,500		
LAND	38,532		38,532	
BUILDING	133,577	27,543	106,034	
OFFICE BOOKCASE	3,200	3,200		
OFFICE COMMODE/OIL	3,814	3,814		
OFFICE DECORATIONS	2,870	2,870		
CONFERENCE PEDESTA	1,398	1,398		
ART/FURNITURE	6,160	6,160		
OFFICE ACESSORIES	1,965	1,965		
CONFERENCE CHAIRS	2,310	2,310		
EXECUTIVE DESK	6,274	6,274		
CURTAINS	1,764	1,764		
VALANCE	560	560		
CHAIRS	674	674		
BAMBOO CHAIRS	1,381	1,381		
PLANT BOWL	405	405		
LAMPS FOR OFFICE	1,283	1,283		
OFFICE PLANT &BOWL	323	323		
STEEL SHELVING	3,310	3,310		
SHELVING	1,447	1,345	102	
COMPUTER	1,504	1,504		
COMPUTERS-WESTGATE	1,325	1,325		
SHELVES	774	601	173	
SHELVES	568	365	203	

TY 2013 Other Assets Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
UTILITY DEPOSITS	290	290	290

TY 2013 Other Expenses Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
VEHICLE EXPENSE-CLOTHES CLOSET	831			831
OUTSIDE SERVICES	2,543			2,543
PORTFOLIO EXPENSE - UBS	30,423	30,423		
UTILITIES	2,428			2,428
INSURANCE	6,599			6,599
CLOTHING EXP - CLOTHES CLOSET	215,502			215,504
CHARITABLE CONT - K-1S	287			287
IDC - K-1S	8,259			
PORTFOLIO DEDUCTIONS - K-1S	19,089	19,089		
OTHER DEDUCTIONS - K-1S	228			
NON-DEDUCTIBLE EXP - K-1S	2,058			

TY 2013 Other Income Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
Ordinary Income (UBTI) - K-1S	-20,020		
Royalty Income - K-1s	370	370	
OTHER PORTFOLIO INCOME - K-1S	1	1	
Other income UBTI - K-1s	35		
Other income - K-1s	30	30	
Other income -UBS 3230	95	95	

TY 2013 Taxes Schedule

Name: GILLILAND FAMILY FOUNDATION

EIN: 76-0181982

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FOREIGN TAXES - UBS 1414	511	511		
FOREIGN TAXES - K-1S	506	506		
FOREIGN TAXES - UBS 1405	706	706		
FEDERAL TAX	2,250			

Equities

Common stock

Holding	Trade date	Number of shares	Purchase price/ Average price per share (\$)	Cost basis (\$)	Price per share on Dec 31 (\$)	Value on Dec 31 (\$)	Unrealized gain or loss (\$)	Holding period
AGRIUM INC (CANADA) CAD								
Symbol AGU Exchange NYSE								
EAI \$45 Current yield 3 28%								
CAD Exchange rate 1 06250	Aug 3, 09	10 000	49 219	492 19	91 480	914 80	422 61	LT
	Aug 3, 09	3 000	49 216	147 65	91 480	274 44	126 79	LT
	Aug 3, 09	2 000	49 220	98 44	91 480	182 96	84 52	LT
Security total		15 000	49 219	738 28		1,372 20	633 92	
ASTRAZENECA PLC SPON ADR								
Symbol AZN Exchange NYSE								
EAI \$339 Current yield 4 72%	Aug 3, 09	33 000	47 129	1,555 27	59 370	1,959 21	403 94	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Apr 12, 10	30 000	45 245	1,357 37	59 370	1,781 10	423 73	LT
	Mar 29, 11	31 000	46 001	1,426 06	59 370	1,840 47	414 41	LT
	Feb 21, 13	27 000	44 659	1,205 80	59 370	1,602 99	397 19	ST
Security total		121 000	45 822	5,544 50		7,183 77	1,639 27	
AUSTRALIA & NEW ZEALAND BKG GRP LTD SPONSRD ADR AUSTRALIA ADR								
Symbol ANZBY Exchange OTC								
EAI $200 Current yield 5 06%	Aug 3, 09	32 000	16 270	520 64	28 850	923 20	402 56	LT
	Aug 11, 09	105 000	16 395	1,721 48	28 850	3,029 25	1,307 77	LT
Security total		137 000	16 366	2,242 12		3,952 45	1,710 33	
AXIS CAPITAL HOLDINGS LTD SHS								
Symbol AXS Exchange NYSE								
EAI $93 Current yield 2 27%	Aug 3, 09	60 000	28 379	1,702 78	47 570	2,854 20	1,151 42	LT
	Jul 5, 11	15 000	30 837	462 56	47 570	713 55	250 99	LT
	Jul 6, 11	11 000	30 645	337 10	47 570	523 27	186 17	LT
Security total		86 000	29 098	2,502 44		4,091 02	1,588 58	
BAE SYSTEMS PLC SPON ADR								
Symbol BAESY Exchange OTC								
EAI $193 Current yield 4 09%	Mar 1, 10	117 000	22 858	2,674 50	29 290	3,426 93	752 43	LT
	Mar 29, 11	21 000	21 249	446 24	29 290	615 09	168 85	LT
	Mar 30, 11	23 000	21 015	483 35	29 290	673 67	190 32	LT
Security total		161 000	22 386	3,604 09		4,715 69	1,111 60	
BANCO BRADESCO S A NEW SPON ADR								
Symbol BBD Exchange NYSE								
EAI $8 Current yield 0 26%	Jul 28, 10	146 500	16 822	2,464 49	12 530	1,835 65	-628 84	LT
	Aug 4, 10	49 500	16 750	829 16	12 530	620 24	-208 92	LT
	Oct 15, 12	22 000	14 106	310 34	12 530	275 66	-34 68	LT
	Oct 16, 12	11 000	14 175	155 93	12 530	137 83	-18 10	LT
	Sep 3, 13	20 000	11 710	234 21	12 530	250 60	16 39	ST
Security total		249 000	16 041	3,994 13		3,119 97	-874 15	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
BARCLAYS PLC ADR								
Symbol BCS Exchange NYSE								
EAI $54 Current yield 2 19%	Sep 14, 12	109 000	14 835	1,617 03	18 130	1,976 17	359 14	LT
	Oct 1, 13	27 000	12 004	324 12	18 130	489 51	165 39	ST
Security total		136 000	14 273	1,941 15		2,465 68	524 53	
BOC HONG KONG HOLDINGS LTD								
SPON ADR								
Symbol BHKLY Exchange OTC								
EAI $173 Current yield 4 88%	Nov 12, 13	5 000	64 682	323 41	64 520	322 60	-0 81	ST
	Nov 15, 13	6 000	65 565	393 39	64 520	387 12	-6 27	ST
	Nov 19, 13	9 000	66 786	601 08	64 520	580 68	-20 40	ST
	Nov 20, 13	8 000	67 615	540 92	64 520	516 16	-24 76	ST
	Nov 22, 13	7 000	67 878	475 15	64 520	451 64	-23 51	ST
	Nov 25, 13	7 000	68 094	476 66	64 520	451 64	-25 02	ST
	Nov 26, 13	7 000	68 230	477 61	64 520	451 64	-25 97	ST
	Nov 27, 13	6 000	67 763	406 58	64 520	387 12	-19 46	ST
Security total		55 000	67 178	3,694 80		3,548 60	-146 20	
CAP GEMINI SA ADR								
Symbol CGEMY Exchange OTC								
EAI $39 Current yield 1 50%	Nov 9, 11	37 000	18 775	694 70	33 870	1,253 19	558 49	LT
	Nov 11, 11	11 000	19 703	216 74	33 870	372 57	155 83	LT
	Nov 14, 11	23 000	19 100	439 30	33 870	779 01	339 71	LT
	Nov 14, 11	6 000	18 963	113 78	33 870	203 22	89 44	LT
Security total		77 000	19 020	1,464 52		2,607 99	1,143 47	
CARLSBERG AS SPON ADR								
Symbol CABGY Exchange OTC								
EAI $25 Current yield 0 60%	Aug 6, 12	46 000	17 078	785 63	22 100	1,016 60	230 97	LT
	Aug 7, 12	46 000	17 200	791 23	22 100	1,016 60	225 37	LT
	Aug 14, 12	52 000	16 934	880 59	22 100	1,149 20	268 61	LT
	Aug 16, 12	46 000	17 005	782 24	22 100	1,016 60	234 36	LT
Security total		190 000	17 051	3,239 69		4,199 00	959 31	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
CENTRICA PLC NEW 2004 SPON ADR								
Symbol CPYYY Exchange OTC								
EAI $178 Current yield 4 41%	Dec 20, 13	174 000	22 396	3,897 04	23 180	4,033 32	136 28	ST
CHINA CONSTR BK CORP ADR								
Symbol CICHY Exchange OTC								
EAI $182 Current yield 4 82%	Jul 25, 13	84 000	14 897	1,251 35	15 180	1,275 12	23 77	ST
	Jul 26, 13	84 000	14 931	1,254 25	15 180	1,275 12	20 87	ST
	Jul 30, 13	81 000	14 801	1,198 90	15 180	1,229 58	30 68	ST
Security total		249 000	14 878	3,704 50		3,779 82	75 32	
CHINA MOBILE LTD SPON ADR								
Symbol CHL Exchange NYSE								
EAI $149 Current yield 3 85%	Nov 7, 13	7 000	52 254	365 78	52 290	366 03	0 25	ST
	Nov 8, 13	1 000	51 590	51 59	52 290	52 29	0 70	ST
	Nov 12, 13	11 000	51 661	568 28	52 290	575 19	6 91	ST
	Nov 13, 13	14 000	51 597	722 37	52 290	732 06	9 69	ST
	Nov 18, 13	13 000	53 346	693 51	52 290	679 77	-13 74	ST
	Nov 21, 13	12 000	52 442	629 31	52 290	627 48	-1 83	ST
	Nov 25, 13	16 000	52 629	842 07	52 290	836 64	-5 43	ST
Security total		74 000	52 337	3,872 91		3,869 46	-3 45	
CHINA PETROLEUM & CHEMICAL CORP SPON ADR								
Symbol SNP Exchange NYSE								
EAI $137 Current yield 3 97%	Feb 22, 11	17 300	79 586	1,376 84	82 170	1,421 54	44 70	LT
	Feb 23, 11	1 300	78 738	102 36	82 170	106 82	4 46	LT
	Aug 6, 12	13 000	71 865	934 25	82 170	1,068 21	133 96	LT
	Aug 7, 12	10 400	73 032	759 54	82 170	854 57	95 03	LT
Security total		42 000	75 547	3,172 99		3,451 14	278 15	
CIA PARANAENSE ENERGI SPON ADR								
Symbol ELP Exchange NYSE								
EAI $97 Current yield 3 52%	Aug 3, 09	200 000	15 930	3,186 00	13 140	2,628 00	-558 00	LT
	Oct 17, 11	5 000	18 646	93 23	13 140	65 70	-27 53	LT
	Oct 18, 11	5 000	18 394	91 97	13 140	65 70	-26 27	LT
Security total		210 000	16 053	3,371 20		2,759 40	-611 80	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
COMPANHIA DE SANEAMENTO BASICO								
DO ESTADO DE SAO PAULO ADS								
SPON ADR								
Symbol SBS Exchange NYSE	Aug 3, 09	366 000	5 773	2,113 14	11 340	4,150 44	2,037 30	LT
DEUTSCHE BOERSE ADR								
Symbol DBOEY Exchange OTC								
EAI $47 Current yield 2 17%	Jun 8, 12	106 000	4 824	511 35	8 250	874 50	363 15	LT
	Jun 11, 12	68 000	4 842	329 26	8 250	561 00	231 74	LT
	Jun 12, 12	71 000	4 821	342 35	8 250	585 75	243 40	LT
	Jun 13, 12	17 000	4 859	82 61	8 250	140 25	57 64	LT
Security total		262 000	4 830	1,265 57		2,161 50	895 93	
DIAGEO PLC NEW GB SPON ADR								
Symbol DEO Exchange NYSE								
EAI $42 Current yield 2 27%	Aug 3, 09	14 000	62 919	880 87	132 420	1,853 88	973 01	LT
ENSCO PLC CL A								
Symbol ESV Exchange NYSE								
EAI $65 Current yield 3 92%	May 22, 13	19 000	62 828	1,193 74	57 180	1,086 42	-107 32	ST
	May 28, 13	4 000	62 510	250 04	57 180	228 72	-21 32	ST
	May 29, 13	6 000	61 958	371 75	57 180	343 08	-28 67	ST
Security total		29 000	62 604	1,815 53		1,658 22	-157 31	
GOLDEN AGRI RESOURCES LTD ADR								
Symbol GARPY Exchange OTC								
EAI $57 Current yield 1 97%	Nov 1, 12	8 000	50 293	402 35	43 280	346 24	-56 11	LT
	Nov 5, 12	5 000	50 704	253 52	43 280	216 40	-37 12	LT
	Nov 6, 12	8 000	50 393	403 15	43 280	346 24	-56 91	LT
	Nov 7, 12	9 000	50 738	456 65	43 280	389 52	-67 13	LT
	Feb 14, 13	11 000	52 496	577 46	43 280	476 08	-101 38	ST
	Feb 22, 13	3 000	52 560	157 68	43 280	129 84	-27 84	ST
	Feb 25, 13	12 000	52 480	629 77	43 280	519 36	-110 41	ST
	Feb 26, 13	11 000	51 619	567 81	43 280	476 08	-91 73	ST
Security total		67 000	51 469	3,448 39		2,899 76	-548 63	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
HITACHI LTD ADR NEW JAPAN								
Symbol HTHIY Exchange OTC								
EAI $50 Current yield 1 13%	Apr 28, 11	58 000	53 336	3,093 52	76 410	4,431 78	1,338 26	LT
HSBC HOLDINGS PLC NEW GB SPON ADR								
Symbol HSBC Exchange NYSE								
EAI $163 Current yield 4 35%	Sep 10, 12	7 000	44 972	314 81	55 130	385 91	71 10	LT
	Sep 14, 12	35 000	47 403	1,659 12	55 130	1,929 55	270 43	LT
	Sep 18, 12	1 000	46 590	46 59	55 130	55 13	8 54	LT
	Sep 26, 12	10 000	46 397	463 97	55 130	551 30	87 33	LT
	Oct 9, 12	3 000	47 333	142 00	55 130	165 39	23 39	LT
	Oct 16, 12	12 000	49 283	591 40	55 130	661 56	70 16	LT
Security total		68 000	47 322	3,217 89		3,748 84	530 95	
IMPERIAL TOBACCO GROUP PLC SPON ADR								
Symbol ITYBY Exchange OTC								
EAI $158 Current yield 4 72%	May 4, 11	12 000	71 807	861 69	77 780	933 36	71 67	LT
	May 5, 11	31 000	71 373	2,212 58	77 780	2,411 18	198 60	LT
Security total		43 000	71 495	3,074 27		3,344 54	270 27	
ISRAEL CHEMICALS LTD ADR								
Symbol ISCHY Exchange OTC								
EAI $58 Current yield 4 79%	Jun 7, 12	17 000	10 570	179 69	8 400	142 80	-36 89	LT
	Jun 13, 12	37 000	10 311	381 52	8 400	310 80	-70 72	LT
	Jun 14, 12	33 000	10 030	331 00	8 400	277 20	-53 80	LT
	Jun 18, 12	30 000	10 168	305 04	8 400	252 00	-53 04	LT
	Jun 19, 12	27 000	10 271	277 32	8 400	226 80	-50 52	LT
Security total		144 000	10 240	1,474 57		1,209 60	-264 97	
ISUZU MOTOR CO LTD ADR ADR								
Symbol ISUZY Exchange OTC								
EAI $60 Current yield 1 60%	Aug 29, 13	20 000	60 342	1,206 85	62 350	1,247 00	40 15	ST
	Aug 30, 13	20 000	61 718	1,234 36	62 350	1,247 00	12 64	ST
	Sep 4, 13	20 000	60 724	1,214 49	62 350	1,247 00	32 51	ST
Security total		60 000	60 928	3,655 70		3,741 00	85 30	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
KDDI CORP ADR								
Symbol KDDIY Exchange OTC								
EAI $71 Current yield 2 09%	Feb 16, 12	100 000	8 076	807 64	15 440	1,544 00	736 36	LT
	Feb 17, 12	71 000	8 145	578 36	15 440	1,096 24	517 88	LT
	Feb 17, 12	19 000	8 145	154 77	15 440	293 36	138 59	LT
	Feb 28, 12	30 000	7 929	237 87	15 440	463 20	225 33	LT
Security total		220 000	8 085	1,778 64		3,396 80	1,618 16	
KOC HOLDINGS ADR								
Symbol KHOLY Exchange OTC								
EAI $33 Current yield 1 98%	Mar 11, 11	10 650	20 852	222 08	20 610	219 50	-2 58	LT
	Mar 14, 11	26 250	21 830	573 04	20 610	541 01	-32 03	LT
	Mar 15, 11	25 200	21 376	538 69	20 610	519 37	-19 32	LT
	Mar 16, 11	18 900	21 784	411 72	20 610	389 53	-22 19	LT
Security total		81 000	21 550	1,745 53		1,669 41	-76 12	
KOMATSU LTD SPON ADR NEW								
Symbol KMTUY Exchange OTC								
EAI $27 Current yield 2 19%	Jan 12, 12	60 000	24 549	1,472 99	20 580	1,234 80	-238 19	LT
LUKOIL OIL CO SPON ADR								
(25 RUBLES)								
Symbol LUKOY Exchange OTC								
EAI $205 Current yield 5 80%	Nov 27, 13	14 000	62 577	876 09	63 120	883 68	7 59	ST
	Dec 2, 13	5 000	61 496	307 48	63 120	315 60	8 12	ST
	Dec 3, 13	1 000	60 220	60 22	63 120	63 12	2 90	ST
	Dec 4, 13	6 000	59 791	358 75	63 120	378 72	19 97	ST
	Dec 5, 13	5 000	59 472	297 36	63 120	315 60	18 24	ST
	Dec 9, 13	6 000	61 215	367 29	63 120	378 72	11 43	ST
	Dec 11, 13	9 000	61 185	550 67	63 120	568 08	17 41	ST
	Dec 13, 13	8 000	60 816	486 53	63 120	504 96	18 43	ST
	Dec 26, 13	2 000	61 845	123 69	63 120	126 24	2 55	ST
Security total		56 000	61 216	3,428 08		3,534 72	106 64	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
MAGNA INTL INC CL A SUB VTG CANADA ORD CAD Symbol MGA Exchange NYSE EAI $37 Current yield 1 55% CAD Exchange rate 1 06250	Jan 11, 12	10 000	38 697	386 97	82 060	820 60	433 63	LT
	Jan 12, 12	19 000	39 470	749 94	82 060	1,559 14	809 20	LT
Security total		29 000	39 204	1,136 91		2,379 74	1,242 83	
MANULIFE FINANCIAL CORP CAD Symbol MFC Exchange NYSE EAI $118 Current yield 2 46% CAD Exchange rate 1 06250	Jun 28, 11	35 000	16 693	584 26	19 730	690 55	106 29	LT
	Jun 29, 11	37 000	16 995	628 85	19 730	730 01	101 16	LT
	Jun 30, 11	43 000	17 193	739 30	19 730	848 39	109 09	LT
	Mar 27, 12	14 000	13 884	194 38	19 730	276 22	81 84	LT
	Mar 28, 12	13 000	13 763	178 92	19 730	256 49	77 57	LT
	Mar 29, 12	16 000	13 396	214 34	19 730	315 68	101 34	LT
	Mar 30, 12	80 000	13 571	1,085 70	19 730	1,578 40	492 70	LT
	Apr 18, 12	5 000	13 426	67 13	19 730	98 65	31 52	LT
Security total		243 000	15 197	3,692 88		4,794 39	1,101 51	
MARKS & SPENCER GROUP INC SPON ADR Symbol MAKSY Exchange OTC EAI $68 Current yield 3 41%	Jun 15, 11	139 000	11 600	1,612 40	14 334	1,992 42	380 02	LT
MITSUI & CO LTD ADR JAPAN ADR Symbol MITSY Exchange OTC EAI $101 Current yield 3 01%	Aug 3, 09	8 000	254 140	2,033 12	280 060	2,240 48	207 36	LT
	Jul 16, 10	2 000	262 725	525 45	280 060	560 12	34 67	LT
	Apr 12, 13	2 000	283 765	567 53	280 060	560 12	-7 41	ST
Security total		12 000	260 508	3,126 10		3,360 72	234 62	
MIZUHO FINANCIAL GROUP INC SPON ADR Symbol MFG Exchange NYSE EAI $98 Current yield 2 51%	May 10, 11	384 000	3 350	1,286 78	4 360	1,674 24	387 46	LT
	May 11, 11	510 000	3 385	1,726 35	4 360	2,223 60	497 25	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		894 000	3 370	3,013 13		3,897 84	884 71	
MOBILE TELESYSTEMS OJSC SPON ADR								
Symbol MBT Exchange NYSE								
EAI $4 Current yield 4 62%	Dec 23, 13	4 000	21 137	84 55	21 630	86 52	1 97	ST
NITTO DENKO CORP UNSPONS ADR								
Symbol NDEKY Exchange OTC								
EAI $47 Current yield 1 90%	Sep 29, 10	42 000	19 305	810 82	21 330	895 86	85 04	LT
	Sep 1, 11	38 000	19 850	754 30	21 330	810 54	56 24	LT
	Feb 6, 12	36 000	18 522	666 81	21 330	767 88	101 07	LT
Security total		116 000	19 241	2,231 93		2,474 28	242 35	
ORANGE SPON ADR								
Symbol ORAN Exchange NYSE								
EAI $89 Current yield 4 24%	Feb 6, 12	45 000	15 211	684 52	12 350	555 75	-128 77	LT
	Feb 7, 12	10 000	15 490	154 90	12 350	123 50	-31 40	LT
	Feb 21, 13	15 000	9 756	146 35	12 350	185 25	38 90	ST
	Feb 26, 13	100 000	9 607	960 76	12 350	1,235 00	274 24	ST
Security total		170 000	11 450	1,946 53		2,099 50	152 97	
POSCO SPON ADR								
Symbol PKX Exchange NYSE								
EAI $31 Current yield 1 89%	Aug 3, 09	18 000	103 970	1,871 46	78 000	1,404 00	-467 46	LT
	Aug 3, 09	1 000	103 970	103 97	78 000	78 00	-25 97	LT
	Jul 16, 10	2 000	100 045	200 09	78 000	156 00	-44 09	LT
Security total		21 000	103 596	2,175 52		1,638 00	-537 52	
RENAISSANCERE HOLDINGS LTD								
Symbol RNR Exchange NYSE								
EAI $26 Current yield 1 16%	Aug 3, 09	23 000	51 149	1,176 43	97 340	2,238 82	1,062 39	LT
RIO TINTO PLC SPON ADR								
Symbol RIO Exchange NYSE								
EAI $116 Current yield 3 11%	Aug 19, 10	22 000	51 352	1,129 75	56 430	1,241 46	111 71	LT
	Mar 25, 11	10 000	68 512	685 12	56 430	564 30	-120 82	LT
	Mar 28, 11	24 000	68 885	1,653 24	56 430	1,354 32	-298 92	LT
	Aug 22, 12	10 000	47 079	470 79	56 430	564 30	93 51	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		66 000	59 680	3,938 90		3,724 38	-214 52	
ROYAL DUTCH SHELL PLC CL A SPON ADR Symbol RDS A Exchange NYSE EAI $248 Current yield 4 30%	Aug 3, 09	60 000	53 599	3,215 97	71 270	4,276 20	1,060 23	LT
	Sep 21, 10	5 000	59 326	296 63	71 270	356 35	59 72	LT
	Feb 20, 13	16 000	66 115	1,057 84	71 270	1,140 32	82 48	ST
Security total		81 000	56 425	4,570 44		5,772 87	1,202 43	
SAGE GROUP PLC UN SPONSORED ADR Symbol SGPYY Exchange OTC EAI $46 Current yield 2 21%	Jul 22, 10	35 222	15 919	560 73	26 710	940 79	380 06	LT
	Jul 23, 10	42 778	16 193	692 74	26 710	1,142 59	449 85	LT
Security total		78 000	16 070	1,253 47		2,083 38	829 91	
SANOFI SPON ADR Symbol SNY Exchange NYSE EAI $105 Current yield 2 33%	Aug 17, 11	12 000	35 909	430 91	53 630	643 56	212 65	LT
	Aug 18, 11	72 000	35 057	2,524 13	53 630	3,861 36	1,337 23	LT
Security total		84 000	35 179	2,955 04		4,504 92	1,549 88	
SASOL LTD SPON ADR Symbol SSL Exchange NYSE EAI $184 Current yield 3 35%	Aug 3, 09	99 000	36 818	3,645 08	49 450	4,895 55	1,250 47	LT
	Oct 16, 12	2 000	43 925	87 85	49 450	98 90	11 05	LT
	Jan 15, 13	10 000	42 114	421 14	49 450	494 50	73 36	ST
Security total		111 000	37 424	4,154 07		5,488 95	1,334 88	
SBERBANK SPON ADR Symbol SBRCY Exchange OTC EAI $36 Current yield 1 94%	Jun 27, 13	55 000	11 361	624 87	12 570	691 35	66 48	ST
	Jul 1, 13	61 000	11 621	708 93	12 570	766 77	57 84	ST
	Jul 3, 13	32 000	11 228	359 32	12 570	402 24	42 92	ST
Security total		148 000	11 440	1,693 12		1,860 36	167 24	
SEGA SAMMY HLDG INC SPON ADR Symbol SGAMY Exchange OTC EAI $24 Current yield 1 21%	Apr 3, 12	145 000	5 405	783 74	6 370	923 65	139 91	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Apr 4, 12	166 000	5 379	893 01	6 370	1,057 42	164 41	LT
Security total		311 000	5 391	1,676 75		1,981 07	304 32	
SERCO GROUP PLC ADR								
Symbol SECCY Exchange OTC								
EAI $1 Current yield 1 19%	Dec 20, 13	10 000	7 752	77 52	8 380	83 80	6 28	ST
SIEMENS A G SPON ADR								
Symbol SI Exchange NYSE								
EAI $102 Current yield 2 17%	Jul 30, 12	34 000	81 109	2,757 73	138 510	4,709 34	1,951 61	LT
STATOIL ASA SPON ADR								
Symbol STO Exchange NYSE								
EAI $104 Current yield 3 56%	Aug 3, 09	81 000	22 059	1,786 82	24 130	1,954 53	167 71	LT
	Jul 16, 10	35 000	20 260	709 10	24 130	844 55	135 45	LT
	Aug 18, 10	5 000	20 380	101 90	24 130	120 65	18 75	LT
Security total		121 000	21 470	2,597 82		2,919 73	321 91	
SVENSKA CELLULOSA AB (SCA)								
SPON ADR								
Symbol SVCBY Exchange OTC								
EAI $55 Current yield 1 80%	May 26, 10	64 000	11 217	717 91	30 880	1,976 32	1,258 41	LT
	Jun 7, 10	35 000	11 447	400 65	30 880	1,080 80	680 15	LT
Security total		99 000	11 299	1,118 56		3,057 12	1,938 56	
TAIWAN SEMICONDUCTOR MFG CO								
LTD ADR								
Symbol TSM Exchange NYSE								
EAI $48 Current yield 2 31%	Nov 9, 10	119 000	11 144	1,326 22	17 440	2,075 36	749 14	LT
TATA MOTORS LTD SPON ADR								
Symbol TTM Exchange NYSE								
EAI $9 Current yield 0 42%	Jun 15, 11	15 000	21 683	325 25	30 800	462 00	136 75	LT
	Aug 23, 11	20 000	15 983	319 66	30 800	616 00	296 34	LT
	Aug 24, 11	35 000	15 482	541 88	30 800	1,078 00	536 12	LT
Security total		70 000	16 954	1,186 79		2,156 00	969 21	
TELENOR ASA ADR								
Symbol TELNY Exchange OTC								
EAI $67 Current yield 3 60%	May 6, 13	8 000	68 131	545 05	71 570	572 56	27 51	ST

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	May 7, 13	8 000	67 000	536 00	71 570	572 56	36 56	ST
	May 8, 13	10 000	68 928	689 28	71 570	715 70	26 42	ST
Security total		26 000	68 090	1,770 33		1,860 82	90 49	
TESCO PLC SPONS ADR UNITED KINGDOM Symbol TSCDY Exchange OTC EAI $137 Current yield 3 84%	May 8, 13	52 000	17 597	915 09	16 840	875 68	-39 41	ST
	May 9, 13	51 000	17 658	900 58	16 840	858 84	-41 74	ST
	May 16, 13	28 000	17 309	484 67	16 840	471 52	-13 15	ST
	May 20, 13	14 000	17 560	245 84	16 840	235 76	-10 08	ST
	May 21, 13	29 000	17 473	506 72	16 840	488 36	-18 36	ST
	May 22, 13	3 000	17 483	52 45	16 840	50 52	-1 93	ST
	May 23, 13	1 000	17 310	17 31	16 840	16 84	-0 47	ST
	May 24, 13	12 000	17 339	208 07	16 840	202 08	-5 99	ST
	May 28, 13	22 000	17 589	386 96	16 840	370 48	-16 48	ST
Security total		212 000	17 536	3,717 69		3,570 08	-147 61	
TEVA PHARMACEUTICALS IND LTD ISRAEL ADR Symbol TEVA Exchange OTC EAI $88 Current yield 2 71%	Aug 3, 09	28 000	53 460	1,496 88	40 080	1,122 24	-374 64	LT
	Mar 29, 11	11 000	49 953	549 49	40 080	440 88	-108 61	LT
	Aug 6, 12	19 000	40 271	765 16	40 080	761 52	-3 64	LT
	Aug 7, 12	23 000	40 402	929 25	40 080	921 84	-7 41	LT
Security total		81 000	46 182	3,740 78		3,246 48	-494 30	
TORONTO DOMINION BK NEW CANADA CAD Symbol TD Exchange NYSE EAI $129 Current yield 3 42% CAD Exchange rate 1 06250	Aug 3, 09	40 000	60 209	2,408 36	94 240	3,769 60	1,361 24	LT
UNTD OVERSEAS BK LTD SPONS ADR SINGAPORE ADR Symbol UOVEY Exchange OTC EAI $104 Current yield 2 81%	May 5, 10	10 000	28 563	285 63	33 620	336 20	50 57	LT
	May 10, 10	25 000	28 178	704 47	33 620	840 50	136 03	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Jun 2, 10	20 000	26 104	522 08	33 620	672 40	150 32	LT
	Jun 3, 10	35 000	27 279	954 78	33 620	1,176 70	221 92	LT
	Jun 4, 10	10 000	27 495	274 95	33 620	336 20	61 25	LT
	Jun 7, 10	5 000	26 506	132 53	33 620	168 10	35 57	LT
	Jun 8, 10	5 000	26 550	132 75	33 620	168 10	35 35	LT
Security total		110 000	27 338	3,007 19		3,698 20	691 01	
VALE SA-SP SPON ADR Symbol VALE Exchange NYSE EAI $30 Current yield 0 87%	Feb 14, 11	54 000	35 034	1,891 87	15 250	823 50	-1,068 37	LT
	Mar 29, 11	4 000	33 087	132 35	15 250	61 00	-71 35	LT
	Apr 17, 12	79 000	23 291	1,840 06	15 250	1,204 75	-635 31	LT
	Oct 15, 12	20 000	18 380	367 60	15 250	305 00	-62 60	LT
	Oct 16, 12	20 000	18 623	372 46	15 250	305 00	-67 46	LT
	May 31, 13	20 000	14 338	286 76	15 250	305 00	18 24	ST
	Jun 5, 13	30 000	14 600	438 02	15 250	457 50	19 48	ST
Security total		227 000	23 476	5,329 12		3,461 75	-1,867 37	
YAMANA GOLD INC CAD Symbol AUY Exchange NYSE EAI $82 Current yield 3 02% CAD Exchange rate 1 06250	Oct 12, 09	110 000	12 640	1,390 43	8 620	948 20	-442 23	LT
	Oct 25, 10	80 000	10 911	872 95	8 620	689 60	-183 35	LT
	Apr 9, 13	50 000	14 845	742 29	8 620	431 00	-311 29	ST
	May 31, 13	75 000	11 365	852 39	8 620	646 50	-205 89	ST
Security total		315 000	12 248	3,858 06		2,715 30	-1,142 76	
ZURICH INS GROUP LTD SPON ADR Symbol ZURVY Exchange OTC	May 7, 10	58 000	18 868	1,094 36	29 170	1,691 86	597 50	LT
	May 10, 10	40 000	20 042	801 70	29 170	1,166 80	365 10	LT
	Jun 2, 10	20 000	18 785	375 71	29 170	583 40	207 69	LT
	Jun 3, 10	35 000	19 116	669 07	29 170	1,020 95	351 88	LT
	Jun 3, 10	20 000	19 218	384 37	29 170	583 40	199 03	LT
	Jun 4, 10	15 000	18 974	284 61	29 170	437 55	152 94	LT
	Jun 7, 10	10 000	18 594	185 94	29 170	291 70	105 76	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		198 000	19 171	3,795 76		5,775 66	1,979 90	
Total				**$156,579.15**		**$187,662.20**	**$31,083.06**	

Corporate bonds and notes

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
CONOCOPHILLIPS NTS B/E 0BP RATE 04 750% MATURES 02/01/14 ACCRUED INTEREST $415 62 CUSIP 20825CAS3 Moody A1 S&P A EAI $499 Current yield 4 73% Original cost basis $21,557 97	Jun 18, 13	21,000 000	100 357	21,075 07	100 339	21,071 19	-3 88	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
DISNEY WALT CO NEW B/E								
MED TERM NTS								
RATE 06 200% MATURES 06/20/14								
ACCRUED INTEREST $47 36								
CUSIP 25468PCA2								
Moody A2 S&P A								
EAI $775 Current yield 6 03%								
Original cost basis $28,988 25	Jun 30, 10	25,000 000	101 951	25,487 78	102 788	25,697 00	209 22	LT
PRUDENTIAL FINANCIAL INC								
NTS								
RATE 05 100% MATURES 09/20/14								
ACCRUED INTEREST $357 70								
CUSIP 74432QAE5								
Moody Baa1 S&P A								
EAI $1,275 Current yield 4 94%								
Original cost basis $20,099 20	Aug 27, 09	20,000 000	100 078	20,015 61	103 194	20,638 80	623 19	LT
Original cost basis $5,241 25	Nov 23, 09	5,000 000	100 777	5,038 88	103 194	5,159 70	120 82	LT
Security total		25,000 000		25,054 49		25,798 50	744 01	
PROCTER & GAMBLE CO NTS								
CALL@M-W+30BP								
RATE 03 500% MATURES 02/15/15								
ACCRUED INTEREST $277 66								
CUSIP 742718DM8								
Moody Aa3 S&P AA-								
EAI $735 Current yield 3 39%								
Original cost basis $21,610 89	Aug 19, 09	21,000 000	100 632	21,132 85	103 309	21,694 89	562 04	LT
COMERICA INC SUBNOTES								
NTS B/E								
RATE 04 800% MATURES 05/01/15								
ACCRUED INTEREST $208 00								
CUSIP 200340AL1								
Moody Baa1 S&P BBB+								
EAI $1,248 Current yield 4 57%	Oct 13, 09	26,000 000	91 242	23,722 92	104 966	27,291 16	3,568 24	LT

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
UNTD TECHNOLOGIES CORP *MW + 15BP* NTS RATE 04 875% MATURES 05/01/15 ACCRUED INTEREST $162 50 CUSIP 913017BH1 Moody A2 S&P A EAI $975 Current yield 4 61% Original cost basis $21,994 40	Sep 04, 09	20,000 000	102 498	20,499 77	105 680	21,136 00	636 23	LT
AT& T INC NTS B/E RATE 02 500% MATURES 08/15/15 ACCRUED INTEREST $160 55 CUSIP 00206RAV4 Moody A3 S&P A- EAI $425 Current yield 2 43%	Feb 11, 11	17,000 000	98 557	16,754 69	102 670	17,453 90	699 21	LT
US BANCORP NTS B/E RATE 03 442% MATURES 02/01/16 ACCRUED INTEREST $444 59 CUSIP 902973AV8 Moody A3 S&P BBB+ EAI $1,067 Current yield 3 30% Original cost basis $32,521 79	Jun 28, 13	31,000 000	103 960	32,227 66	104 309	32,335 79	108 13	ST
SUNTRUST BANKS INC B/E RATE 03 600% MATURES 04/15/16 CALLABLE ACCRUED INTEREST $60 80 CUSIP 867914BD4 Moody Baa1 S&P BBB EAI $288 Current yield 3 42% Original cost basis $8,336 79	Jul 09, 12	8,000 000	102 602	8,208 18	105 331	8,426 48	218 30	LT

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
US BANCORP B/E								
RATE 02 200% MATURES 11/15/16								
CALLABLE								
ACCRUED INTEREST $14 05								
CUSIP 91159HHB9								
Moody A1 S&P A+								
EAI $110 Current yield 2 13%								
Original cost basis $5,206 15	Aug 20, 12	5,000 000	102 817	5,140 89	103 270	5,163 50	22 61	LT
BERKSHIRE HATHAWAY INC								
B/E								
RATE 01 900% MATURES 01/31/17								
ACCRUED INTEREST $197 91								
CUSIP 084670BD9								
Moody Aa2 S&P AA								
EAI $475 Current yield 1 86%								
Original cost basis $25,745 25	Jan 17, 13	25,000 000	102 287	25,571 85	102 302	25,575 50	3 65	ST
KIMBERLY CLARK CORP								
MW + 25BP*								
RATE 06 125% MATURES 08/01/17								
ACCRUED INTEREST $510 41								
CUSIP 494368BB8								
Moody A2 S&P A								
EAI $1,225 Current yield 5 31%								
Original cost basis $22,623 80	Sep 16, 09	20,000 000	106 495	21,299 16	115 347	23,069 40	1,770 24	LT
SUNTRUST BANKS INC								
SENIOR NTS								
RATE 06 000% MATURES 09/11/17								
ACCRUED INTEREST $274 99								
CUSIP 867914AZ6								
Moody Baa1 S&P BBB								
EAI $900 Current yield 5 30%								
Original cost basis $9,600 03	Feb 07, 11	9,000 000	103 988	9,358 96	113 252	10,192 68	833 72	LT
Original cost basis $7,015 86	Sep 05, 12	6,000 000	112 660	6,759 64	113 252	6,795 12	35 48	LT
Security total		15,000 000		16,118 60		16,987 80	869 20	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
FLORIDA POWER & LIGHT								
CALL@M/WT+20BP								
RATE 05 550% MATURES 11/01/17								
ACCRUED INTEREST $296 00								
CUSIP 341081EZ6								
Moody Aa3 S&P A								
EAI $1,776 Current yield 4 87%								
Original cost basis $31,740 24	Feb 11, 11	28,000 000	107 974	30,232 79	113 943	31,904 04	1,671 25	LT
Original cost basis $4,897 24	Sep 27, 12	4,000 000	116 984	4,679 37	113 943	4,557 72	-121 65	LT
Security total		32,000 000		34,912 16		36,461 76	1,549 60	
PECO ENERGY CO MW@+25BPS								
OID@99 832 B/E								
RATE 05 350% MATURES 03/01/18								
ACCRUED INTEREST $445 83								
CUSIP 693304AL1								
Moody A1 S&P A-								
EAI $1,338 Current yield 4 72%								
Original cost basis $10,548 40	Aug 24, 09	10,000 000	102 944	10,294 43	113 454	11,345 40	1,050 97	LT
Original cost basis $16,078 65	Jan 20, 10	15,000 000	103 999	15,599 93	113 454	17,018 10	1,418 17	LT
Security total		25,000 000		25,894 36		28,363 50	2,469 14	
JOHNSON & JOHNSON COM								
5 150% 071518 DTD062308								
FC011509 MW T+15BP								
ACCRUED INTEREST $569 93								
CUSIP 478160AU8								
Moody Aaa S&P AAA								
EAI $1,236 Current yield 4 53%								
Original cost basis $26,211 36	Oct 14, 09	24,000 000	105 163	25,239 35	113 790	27,309 60	2,070 25	LT
INTL BUSINESS MACH NTS								
MW+50BP								
RATE 07 625% MATURES 10/15/18								
ACCRUED INTEREST $273 65								
CUSIP 459200GM7								
Moody Aa3 S&P AA-								
EAI $1,296 Current yield 6 10%								
Original cost basis $20,978 34	Sep 02, 09	17,000 000	113 453	19,287 09	125 086	21,264 62	1,977 53	LT

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
STATE STREET BK & TR CO								
NTS B/E								
RATE 05 250% MATURES 10/15/18								
ACCRUED INTEREST $265 99								
CUSIP 857449AB8								
Moody A1 S&P A+								
EAI $1,260 Current yield 4 65%								
Original cost basis $25,561 44	Feb 09, 10	24,000 000	103 884	24,932 17	112 918	27,100 32	2,168 15	LT
ALLSTATE CORP NTS B/E								
CALL@MW+45BP								
RATE 07 450% MATURES 05/16/19								
ACCRUED INTEREST $158 31								
CUSIP 020002AX9								
Moody A3 S&P A-								
EAI $1,267 Current yield 5 99%								
Original cost basis $1,181 28	Nov 16, 09	1,000 000	111 289	1,112 89	124 347	1,243 47	130 58	LT
Original cost basis $18,770 24	Jan 26, 10	16,000 000	110 969	17,755 06	124 347	19,895 52	2,140 46	LT
Security total		17,000 000		18,867 95		21,138 99	2,271 04	
PNC FUNDING CORP NTS B/E								
RATE 06 700% MATURES 06/10/19								
ACCRUED INTEREST $23 44								
CUSIP 693476BF9								
Moody A3 S&P A-								
EAI $402 Current yield 5 58%								
Original cost basis $7,153 44	Oct 19, 11	6,000 000	114 238	6,854 32	120 117	7,207 02	352 70	LT
ALABAMA POWER CO B/E								
RATE 03 375% MATURES 10/01/20								
ACCRUED INTEREST $177 18								
CUSIP 010392FC7								
Moody A2 S&P A								
EAI $709 Current yield 3 31%								
Original cost basis $21,656 25	Aug 11, 11	21,000 000	102 387	21,501 36	101 929	21,405 09	-96 27	LT

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
UNITED PARCEL SERVICE B/E RATE 03 125% MATURES 01/15/21 ACCRUED INTEREST $317 01 CUSIP 911312AM8 Moody Aa3 S&P A+ EAI $688 Current yield 3 12% Original cost basis $23,690 48	Feb 16, 12	22,000 000	106 187	23,361 33	100 120	22,026 40	-1,334 93	LT
METLIFE INC B/E RATE 04 750% MATURES 02/08/21 ACCRUED INTEREST $509 43 CUSIP 59156RAX6 Moody A3 S&P A- EAI $1,283 Current yield 4 39% Original cost basis $27,659 88	Jan 25, 11	27,000 000	101 837	27,496 04	108 081	29,181 87	1,685 83	LT
HONEYWELL INTL INC +10BPS RATE 04 250% MATURES 03/01/21 ACCRUED INTEREST $283 33 CUSIP 438516BA3 Moody A2 S&P A EAI $850 Current yield 3 96% Original cost basis $22,555 00	Mar 19, 12	20,000 000	110 461	22,092 30	107 293	21,458 60	-633 70	LT
COCA-COLA CO/THE B/E 0BP RATE 03 300% MATURES 09/01/21 ACCRUED INTEREST $231 00 CUSIP 191216AV2 Moody Aa3 S&P AA- EAI $693 Current yield 3 29% Original cost basis $23,128 14	Dec 20, 12	21,000 000	109 022	22,894 75	100 160	21,033 60	-1,861 15	LT

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
WISC ELEC POWER B/E 5BP RATE 02 950% MATURES 09/15/21 CALLABLE ACCRUED INTEREST $182 40 CUSIP 976656CD8 Moody A2 S&P A- EAI $620 Current yield 3 00% Original cost basis $22,525 02	May 02, 13	21,000 000	106 728	22,412 95	98 264	20,635 44	-1,777 51	ST
TARGET CORP B/E 5BP RATE 02 900% MATURES 01/15/22 ACCRUED INTEREST $294 18 CUSIP 87612EAZ9 Moody A2 S&P A+ EAI $638 Current yield 3 02% Original cost basis $23,181 62	Dec 20, 12	22,000 000	104 813	23,059 01	95 926	21,103 72	-1,955 29	LT
NORTHERN STATES PWR-MINN CALL@MW+10BPS RATE 02 150% MATURES 08/15/22 CALLABLE ACCRUED INTEREST $251 78 CUSIP 665772CH0 Moody A1 S&P A EAI $667 Current yield 2 39%	Sep 10, 12	31,000 000	99 590	30,872 90	89 991	27,897 21	-2,975 69	LT
AMER EXPRESS CO NTS RATE 02 650% MATURES 12/02/22 ACCRUED INTEREST $85 38 CUSIP 025816BD0 Moody A3 S&P BBB+ EAI $1,060 Current yield 2 86%	Oct 23, 13	40,000 000	94 565	37,826 00	92 767	37,106 80	-719 20	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
PNC BANK NA B/E RATE 03 800% MATURES 07/25/23 INTEREST EARNED FROM 07/25/13 1ST INTEREST PAYMENT 01/25/14 CALLABLE ACCRUED INTEREST $378 73 CUSIP 69349LAM0 Moody A3 S&P A- EAI $874 Current yield 3 92%	Oct 22, 13	23,000 000	99 914	22,980 22	96 984	22,306 32	-673 90	ST
Total		**$652,000.000**		**$672,778.17**		**$684,701.97**	**$11,923.80**	

684,701 97
7,875 71 + Accrued Interest

692,577 68 =

Equities

Common stock

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
APOLLO EDUCATION GROUP INC								
CL A								
Symbol APOL Exchange OTC	Aug 16, 10	40 000	41 411	1,656 44	27 320	1,092 80	-563 64	LT
	Oct 20, 11	50 000	47 794	2,389 70	27 320	1,366 00	-1,023 70	LT
Security total		90 000	44 957	4,046 14		2,458 80	-1,587 34	
AVON PRODUCTS INC								
Symbol AVP Exchange NYSE								
EAI $60 Current yield 1 39%	Sep 13, 11	15 000	21 365	320 48	17 220	258 30	-62 18	LT
	Sep 15, 11	15 000	21 591	323 87	17 220	258 30	-65 57	LT
	Sep 22, 11	30 000	20 097	602 92	17 220	516 60	-86 32	LT
	Oct 20, 11	65 000	22 557	1,466 23	17 220	1,119 30	-346 93	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Nov 1, 11	95 000	17 680	1,679 60	17 220	1,635 90	-43 70	LT
	Nov 16, 11	30 000	17 651	529 55	17 220	516 60	-12 95	LT
Security total		250 000	19 691	4,922 65		4,305 00	-617 65	
BANCORP INC DEL								
Symbol TBBK Exchange OTC	Sep 17, 09	74 000	6 101	451 52	17 910	1,325 34	873 82	LT
	Sep 18, 09	116 000	6 176	716 46	17 910	2,077 56	1,361 10	LT
	Nov 2, 09	5 000	5 176	25 88	17 910	89 55	63 67	LT
	Dec 2, 09	10 000	6 048	60 48	17 910	179 10	118 62	LT
Security total		205 000	6 119	1,254 34		3,671 55	2,417 21	
BANK OF NEW YORK MELLON CORP								
Symbol BK Exchange NYSE								
EAI $87 Current yield 1 72%	Feb 9, 10	20 000	27 245	544 90	34 940	698 80	153 90	LT
	Sep 22, 11	45 000	18 506	832 79	34 940	1,572 30	739 51	LT
	Oct 20, 11	80 000	19 556	1,564 52	34 940	2,795 20	1,230 68	LT
Security total		145 000	20 291	2,942 21		5,066 30	2,124 09	
BARD C R INC								
Symbol BCR Exchange NYSE								
EAI $92 Current yield 0 62%	Oct 20, 11	55 000	86 119	4,736 55	133 940	7,366 70	2,630 15	LT
	Dec 16, 11	15 000	86 960	1,304 41	133 940	2,009 10	704 69	LT
	Apr 12, 12	40 000	95 782	3,831 31	133 940	5,357 60	1,526 29	LT
Security total		110 000	89 748	9,872 27		14,733 40	4,861 13	
BECTON DICKINSON & CO								
Symbol BDX Exchange NYSE								
EAI $65 Current yield 1 96%	Oct 20, 11	30 000	74 006	2,220 18	110 490	3,314 70	1,094 52	LT
BLACKBERRY LTD CAD								
Symbol BBRY Exchange OTC								
CAD Exchange rate 1 06250	Aug 27, 12	5 000	7 114	35 57	7 440	37 20	1 63	LT
	Aug 31, 12	95 000	6 779	644 09	7 440	706 80	62 71	LT
Security total		100 000	6 797	679 66		744 00	64 34	
C H ROBINSON WORLDWIDE INC NEW								
Symbol CHRW Exchange OTC								
EAI $119 Current yield 2 40%	Feb 26, 13	30 000	56 067	1,682 03	58 350	1,750 50	68 47	ST
	Apr 5, 13	35 000	58 044	2,031 57	58 350	2,042 25	10 68	ST

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	May 21, 13	20 000	59 100	1,182 01	58 350	1,167 00	-15 01	ST
Security total		85 000	57 595	4,895 61		4,959 75	64 14	
CISCO SYSTEMS INC								
Symbol CSCO Exchange OTC								
EAI $615 Current yield 3 03%	Feb 10, 11	15 000	19 420	291 30	22 430	336 45	45 15	LT
	Mar 29, 11	50 000	17 361	868 06	22 430	1,121 50	253 44	LT
	May 12, 11	55 000	16 950	932 25	22 430	1,233 65	301 40	LT
	May 31, 11	45 000	16 620	747 90	22 430	1,009 35	261 45	LT
	Jun 3, 11	75 000	16 115	1,208 66	22 430	1,682 25	473 59	LT
	Jun 8, 11	35 000	15 259	534 08	22 430	785 05	250 97	LT
	Jun 15, 11	30 000	14 810	444 30	22 430	672 90	228 60	LT
	Oct 20, 11	310 000	17 096	5,299 94	22 430	6,953 30	1,653 36	LT
	May 17, 12	135 000	16 752	2,261 53	22 430	3,028 05	766 52	LT
	May 17, 12	30 000	16 760	502 80	22 430	672 90	170 10	LT
	Jul 24, 12	70 000	15 110	1,057 70	22 430	1,570 10	512 40	LT
	Nov 15, 13	55 000	21 353	1,174 44	22 430	1,233 65	59 21	ST
Security total		905 000	16 931	15,322 96		20,299 15	4,976 19	
CLOROX CO								
Symbol CLX Exchange NYSE								
EAI $327 Current yield 3 07%	Oct 20, 11	45 000	68 174	3,067 84	92 760	4,174 20	1,106 36	LT
	Apr 12, 12	70 000	69 415	4,859 05	92 760	6,493 20	1,634 15	LT
Security total		115 000	68 929	7,926 89		10,667 40	2,740 51	
COCA COLA CO COM								
Symbol KO Exchange NYSE								
EAI $661 Current yield 2 71%	Apr 1, 10	10 000	27 629	276 29	41 310	413 10	136 81	LT
	Apr 21, 10	10 000	27 185	271 85	41 310	413 10	141 25	LT
	May 3, 10	30 000	26 739	802 18	41 310	1,239 30	437 12	LT
	Oct 20, 11	200 000	33 669	6,733 92	41 310	8,262 00	1,528 08	LT
	Feb 22, 13	85 000	37 952	3,225 99	41 310	3,511 35	285 36	ST
	Feb 22, 13	80 000	37 976	3,038 10	41 310	3,304 80	266 70	ST
	Feb 22, 13	60 000	38 000	2,280 02	41 310	2,478 60	198 58	ST
	Nov 12, 13	90 000	39 672	3,570 52	41 310	3,717 90	147 38	ST

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Nov 12, 13	25 000	39 926	998 15	41 310	1,032 75	34 60	ST
Security total		590 000	35 927	21,197 02		24,372 90	3,175 88	
COMCAST CORP NEW SPECIAL CL A								
Symbol CMCSK Exchange OTC								
EAI $133 Current yield 1 57%	Dec 2, 09	15 000	13 980	209 70	49 880	748 20	538 50	LT
	Oct 20, 11	155 000	23 416	3,629 63	49 880	7,731 40	4,101 77	LT
Security total		170 000	22 584	3,839 33		8,479 60	4,640 27	
CONOCOPHILLIPS								
Symbol COP Exchange NYSE								
EAI $538 Current yield 3 91%	Jul 30, 09	45 000	32 833	1,477 49	70 650	3,179 25	1,701 76	LT
	Oct 20, 11	105 000	52 736	5,537 30	70 650	7,418 25	1,880 95	LT
	May 9, 12	45 000	52 906	2,380 79	70 650	3,179 25	798 46	LT
Security total		195 000	48 182	9,395 58		13,776 75	4,381 17	
CORNING INC								
Symbol GLW Exchange NYSE								
EAI $96 Current yield 2 24%	Sep 17, 10	70 000	17 001	1,190 12	17 820	1,247 40	57 28	LT
	Sep 22, 11	45 000	12 015	540 71	17 820	801 90	261 19	LT
	Oct 20, 11	125 000	13 179	1,647 40	17 820	2,227 50	580 10	LT
Security total		240 000	14 076	3,378 23		4,276 80	898 57	
EBAY INC								
Symbol EBAY Exchange OTC	Nov 19, 13	40 000	52 229	2,089 17	54 865	2,194 60	105 43	ST
	Nov 20, 13	45 000	49 995	2,249 80	54 865	2,468 93	219 13	ST
	Nov 26, 13	45 000	48 550	2,184 75	54 865	2,468 93	284 18	ST
Security total		130 000	50 182	6,523 72		7,132 45	608 74	
EXXON MOBIL CORP								
Symbol XOM Exchange NYSE								
EAI $176 Current yield 2 48%	Nov 5, 10	20 000	69 400	1,388 00	101 200	2,024 00	636 00	LT
	Oct 20, 11	25 000	78 237	1,955 93	101 200	2,530 00	574 07	LT
	Apr 25, 13	25 000	88 250	2,206 25	101 200	2,530 00	323 75	ST
Security total		70 000	79 288	5,550 18		7,084 00	1,533 82	
HEWLETT PACKARD CO								
Symbol HPQ Exchange NYSE								
EAI $55 Current yield 2 07%	Oct 20, 11	95 000	24 567	2,333 90	27 980	2,658 10	324 20	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
JOHNSON & JOHNSON COM								
Symbol JNJ Exchange NYSE								
EAI $488 Current yield 2 88%	Jul 30, 09	30 000	62 207	1,866 23	91 590	2,747 70	881 47	LT
	Sep 8, 09	5 000	60 468	302 34	91 590	457 95	155 61	LT
	Dec 2, 09	10 000	64 007	640 07	91 590	915 90	275 83	LT
	May 3, 10	30 000	65 295	1,958 87	91 590	2,747 70	788 83	LT
	Oct 20, 11	110 000	62 508	6,875 96	91 590	10,074 90	3,198 94	LT
Security total		185 000	62 938	11,643 47		16,944 15	5,300 68	
MICROSOFT CORP								
Symbol MSFT Exchange OTC								
EAI $571 Current yield 2 99%	Mar 4, 11	65 000	25 860	1,680 90	37 410	2,431 65	750 75	LT
NEWS CORP NEW CL A								
Symbol NWSA Exchange OTC	Oct 20, 11	65 000	7 599	493 99	18 020	1,171 30	677 31	LT
ORACLE CORP								
Symbol ORCL Exchange NYSE								
EAI $197 Current yield 1 26%	Jun 21, 13	65 000	30 431	1,978 05	38 260	2,486 90	508 85	ST
	Jun 21, 13	60 000	30 404	1,824 24	38 260	2,295 60	471 36	ST
	Jun 25, 13	70 000	30 039	2,102 79	38 260	2,678 20	575 41	ST
	Jun 27, 13	65 000	30 592	1,988 51	38 260	2,486 90	498 39	ST
	Jun 27, 13	30 000	30 610	918 30	38 260	1,147 80	229 50	ST
	Jul 8, 13	60 000	31 424	1,885 48	38 260	2,295 60	410 12	ST
	Nov 6, 13	60 000	34 237	2,054 23	38 260	2,295 60	241 37	ST
Security total		410 000	31 101	12,751 60		15,686 60	2,935 00	
PEPSICO INC								
Symbol PEP Exchange NYSE								
EAI $1,033 Current yield 2 74%	Jul 30, 09	90 000	57 559	5,180 35	82 940	7,464 60	2,284 25	LT
	Aug 10, 09	5 000	57 190	285 95	82 940	414 70	128 75	LT
	Aug 24, 09	10 000	57 286	572 86	82 940	829 40	256 54	LT
	Dec 2, 09	15 000	63 544	953 17	82 940	1,244 10	290 93	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Dec 17, 09	10 000	60 239	602 39	82 940	829 40	227 01	LT
	Dec 30, 09	10 000	61 076	610 76	82 940	829 40	218 64	LT
	Jan 4, 11	15 000	65 330	979 95	82 940	1,244 10	264 15	LT
	Feb 10, 11	10 000	63 857	638 57	82 940	829 40	190 83	LT
	Feb 18, 11	15 000	63 520	952 80	82 940	1,244 10	291 30	LT
	Oct 20, 11	230 000	62 321	14,334 03	82 940	19,076 20	4,742 17	LT
	Oct 25, 13	45 000	83 114	3,740 17	82 940	3,732 30	-7 87	ST
Security total		455 000	63 409	28,851 00		37,737 70	8,886 70	
PROCTER & GAMBLE CO								
Symbol PG Exchange NYSE								
EAI $1,095 Current yield 2 96%	Dec 17, 10	45 000	64 862	2,918 82	81 410	3,663 45	744 63	LT
	Jan 26, 11	10 000	66 187	661 87	81 410	814 10	152 23	LT
	Feb 3, 11	20 000	63 010	1,260 21	81 410	1,628 20	367 99	LT
	Mar 29, 11	50 000	61 068	3,053 41	81 410	4,070 50	1,017 09	LT
	Oct 20, 11	170 000	65 069	11,061 76	81 410	13,839 70	2,777 94	LT
	Jan 26, 12	50 000	65 130	3,256 50	81 410	4,070 50	814 00	LT
	Apr 12, 12	25 000	66 072	1,651 81	81 410	2,035 25	383 44	LT
	Apr 27, 12	55 000	64 469	3,545 82	81 410	4,477 55	931 73	LT
	Jun 20, 12	30 000	60 100	1,803 01	81 410	2,442 30	639 29	LT
Security total		455 000	64 205	29,213 21		37,041 55	7,828 34	
SIGMA ALDRICH CORP								
Symbol SIAL Exchange OTC								
EAI $22 Current yield 0 94%	Apr 3, 13	25 000	76 586	1,914 67	94 010	2,350 25	435 58	ST
STRYKER CORP								
Symbol SYK Exchange NYSE								
EAI $232 Current yield 1 63%	Aug 31, 10	50 000	43 095	2,154 77	75 140	3,757 00	1,602 23	LT
	Sep 8, 11	5 000	49 430	247 15	75 140	375 70	128 55	LT
	Oct 20, 11	60 000	48 670	2,920 22	75 140	4,508 40	1,588 18	LT
	Nov 1, 11	5 000	46 622	233 11	75 140	375 70	142 59	LT
	Oct 10, 12	55 000	52 186	2,870 25	75 140	4,132 70	1,262 45	LT
	Oct 12, 12	15 000	52 680	790 20	75 140	1,127 10	336 90	LT
Security total		190 000	48 504	9,215 70		14,276 60	5,060 90	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
SYSCO CORP								
Symbol SYY Exchange NYSE								
EAI $592 Current yield 3 22%	Feb 23, 10	40 000	28 918	1,156 73	36 100	1,444 00	287 27	LT
	Mar 11, 10	45 000	28 405	1,278 24	36 100	1,624 50	346 26	LT
	Jan 26, 11	40 000	29 656	1,186 26	36 100	1,444 00	257 74	LT
	Feb 3, 11	15 000	29 415	441 23	36 100	541 50	100 27	LT
	Mar 29, 11	35 000	27 944	978 06	36 100	1,263 50	285 44	LT
	Oct 20, 11	205 000	26 350	5,401 75	36 100	7,400 50	1,998 75	LT
	Feb 15, 12	45 000	29 227	1,315 22	36 100	1,624 50	309 28	LT
	Mar 5, 12	50 000	29 424	1,471 23	36 100	1,805 00	333 77	LT
	Apr 12, 12	35 000	29 262	1,024 18	36 100	1,263 50	239 32	LT
Security total		510 000	27 947	14,252 90		18,411 00	4,158 10	
TWENTY-FIRST CENTY FOX INC CL A								
Symbol FOXA Exchange OTC								
EAI $228 Current yield 0 71%	Dec 17, 10	10 000	12 718	127 18	35 170	351 70	224 52	LT
	Jul 13, 11	55 000	14 001	770 08	35 170	1,934 35	1,164 27	LT
	Jul 13, 11	40 000	14 017	560 71	35 170	1,406 80	846 09	LT
	Oct 20, 11	805 000	14 688	11,824 41	35 170	28,311 85	16,487 44	LT
Security total		910 000	14 596	13,282 38		32,004 70	18,722 32	
US BANCORP DEL (NEW)								
Symbol USB Exchange NYSE								
EAI $221 Current yield 2 28%	Aug 24, 09	45 000	21 710	976 95	40 400	1,818 00	841 05	LT
	Dec 2, 09	20 000	24 070	481 40	40 400	808 00	326 60	LT
	Dec 30, 09	15 000	22 399	335 99	40 400	606 00	270 01	LT
	Oct 20, 11	160 000	24 507	3,921 21	40 400	6,464 00	2,542 79	LT
Security total		240 000	23 815	5,715 55		9,696 00	3,980 45	
VIACOM INC NEW CL B								
Symbol VIAB Exchange OTC								
EAI $192 Current yield 1 37%	Oct 20, 11	160 000	42 598	6,815 76	87 340	13,974 40	7,158 64	LT
WAL MART STORES INC								
Symbol WMT Exchange NYSE								
EAI $122 Current yield 2 39%	Apr 1, 10	10 000	55 579	555 79	78 690	786 90	231 11	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Oct 20, 11	55 000	56 517	3,108 45	78 690	4,327 95	1,219 50	LT
Security total		65 000	56 373	3,664 24		5,114 85	1,450 61	
WELLPOINT INC Symbol WLP Exchange NYSE EAI $105 Current yield 1 62%	Aug 20, 12	70 000	56 832	3,978 27	92 390	6,467 30	2,489 03	LT
WELLS FARGO & CO NEW Symbol WFC Exchange NYSE EAI $84 Current yield 2 64%	Apr 25, 13	70 000	37 668	2,636 77	45 400	3,178 00	541 23	ST
Total				**$264,360.27**		**$371,134.15**	**$106,773.89**	

Equities

Common stock

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
ALCOA INC								
Symbol AA Exchange NYSE								
EAI $62 Current yield 1 13%	Sep 17, 13	245 000	8 253	2,022 06	10 630	2,604 35	582 29	ST
	Sep 18, 13	35 000	8 277	289 71	10 630	372 05	82 34	ST
	Oct 31, 13	105 000	9 410	988 05	10 630	1,116 15	128 10	ST
	Nov 25, 13	130 000	9 567	1,243 71	10 630	1,381 90	138 19	ST
Security total		515 000	8 822	4,543 53		5,474 45	930 92	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
AMDOCS LTD GBP								
Symbol DOX Exchange OTC								
EAI $31 Current yield 1 25%								
GBP Exchange rate 0 60377	Dec 17, 13	15 000	40 588	608 83	41 240	618 60	9 77	ST
	Dec 18, 13	10 000	40 655	406 55	41 240	412 40	5 85	ST
	Dec 19, 13	5 000	40 950	204 75	41 240	206 20	1 45	ST
	Dec 20, 13	5 000	40 964	204 82	41 240	206 20	1 38	ST
	Dec 23, 13	25 000	40 992	1,024 82	41 240	1,031 00	6 18	ST
Security total		60 000	40 830	2,449 77		2,474 40	24 63	
AMERICAN CAPITAL AGENCY CORP								
Symbol AGNC Exchange OTC								
EAI $338 Current yield 13 48%	Jun 8, 11	10 000	30 650	306 50	19 290	192 90	-113 60	LT
	Jun 23, 11	50 000	28 693	1,434 66	19 290	964 50	-470 16	LT
	Oct 19, 11	30 000	27 787	833 63	19 290	578 70	-254 93	LT
	Apr 4, 12	35 000	30 040	1,051 43	19 290	675 15	-376 28	LT
	Jul 6, 12	5 000	34 200	171 00	19 290	96 45	-74 55	LT
Security total		130 000	29 209	3,797 22		2,507 70	-1,289 52	
ANALOG DEVICES INC								
Symbol ADI Exchange OTC								
EAI $95 Current yield 2 66%	Aug 3, 09	25 000	27 437	685 94	50 930	1,273 25	587 31	LT
	Dec 17, 09	20 000	30 500	610 00	50 930	1,018 60	408 60	LT
	Oct 19, 11	25 000	35 194	879 87	50 930	1,273 25	393 38	LT
Security total		70 000	31 083	2,175 81		3,565 10	1,389 29	
APPLIED MATERIALS INC								
Symbol AMAT Exchange OTC								
EAI $58 Current yield 2 26%	Jun 10, 13	145 000	15 465	2,242 45	17 680	2,563 60	321 15	ST
AVERY DENNISON CORP								
Symbol AVY Exchange NYSE								
EAI $75 Current yield 2 30%	Feb 2, 11	30 000	41 226	1,236 79	50 190	1,505 70	268 91	LT
	Mar 7, 11	20 000	41 397	827 95	50 190	1,003 80	175 85	LT
	Oct 19, 11	15 000	26 147	392 21	50 190	752 85	360 64	LT
Security total		65 000	37 799	2,456 95		3,262 35	805 40	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
BABCOCK & WILCOX CO NEW COM								
Symbol BWC Exchange NYSE								
EAI $48 Current yield 1 17%	Aug 3, 09	25 000	20 330	508 27	34 190	854 75	346 48	LT
	Sep 10, 10	55 000	22 000	1,210 00	34 190	1,880 45	670 45	LT
	Jun 6, 11	15 000	27 500	412 50	34 190	512 85	100 35	LT
	Oct 19, 11	25 000	21 452	536 30	34 190	854 75	318 45	LT
Security total		120 000	22 226	2,667 07		4,102 80	1,435 73	
BOSTON SCIENTIFIC CORP								
Symbol BSX Exchange NYSE	Mar 7, 11	180 000	7 475	1,345 57	12 020	2,163 60	818 03	LT
	Mar 11, 11	85 000	7 500	637 50	12 020	1,021 70	384 20	LT
	Oct 19, 11	40 000	5 678	227 13	12 020	480 80	253 67	LT
Security total		305 000	7 247	2,210 20		3,666 10	1,455 90	
BRANDYWINE RLTY TRUST NEW								
Symbol BDN Exchange NYSE								
EAI $132 Current yield 4 26%	Aug 3, 09	60 000	7 812	468 77	14 090	845 40	376 63	LT
	Oct 19, 11	160 000	7 810	1,249 73	14 090	2,254 40	1,004 67	LT
Security total		220 000	7 811	1,718 50		3,099 80	1,381 30	
BROADRIDGE FINANCIAL SOLUTIONS INC								
Symbol BR Exchange NYSE								
EAI $147 Current yield 2 13%	Aug 3, 09	85 000	17 380	1,477 30	39 520	3,359 20	1,881 90	LT
	Sep 25, 09	20 000	20 259	405 18	39 520	790 40	385 22	LT
	Oct 19, 11	60 000	21 337	1,280 25	39 520	2,371 20	1,090 95	LT
	May 16, 13	10 000	26 553	265 53	39 520	395 20	129 67	ST
Security total		175 000	19 590	3,428 26		6,916 00	3,487 74	
CHUBB CORP								
Symbol CB Exchange NYSE								
EAI $97 Current yield 1 83%	Aug 3, 09	45 000	46 659	2,099 68	96 630	4,348 35	2,248 67	LT
	Oct 19, 11	10 000	64 490	644 90	96 630	966 30	321 40	LT
Security total		55 000	49 901	2,744 58		5,314 65	2,570 07	
CINEMARK HOLDINGS INC								
Symbol CNK Exchange NYSE								
EAI $115 Current yield 3 00%	Jan 3, 13	45 000	27 081	1,218 66	33 330	1,499 85	281 19	ST

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Jan 30, 13	30 000	28 307	849 23	33 330	999 90	150 67	ST
	Aug 27, 13	40 000	30 190	1,207 63	33 330	1,333 20	125 57	ST
Security total		115 000	28 483	3,275 52		3,832 95	557 43	
CLOROX CO Symbol CLX Exchange NYSE EAI $114 Current yield 3 07%	Oct 28, 09	15 000	57 990	869 85	92 760	1,391 40	521 55	LT
	Nov 17, 09	10 000	59 738	597 38	92 760	927 60	330 22	LT
	Oct 19, 11	15 000	68 140	1,022 10	92 760	1,391 40	369 30	LT
Security total		40 000	62 233	2,489 33		3,710 40	1,221 07	
COACH INC Symbol COH Exchange NYSE EAI $61 Current yield 2 42%	Dec 4, 13	45 000	56 171	2,527 71	56 130	2,525 85	-1 86	ST
DIEBOLD INC Symbol DBD Exchange NYSE EAI $86 Current yield 3 47%	May 8, 13	5 000	30 778	153 89	33 010	165 05	11 16	ST
	May 9, 13	35 000	30 721	1,075 25	33 010	1,155 35	80 10	ST
	May 10, 13	25 000	30 544	763 62	33 010	825 25	61 63	ST
	May 13, 13	10 000	30 724	307 24	33 010	330 10	22 86	ST
Security total		75 000	30 667	2,300 00		2,475 75	175 75	
DUKE ENERGY CORP NEW Symbol DUK Exchange NYSE EAI $159 Current yield 4 52%	Aug 3, 09	51 000	45 138	2,302 04	69 010	3,519 51	1,217 47	LT
ENDURANCE SPECIALTY HOLDINGS LTD ORD Symbol ENH Exchange NYSE EAI $134 Current yield 2 18%	Aug 3, 09	45 000	32 669	1,470 14	58 670	2,640 15	1,170 01	LT
	Aug 19, 09	15 000	34 149	512 24	58 670	880 05	367 81	LT
	Oct 19, 11	45 000	33 654	1,514 45	58 670	2,640 15	1,125 70	LT
Security total		105 000	33 303	3,496 83		6,160 35	2,663 52	
ENTERGY CORP NEW Symbol ETR Exchange NYSE EAI $133 Current yield 5 26%	Aug 3, 09	25 000	80 757	2,018 94	63 270	1,581 75	-437 19	LT
	Oct 19, 11	15 000	67 529	1,012 94	63 270	949 05	-63 89	LT
Security total		40 000	75 797	3 031 88		2 530 80	-501 08	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
EXPEDITORS INTL WASH INC								
Symbol EXPD Exchange OTC								
EAI $36 Current yield 1 36%	Dec 11, 13	60 000	42 499	2,549 97	44 250	2,655 00	105 03	ST
FIRST AMERN FINL CORP COM								
Symbol FAF Exchange NYSE								
EAI $98 Current yield 1 70%	Jan 11, 11	5 000	14 890	74 45	28 200	141 00	66 55	LT
	Jan 12, 11	5 000	14 932	74 66	28 200	141 00	66 34	LT
	Jan 13, 11	20 000	14 912	298 24	28 200	564 00	265 76	LT
	Feb 11, 11	25 000	15 536	388 41	28 200	705 00	316 59	LT
	Feb 14, 11	20 000	15 487	309 75	28 200	564 00	254 25	LT
	Feb 17, 11	10 000	16 081	160 81	28 200	282 00	121 19	LT
	Apr 1, 11	40 000	16 402	656 10	28 200	1,128 00	471 90	LT
	Oct 19, 11	70 000	13 299	930 97	28 200	1,974 00	1,043 03	LT
	Jul 22, 13	10 000	22 478	224 78	28 200	282 00	57 22	ST
Security total		205 000	15 211	3,118 17		5,781 00	2,662 83	
GENUINE PARTS CO								
Symbol GPC Exchange NYSE								
EAI $140 Current yield 2 59%	Aug 3, 09	30 000	35 577	1,067 33	83 190	2,495 70	1,428 37	LT
	Oct 15, 10	10 000	48 273	482 73	83 190	831 90	349 17	LT
	Oct 19, 11	5 000	56 570	282 85	83 190	415 95	133 10	LT
	Dec 18, 12	20 000	63 497	1,269 94	83 190	1,663 80	393 86	LT
Security total		65 000	47 736	3,102 85		5,407 35	2,304 50	
GRACE (W R) & CO NEW								
Symbol GRA Exchange NYSE	Dec 14, 11	15 000	40 935	614 03	98 870	1,483 05	869 02	LT
	Dec 28, 11	15 000	44 308	664 62	98 870	1,483 05	818 43	LT
	Apr 19, 12	10 000	55 978	559 78	98 870	988 70	428 92	LT
Security total		40 000	45 961	1,838 43		3,954 80	2,116 37	
HAEMONETICS CORP MASS								
Symbol HAE Exchange NYSE	Mar 16, 11	20 000	31 550	631 00	42 130	842 60	211 60	LT
	Jun 3, 11	20 000	33 074	661 49	42 130	842 60	181 11	LT
	Oct 19, 11	30 000	30 005	900 15	42 130	1,263 90	363 75	LT
	May 16, 13	15 000	39 974	599 61	42 130	631 95	32 34	ST

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		85 000	32 850	2,792 25		3,581 05	788 80	
HASBRO INC								
Symbol HAS Exchange OTC								
EAI $160 Current yield 2 91%	Aug 3, 09	35 000	26 189	916 63	55 010	1,925 35	1,008 72	LT
	Dec 2, 09	15 000	30 596	458 95	55 010	825 15	366 20	LT
	Mar 19, 10	5 000	38 082	190 41	55 010	275 05	84 64	LT
	Oct 19, 11	45 000	34 823	1,567 04	55 010	2,475 45	908 41	LT
Security total		100 000	31 330	3,133 03		5,501 00	2,367 97	
HCP INC								
Symbol HCP Exchange NYSE								
EAI $189 Current yield 5 78%	Aug 3, 09	60 000	25 104	1,506 25	36 320	2,179 20	672 95	LT
	Oct 19, 11	10 000	36 511	365 11	36 320	363 20	-1 91	LT
	Oct 21, 11	20 000	36 983	739 67	36 320	726 40	-13 27	LT
Security total		90 000	29 011	2,611 03		3,268 80	657 77	
HEALTH CARE REIT INC SBI								
Symbol HCN Exchange NYSE								
EAI $214 Current yield 5 71%	Aug 3, 09	40 000	38 440	1,537 63	53 570	2,142 80	605 17	LT
	Oct 19, 11	15 000	46 714	700 72	53 570	803 55	102 83	LT
	Feb 29, 12	10 000	53 225	532 25	53 570	535 70	3 45	LT
	Mar 6, 12	5 000	53 248	266 24	53 570	267 85	1 61	LT
Security total		70 000	43 383	3,036 84		3,749 90	713 06	
INVESCO LTD								
Symbol IVZ Exchange NYSE								
EAI $158 Current yield 2 48%	Jan 14, 11	20 000	24 944	498 88	36 400	728 00	229 12	LT
	Jan 18, 11	45 000	24 971	1,123 73	36 400	1,638 00	514 27	LT
	Feb 3, 11	15 000	24 696	370 45	36 400	546 00	175 55	LT
	Feb 17, 11	5 000	27 250	136 25	36 400	182 00	45 75	LT
	Oct 19, 11	55 000	18 298	1,006 40	36 400	2,002 00	995 60	LT
	Aug 2, 13	35 000	32 994	1,154 80	36 400	1,274 00	119 20	ST
Security total		175 000	24 517	4,290 51		6,370 00	2,079 49	
ITC HOLDINGS CORP								
Symbol ITC Exchange NYSE								
EAI $43 Current yield 1 80%	Dec 17, 12	25 000	78 015	1,950 38	95 820	2,395 50	445 12	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
JANUS CAPITAL GROUP INC								
Symbol JNS Exchange NYSE								
EAI $71 Current yield 2 25%	Jul 11, 13	255 000	9 234	2,354 82	12 370	3,154 35	799 53	ST
KOHLS CORP								
Symbol KSS Exchange NYSE								
EAI $126 Current yield 2 47%	Feb 6, 13	45 000	45 651	2,054 30	56 750	2,553 75	499 45	ST
	Feb 13, 13	25 000	46 258	1,156 47	56 750	1,418 75	262 28	ST
	Oct 2, 13	20 000	51 422	1,028 45	56 750	1,135 00	106 55	ST
Security total		90 000	47 102	4,239 22		5,107 50	868 28	
LEIDOS HLDGS INC								
Symbol LDOS Exchange NYSE								
EAI $84 Current yield 2 74%	Jan 29, 13	42 250	33 845	1,429 97	46 490	1,964 20	534 23	ST
	Feb 14, 13	23 750	33 751	801 59	46 490	1,104 14	302 55	ST
Security total		66 000	33 812	2,231 56		3,068 34	836 78	
M & T BANK CORP								
Symbol MTB Exchange NYSE								
EAI $132 Current yield 2 41%	Oct 13, 11	15 000	74 324	1,114 86	116 420	1,746 30	631 44	LT
	Oct 17, 11	10 000	74 745	747 45	116 420	1,164 20	416 75	LT
	Oct 19, 11	12 000	72 350	868 20	116 420	1,397 04	528 84	LT
	Oct 19, 11	10 000	72 538	725 38	116 420	1,164 20	438 82	LT
Security total		47 000	73 530	3,455 89		5,471 74	2,015 85	
MATTEL INC								
Symbol MAT Exchange OTC								
EAI $180 Current yield 3 03%	Aug 3, 09	55 000	17 448	959 64	47 580	2,616 90	1,657 26	LT
	Mar 10, 10	20 000	22 805	456 11	47 580	951 60	495 49	LT
	Apr 21, 10	25 000	23 516	587 92	47 580	1,189 50	601 58	LT
	Oct 19, 11	25 000	27 388	684 70	47 580	1,189 50	504 80	LT
Security total		125 000	21 507	2,688 37		5,947 50	3,259 13	
MCKESSON CORP								
Symbol MCK Exchange NYSE								
EAI $43 Current yield 0 59%	Apr 7, 10	20 000	66 017	1,320 35	161 400	3,228 00	1,907 65	LT
	May 17, 10	5 000	68 196	340 98	161 400	807 00	466 02	LT
	Nov 1, 10	10 000	67 183	671 83	161 400	1,614 00	942 17	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Oct 19, 11	10 000	73 370	733 70	161 400	1,614 00	880 30	LT
Security total		45 000	68 152	3,066 86		7,263 00	4,196 14	
NATL FUEL GAS CO								
Symbol NFG Exchange NYSE								
EAI $105 Current yield 2 10%	Dec 10, 12	15 000	53 248	798 72	71 400	1,071 00	272 28	LT
	Dec 13, 12	20 000	53 229	1,064 59	71 400	1,428 00	363 41	LT
	Feb 13, 13	20 000	58 202	1,164 04	71 400	1,428 00	263 96	ST
	May 17, 13	15 000	63 799	956 99	71 400	1,071 00	114 01	ST
Security total		70 000	56 919	3,984 34		4,998 00	1,013 66	
NEW YORK CMNTY BANCORP								
Symbol NYCB Exchange NYSE								
EAI $280 Current yield 5 93%	Dec 2, 09	95 000	11 739	1,115 24	16 850	1,600 75	485 51	LT
	Dec 8, 09	35 000	12 794	447 79	16 850	589 75	141 96	LT
	Dec 21, 09	25 000	14 196	354 90	16 850	421 25	66 35	LT
	Oct 19, 11	50 000	12 737	636 87	16 850	842 50	205 63	LT
	Oct 25, 11	75 000	12 693	952 03	16 850	1,263 75	311 72	LT
Security total		280 000	12 524	3,506 83		4,718 00	1,211 17	
NISOURCE INC								
Symbol NI Exchange NYSE								
EAI $115 Current yield 3 04%	Aug 3, 09	115 000	13 028	1,498 22	32 880	3,781 20	2,282 98	LT
OLD REPUBLIC INTL CORP								
Symbol ORI Exchange NYSE								
EAI $234 Current yield 4 17%	Aug 3, 09	95 000	10 657	1,012 46	17 270	1,640 65	628 19	LT
	Oct 19, 11	85 000	9 630	818 55	17 270	1,467 95	649 40	LT
	May 24, 12	5 000	9 950	49 75	17 270	86 35	36 60	LT
	Nov 16, 12	15 000	9 864	147 97	17 270	259 05	111 08	LT
	Dec 5, 12	10 000	10 620	106 20	17 270	172 70	66 50	LT
	Dec 13, 12	50 000	10 619	530 96	17 270	863 50	332 54	LT
	Dec 14, 12	20 000	10 620	212 40	17 270	345 40	133 00	LT
	May 6, 13	30 000	13 720	411 61	17 270	518 10	106 49	ST
	May 8, 13	15 000	13 968	209 53	17 270	259 05	49 52	ST
Security total		325 000	10 767	3,499 43		5,612 75	2,113 32	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
OMNICOM GROUP INC								
Symbol OMC Exchange NYSE								
EAI $88 Current yield 2 15%	May 17, 10	15 000	40 665	609 98	74 370	1,115 55	505 57	LT
	Aug 25, 11	20 000	38 745	774 90	74 370	1,487 40	712 50	LT
	Oct 19, 11	20 000	42 117	842 35	74 370	1,487 40	645 05	LT
Security total		55 000	40 495	2,227 23		4,090 35	1,863 12	
PEABODY ENERGY CORP								
Symbol BTU Exchange NYSE								
EAI $43 Current yield 1 76%	Sep 12, 13	90 000	18 541	1,668 69	19 530	1,757 70	89 01	ST
	Sep 13, 13	35 000	18 168	635 90	19 530	683 55	47 65	ST
Security total		125 000	18 437	2,304 59		2,441 25	136 66	
QUEST DIAGNOSTICS INC								
Symbol DGX Exchange NYSE								
EAI $42 Current yield 2 24%	Oct 8, 13	10 000	62 051	620 51	53 540	535 40	-85 11	ST
	Oct 9, 13	25 000	61 803	1,545 08	53 540	1,338 50	-206 58	ST
Security total		35 000	61 874	2,165 59		1,873 90	-291 69	
REGAL ENTERTAINMENT GROUP CL A								
Symbol RGC Exchange NYSE								
EAI $176 Current yield 4 31%	Dec 26, 12	40 000	13 951	558 06	19 450	778 00	219 94	LT
	Dec 27, 12	85 000	13 823	1,174 99	19 450	1,653 25	478 26	LT
	Dec 28, 12	20 000	13 928	278 56	19 450	389 00	110 44	LT
	Jan 17, 13	65 000	14 915	969 49	19 450	1,264 25	294 76	ST
Security total		210 000	14 196	2,981 10		4,084 50	1,103 40	
ROCKWELL COLLINS INC								
Symbol COL Exchange NYSE								
EAI $78 Current yield 1 62%	Aug 3, 09	25 000	42 869	1,071 73	73 920	1,848 00	776 27	LT
	Feb 3, 11	5 000	65 496	327 48	73 920	369 60	42 12	LT
	Mar 11, 13	25 000	61 018	1,525 47	73 920	1,848 00	322 53	ST
	Aug 1, 13	10 000	72 712	727 12	73 920	739 20	12 08	ST
Security total		65 000	56 182	3,651 80		4,804 80	1,153 00	
SCIENCE APPLICATIONS INTE								
Symbol SAIC Exchange NYSE								
EAI $41 Current yield 3 35%	Jan 29, 13	23 429	25 054	587 00	33 070	774 78	187 78	ST

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Feb 14, 13	13 571	24 984	339 08	33 070	448 81	109 73	ST
Security total		37 000	25 029	926 08		1,223 59	297 51	
SEMPRA ENERGY								
Symbol SRE Exchange NYSE								
EAI $101 Current yield 2 81%	Aug 3, 09	15 000	52 098	781 47	89 760	1,346 40	564 93	LT
	May 4, 10	10 000	49 443	494 43	89 760	897 60	403 17	LT
	Oct 19, 11	15 000	53 269	799 04	89 760	1,346 40	547 36	LT
Security total		40 000	51 874	2,074 94		3,590 40	1,515 46	
SONOCO PRODUCTS CO								
Symbol SON Exchange NYSE								
EAI $118 Current yield 2 98%	Sep 22, 11	35 000	30 051	1,051 81	41 720	1,460 20	408 39	LT
	Sep 23, 11	5 000	30 236	151 18	41 720	208 60	57 42	LT
	Oct 19, 11	15 000	31 260	468 90	41 720	625 80	156 90	LT
	Jun 4, 12	10 000	29 617	296 17	41 720	417 20	121 03	LT
	Jul 6, 12	5 000	29 608	148 04	41 720	208 60	60 56	LT
	Jul 9, 12	25 000	29 550	738 77	41 720	1,043 00	304 23	LT
Security total		95 000	30 051	2,854 87		3,963 40	1,108 53	
ST JUDE MEDICAL INC								
Symbol STJ Exchange NYSE								
EAI $115 Current yield 1 61%	Aug 3, 09	55 000	37 997	2,089 86	61 950	3,407 25	1,317 39	LT
	Oct 15, 10	10 000	39 811	398 11	61 950	619 50	221 39	LT
	Feb 8, 11	10 000	44 400	444 00	61 950	619 50	175 50	LT
	Oct 19, 11	40 000	38 123	1,524 92	61 950	2,478 00	953 08	LT
Security total		115 000	38 756	4,456 89		7,124 25	2,667 36	
STAPLES INC								
Symbol SPLS Exchange OTC								
EAI $115 Current yield 3 02%	May 7, 13	165 000	13 921	2,297 10	15 890	2,621 85	324 75	ST
	Jun 12, 13	50 000	15 599	779 99	15 890	794 50	14 51	ST
	Sep 6, 13	25 000	14 171	354 29	15 890	397 25	42 96	ST
Security total		240 000	14 297	3,431 38		3,813 60	382 22	
SUN COMMUNITIES INC								
Symbol SUI Exchange NYSE								
EAI $252 Current yield 5 91%	Jan 11, 12	40 000	35 544	1,421 79	42 640	1,705 60	283 81	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Jan 12, 12	10 000	35 331	353 31	42 640	426 40	73 09	LT
	Mar 22, 12	15 000	42 009	630 14	42 640	639 60	9 46	LT
	Sep 20, 12	25 000	43 890	1,097 26	42 640	1,066 00	-31 26	LT
	Dec 5, 13	10 000	40 746	407 46	42 640	426 40	18 94	ST
Security total		100 000	39 100	3,909 96		4,264 00	354 04	
SUNTRUST BANKS INC								
Symbol STI Exchange NYSE								
EAI $56 Current yield 1 09%	Oct 19, 11	90 000	18 915	1,702 39	36 810	3,312 90	1,610 51	LT
	Oct 25, 11	50 000	18 831	941 58	36 810	1,840 50	898 92	LT
Security total		140 000	18 886	2,643 97		5,153 40	2,509 43	
SYSCO CORP								
Symbol SYY Exchange NYSE								
EAI $151 Current yield 3 22%	Sep 27, 12	65 000	31 060	2,018 93	36 100	2,346 50	327 57	LT
	Oct 26, 12	30 000	30 827	924 81	36 100	1,083 00	158 19	LT
	Nov 15, 12	35 000	29 820	1,043 72	36 100	1,263 50	219 78	LT
Security total		130 000	30 673	3,987 46		4,693 00	705 54	
TECO ENERGY INC								
Symbol TE Exchange NYSE								
EAI $163 Current yield 5 11%	Sep 18, 12	5 000	17 344	86 72	17 240	86 20	-0 52	LT
	Sep 19, 12	10 000	17 350	173 50	17 240	172 40	-1 10	LT
	Sep 20, 12	15 000	17 350	260 25	17 240	258 60	-1 65	LT
	Sep 27, 12	80 000	17 628	1,410 30	17 240	1,379 20	-31 10	LT
	Nov 7, 12	60 000	17 529	1,051 78	17 240	1,034 40	-17 38	LT
	Feb 5, 13	15 000	16 926	253 89	17 240	258 60	4 71	ST
Security total		185 000	17 494	3,236 44		3,189 40	-47 04	
TELEPHONE & DATA SYS INC								
Symbol TDS Exchange NYSE								
EAI $69 Current yield 1 98%	Aug 3, 09	85 000	24 148	2,052 65	25 780	2,191 30	138 65	LT
	Oct 19, 11	50 000	19 323	966 18	25 780	1,289 00	322 82	LT
Security total		135 000	22 362	3,018 83		3,480 30	461 47	

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
ULTRA PETROLEUM CORP (CANADA) ORD CAD								
Symbol UPL Exchange NYSE								
CAD Exchange rate 1 06250	May 17, 13	105 000	22 476	2,360 03	21 650	2,273 25	-86 78	ST
VERIFONE SYSTEMS INC								
Symbol PAY Exchange NYSE	Apr 9, 13	40 000	20 500	820 03	26 820	1,072 80	252 77	ST
	Apr 10, 13	70 000	21 144	1,480 12	26 820	1,877 40	397 28	ST
Security total		110 000	20 910	2,300 15		2,950 20	650 05	
XCEL ENERGY INC								
Symbol XEL Exchange NYSE								
EAI $84 Current yield 4 01%	Aug 3, 09	45 000	19 658	884 61	27 940	1,257 30	372 69	LT
	Oct 19, 11	30 000	25 378	761 35	27 940	838 20	76 85	LT
Security total		75 000	21 946	1,645 96		2,095 50	449 54	
XEROX CORP								
Symbol XRX Exchange NYSE								
EAI $105 Current yield 1 88%	Aug 3, 09	123 000	8 475	1,042 43	12 170	1,496 91	454 48	LT
	Mar 4, 10	60 000	9 509	570 58	12 170	730 20	159 62	LT
	Mar 19, 10	55 000	9 779	537 89	12 170	669 35	131 46	LT
	Dec 13, 10	30 000	11 997	359 92	12 170	365 10	5 18	LT
	Oct 19, 11	190 000	7 597	1,443 45	12 170	2,312 30	868 85	LT
Security total		458 000	8 634	3,954 27		5,573 86	1,619 59	
ZIMMER HOLDINGS INC								
Symbol ZMH Exchange NYSE								
EAI $44 Current yield 0 86%	Aug 3, 09	20 000	46 010	920 20	93 190	1,863 80	943 60	LT
	Sep 21, 10	5 000	51 610	258 05	93 190	465 95	207 90	LT
	Feb 3, 11	10 000	60 417	604 17	93 190	931 90	327 73	LT
	Oct 19, 11	15 000	52 580	788 70	93 190	1,397 85	609 15	LT
	Jan 11, 13	5 000	71 114	355 57	93 190	465 95	110 38	ST
Security total		55 000	53 213	2,926 69		5,125 45	2,198 76	
Total				**$165,864.88**		**$235,297.74**	**$69,432.86**	

Equities

Common stock

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
ALLEGION PLC Symbol ALLE Exchange NYSE	Aug 3, 09	45 000	17 097	769 40	44 190	1,988 55	1,219 15	LT
ALLIANZ SE ADR Symbol AZSEY Exchange OTC EAI $131 Current yield 2 41%	Aug 3, 09	300 000	10 239	3,071 85	18 130	5,439 00	2,367 15	LT
AXA ADR Symbol AXAHY Exchange OTC EAI $77 Current yield 2 76%	Aug 3, 09	100 000	22 049	2,204 90	27 890	2,789 00	584 10	LT
BASF SE SPON ADR Symbol BASFY Exchange OTC EAI $111 Current yield 2 29%	Aug 3, 09	45 000	52 280	2,352 60	107 790	4,850 55	2,497 95	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
BHP BILLITON LTD SPON ADR								
Symbol BHP Exchange NYSE								
EAI $336 Current yield 3 40%	Aug 3, 09	100 000	66 379	6,637 95	68 200	6,820 00	182 05	LT
	Jul 30, 13	45 000	62 925	2,831 65	68 200	3,069 00	237 35	ST
Security total		145 000	65 308	9,469 60		9,889 00	419 40	
BRITISH AMER TOBACCO PLC GB SPON ADR								
Symbol BTI Exchange AMEX								
EAI $195 Current yield 4 03%	Aug 3, 09	40 000	62 256	2,490 24	107 420	4,296 80	1,806 56	LT
	Dec 4, 12	5 000	106 974	534 87	107 420	537 10	2 23	LT
Security total		45 000	67 225	3,025 11		4,833 90	1,808 79	
BROOKFIELD ASSET MGMT INC LTD VTG SHS CL A								
Symbol BAM Exchange NYSE								
EAI $56 Current yield 2 06%	Aug 3, 09	70 000	21 319	1,492 36	38 830	2,718 10	1,225 74	LT
CANADIAN PAC RAILWAY LTD CAD								
Symbol CP Exchange NYSE								
EAI $133 Current yield 0 88%								
CAD Exchange rate 1 06250	Aug 3, 09	50 000	46 808	2,340 40	151 320	7,566 00	5,225 60	LT
	May 10, 10	40 000	57 141	2,285 67	151 320	6,052 80	3,767 13	LT
	Dec 16, 10	10 000	64 712	647 12	151 320	1,513 20	866 08	LT
Security total		100 000	52 732	5,273 19		15,132 00	9,858 81	
CANADIAN NAT RESOURCES LTD CAD								
Symbol CNQ Exchange NYSE								
EAI $132 Current yield 2 23%								
CAD Exchange rate 1 06250	Aug 3, 09	60 000	32 319	1,939 17	33 840	2,030 40	91 23	LT
	Dec 27, 10	115 000	43 539	5,007 08	33 840	3,891 60	-1,115 48	LT
Security total		175 000	39 693	6,946 25		5,922 00	-1,024 25	
CDN NATL RAILWAY CO CAD								
Symbol CNI Exchange NYSE								
EAI $105 Current yield 1 42%								
CAD Exchange rate 1 06250	Aug 3, 09	80 000	24 850	1,988 00	57 020	4,561 60	2,573 60	LT
	Dec 14, 10	30 000	33 665	1,009 95	57 020	1,710 60	700 65	LT
	Dec 4, 12	20 000	44 731	894 62	57 020	1,140 40	245 78	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		130 000	29 943	3,892 57		7,412 60	3,520 03	
CORE LABORATORIES N V EUR								
Symbol CLB Exchange NYSE								
EAI $26 Current yield 0 68%								
EUR Exchange rate 0 72571	Aug 3, 09	20 000	44 450	889 00	190 950	3,819 00	2,930 00	LT
DIAGEO PLC NEW GB SPON ADR								
Symbol DEO Exchange NYSE								
EAI $150 Current yield 2 27%	Aug 3, 09	50 000	63 259	3,162 97	132 420	6,621 00	3,458 03	LT
EATON CORP PLC								
Symbol ETN Exchange NYSE								
EAI $158 Current yield 2 21%	Dec 3, 12	69 000	51 655	3,564 20	76 120	5,252 28	1,688 08	LT
	Dec 20, 12	10 000	54 609	546 38[2]	76 120	761 20	214 82	LT
	Sep 24, 13	15 000	69 852	1,047 79	76 120	1,141 80	94 01	ST
Security total		94 000	54 876	5,158 37		7,155 28	1,996 91	
ENSCO PLC CL A								
Symbol ESV Exchange NYSE								
EAI $191 Current yield 3 93%	Oct 30, 13	85 000	57 995	4,929 58	57 180	4,860 30	-69 28	ST
ENSIGN ENERGY SERVICES INC CAD								
Symbol ESVIF Exchange OTC								
EAI $25 Current yield 2 88%								
CAD Exchange rate 1 06250	Aug 4, 09	55 000	15 660	861 30	15 760	866 80	5 50	LT
FINNING INTL CAD								
Symbol FINGF Exchange OTC								
EAI $11 Current yield 2 15%								
CAD Exchange rate 1 06250	Dec 20, 10	20 000	26 338	526 77	25 540	510 80	-15 97	LT
INGERSOLL-RAND PLC								
Symbol IR Exchange NYSE								
EAI $113 Current yield 1 36%	Aug 3, 09	135 000	22 360	3,018 63	61 600	8,316 00	5,297 37	LT
MANULIFE FINANCIAL CORP CAD								
Symbol MFC Exchange NYSE								
EAI $59 Current yield 2 49%								
CAD Exchange rate 1 06250	Aug 3, 09	85 000	24 448	2,078 08	19 730	1,677 05	-401 03	LT
	Oct 13, 11	35 000	12 220	427 70	19 730	690 55	262 85	LT
Security total		120 000	20 882	2,505 78		2,367 60	-138 18	

Holding	Trade date	Number of shares	Purchase price/ Average price per share (\$)	Cost basis (\$)	Price per share on Dec 31 (\$)	Value on Dec 31 (\$)	Unrealized gain or loss (\$)	Holding period
NABORS INDUSTRIES LTD NEW (BERMUDA) Symbol NBR Exchange NYSE EAI \$47 Current yield 0 94%	Aug 3, 09	295 000	18 029	5,318 70	16 990	5,012 05	-306 65	LT
NESTLE S A SPONSORED ADR REPSTG REG SHS SWITZ ADR Symbol NSRGY Exchange OTC EAI \$200 Current yield 2 47%	Aug 3, 09	65 000	41 400	2,691 00	73 590	4,783 35	2,092 35	LT
	Jan 29, 10	45 000	47 735	2,148 08	73 590	3,311 55	1,163 47	LT
Security total		110 000	43 992	4,839 08		8,094 90	3,255 82	
NOBLE CORP PLC Symbol NE Exchange NYSE EAI \$182 Current yield 2 02%	Aug 3, 09	240 000	35 287	8,469 06	37 470	8,992 80	523 74	LT
NOVARTIS AG SPON ADR Symbol NVS Exchange NYSE EAI \$123 Current yield 2 55%	Aug 3, 09	60 000	45 789	2,747 37	80 380	4,822 80	2,075 43	LT
PARTNERRE LTD ORD Symbol PRE Exchange NYSE EAI \$77 Current yield 2 43%	Aug 3, 09	30 000	68 050	2,041 50	105 430	3,162 90	1,121 40	LT
POTASH CORP SASK INC CANADA CAD Symbol POT Exchange NYSE EAI \$210 Current yield 4 25% CAD Exchange rate 1 06250	Aug 3, 09	150 000	31 699	4,754 97	32 960	4,944 00	189 03	LT
RIO TINTO PLC SPON ADR Symbol RIO Exchange NYSE EAI \$352 Current yield 3 12%	Aug 3, 09	130 000	44 580	5,795 51	56 430	7,335 90	1,540 39	LT
	Dec 14, 12	25 000	54 417	1,360 44	56 430	1,410 75	50 31	LT
	Jul 30, 13	45 000	45 021	2,025 96	56 430	2,539 35	513 39	ST
Security total		200 000	45 910	9,181 91		11,286 00	2,104 09	
SCHLUMBERGER LTD NETHERLANDS ANTILLES Symbol SLB Exchange NYSE EAI \$138 Current yield 1 39%	Aug 3, 09	110 000	56 309	6,193 99	90 110	9,912 10	3,718 11	LT

Holding	Trade date	Number of shares	Purchase price/ Average price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
SUNCOR ENERGY INC NEW CAD Symbol SU Exchange NYSE EAI $196 Current yield 2 15% CAD Exchange rate 1 06250	Aug 11, 09	260 000	31 775	8,261 50	35 050	9,113 00	851 50	LT
TALISMAN ENERGY INC CAD Symbol TLM Exchange NYSE EAI $32 Current yield 2 29% CAD Exchange rate 1 06250	Aug 3, 09	120 000	15 908	1,908 96	11 650	1,398 00	-510 96	LT
TECK RESOURCES LTD CL B ORD CAD Symbol TCK Exchange NYSE EAI $39 Current yield 3 33% CAD Exchange rate 1 06250	Dec 14, 12	45 000	35 890	1,615 09	26 010	1,170 45	-444 64	LT
TENARIS S A ADS ADR Symbol TS Exchange NYSE EAI $189 Current yield 1 97%	Aug 3, 09	220 000	31 848	7,006 56	43 690	9,611 80	2,605 24	LT
UNILEVER NV N Y SHS NEW NETHERLANDS SPON SPON ADR Symbol UN Exchange NYSE EAI $142 Current yield 2 94%	Aug 3, 09	120 000	27 569	3,308 35	40 230	4,827 60	1,519 25	LT
VALE SA-SP SPON ADR Symbol VALE Exchange NYSE EAI $33 Current yield 0 87%	Aug 3, 09	250 000	20 820	5,205 00	15 250	3,812 50	-1,392 50	LT
WEATHERFORD INTL LTD CHF Symbol WFT Exchange NYSE CHF Exchange rate 0 88935	Aug 3, 09	510 000	19 889	10,143 75	15 490	7,899 90	-2,243 85	LT
	Oct 1, 13	75 000	15 946	1,195 95	15 490	1,161 75	-34 20	ST
Security total		585 000	19 384	11,339 70		9,061 65	-2,278 05	
YARA INTL ASA SPON ADR Symbol YARIY Exchange OTC EAI $19 Current yield 4 43%	Aug 3, 09	10 000	32 590	325 90	42 930	429 30	103 40	LT
Total				**$142,067.87**		**$191,143.33**	**$49,075.46**	

Corporate bonds and notes

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
LEUCADIA NATL CORP NTS B/E RATE 08 125% MATURES 09/15/15 ACCRUED INTEREST $191 38 CUSIP 527288BD5 Moody Ba2 S&P BBB EAI $650 Current yield 7 32% Original cost basis $8,980 00	Jul 31, 13	8,000 000	109 870	8,789 66	111 000	8,880 00	90 34	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
CASE CORP								
0BP NOTES								
RATE 07 250% MATURES 01/15/16								
ACCRUED INTEREST $300 87								
CUSIP 14743RAB9								
Moody Ba1 S&P BB+								
EAI $653 Current yield 6 58%								
Original cost basis $3,330 00	May 14, 12	3,000 000	106 306	3,189 18	110 250	3,307 50	118 32	LT
Original cost basis $2,260 00	Aug 28, 12	2,000 000	108 002	2,160 05	110 250	2,205 00	44 95	LT
Original cost basis $4,410 00	Jul 29, 13	4,000 000	108 541	4,341 64	110 250	4,410 00	68 36	ST
Security total		9,000 000		9,690 87		9,922 50	231 63	
ECHOSTAR DBS CORP								
MW+50BP								
RATE 07 125% MATURES 02/01/16								
ACCRUED INTEREST $415 62								
CUSIP 27876GBE7								
Moody Ba3 S&P BB-								
EAI $998 Current yield 6 43%								
Original cost basis $15,498 00	Apr 26, 12	14,000 000	106 116	14,856 35	110 750	15,505 00	648 65	LT
MGM GRAND INC CALL @ M/W								
T+50BP								
RATE 07 625% MATURES 01/15/17								
ACCRUED INTEREST $316 43								
CUSIP 552953BB6								
Moody B3 S&P B+								
EAI $686 Current yield 6 70%								
Original cost basis $5,225 00	Apr 26, 12	5,000 000	103 049	5,152 46	113 750	5,687 50	535 04	LT
Original cost basis $4,410 00	Aug 26, 13	4,000 000	109 263	4,370 53	113 750	4,550 00	179 47	ST
Security total		9,000 000		9,522 99		10,237 50	714 51	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
AIRCASTLE LTD NTS B/E								
0BP								
RATE 06 750% MATURES 04/15/17								
ACCRUED INTEREST $142 50								
CUSIP 00928QAF8								
Moody Ba3 S&P BB+								
EAI $675 Current yield 6 05%								
Original cost basis $2,010 00	Jun 21, 12	2,000 000	100 357	2,007 15	111 500	2,230 00	222 85	LT
Original cost basis $3,225 00	Dec 14, 12	3,000 000	105 823	3,174 71	111 500	3,345 00	170 29	LT
Original cost basis $5,362 50	Aug 16, 13	5,000 000	106 557	5,327 87	111 500	5,575 00	247 13	ST
Security total		10,000 000		10,509 73		11,150 00	640 27	
CIT GROUP INC								
0BP								
RATE 05 000% MATURES 05/15/17								
ACCRUED INTEREST $185 27								
CUSIP 125581GM4								
Moody Ba3 S&P BB-								
EAI $1,450 Current yield 4 68%								
Original cost basis $6,030 00	May 09, 12	6,000 000	100 349	6,020 95	106 750	6,405 00	384 05	LT
Original cost basis $5,043 75	May 15, 12	5,000 000	100 612	5,030 62	106 750	5,337 50	306 88	LT
Original cost basis $2,005 00	May 16, 12	2,000 000	100 175	2,003 50	106 750	2,135 00	131 50	LT
	May 18, 12	2,000 000	98 750	1,975 00	106 750	2,135 00	160 00	LT
Original cost basis $14,798 00	Aug 06, 13	14,000 000	105 123	14,717 24	106 750	14,945 00	227 76	ST
Security total		29,000 000		29,747 31		30,957 50	1,210 19	
HARRAHS OPER CO INC NTS								
0BP								
RATE 11 250% MATURES 06/01/17								
ACCRUED INTEREST $93 75								
CUSIP 413627BL3								
Moody B3 S&P B-								
EAI $1,125 Current yield 11 06%								
Original cost basis $5,575 00	May 01, 12	5,000 000	108 241	5,412 08	101 750	5,087 50	-324 58	LT
Original cost basis $5,237 50	Jul 29, 13	5,000 000	104 304	5,215 21	101 750	5,087 50	-127 71	ST
Security total		10,000 000		10,627 29		10,175 00	-452 29	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
EL PASO CORP MW@+50BP								
RATE 07 000% MATURES 06/15/17								
ACCRUED INTEREST $55 99								
CUSIP 28336LBQ1								
Moody Ba2 S&P BB								
EAI $1,260 Current yield 6 19%								
Original cost basis $3,435 00	Sep 10, 12	3,000 000	110 760	3,322 81	113 064	3,391 92	69 11	LT
Original cost basis $2,230 00	Aug 21, 13	2,000 000	110 476	2,209 53	113 064	2,261 28	51 75	ST
Original cost basis $11,150 00	Aug 23, 13	10,000 000	110 490	11,049 05	113 064	11,306 40	257 35	ST
Original cost basis $3,345 00	Aug 27, 13	3,000 000	110 519	3,315 57	113 064	3,391 92	76 35	ST
Security total		18,000 000		19,896 96		20,351 52	454 56	
SMITHFIELD FOODS INC								
NTS								
RATE 07 750% MATURES 07/01/17								
ACCRUED INTEREST $348 75								
CUSIP 832248AQ1								
Moody B2 S&P BB-								
EAI $698 Current yield 6 61%								
Original cost basis $5,625 00	Apr 27, 12	5,000 000	108 790	5,439 53	117 250	5,862 50	422 97	LT
Original cost basis $4,535 00	Aug 05, 13	4,000 000	112 078	4,483 14	117 250	4,690 00	206 86	ST
Security total		9,000 000		9,922 67		10,552 50	629 83	
AES CORP NTS								
8 000% 101517 DTD011808								
FC041508 CALL@M/W +50BP								
ACCRUED INTEREST $168 88								
CUSIP 00130HBH7								
Moody Ba3 S&P BB-								
EAI $800 Current yield 6 81%								
Original cost basis $11,575 00	Aug 14, 13	10,000 000	114 407	11,440 71	117 500	11,750 00	309 29	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
ICAHN ENTERPRISES L P /								
ICAHN NTS								
RATE 08 000% MATURES 01/15/18								
CALLABLE								
ACCRUED INTEREST $368 88								
CUSIP 451102AH0								
Moody Ba3 S&P BBB-								
EAI $800 Current yield 7 69%								
Original cost basis $2,117 50	Jul 29, 13	2,000 000	105 386	2,107 73	104 000	2,080 00	-27 73	ST
Original cost basis $8,460 00	Aug 07, 13	8,000 000	105 294	8,423 58	104 000	8,320 00	-103 58	ST
Security total		10,000 000		10,531 31		10,400 00	-131 31	
HUNTINGTON INGALLS INDS								
0BP								
RATE 06 875% MATURES 03/15/18								
CALLABLE								
ACCRUED INTEREST $364 37								
CUSIP 446413AB2								
Moody Ba3 S&P B+								
EAI $1,238 Current yield 6 37%								
Original cost basis $10,650 00	May 03, 12	10,000 000	104 863	10,486 39	108 000	10,800 00	313 61	LT
Original cost basis $6,570 00	Jul 31, 13	6,000 000	108 713	6,522 82	108 000	6,480 00	-42 82	ST
Original cost basis $2,187 50	Aug 07, 13	2,000 000	108 632	2,172 64	108 000	2,160 00	-12 64	ST
Security total		18,000 000		19,181 85		19,440 00	258 15	
CSC HLDGS INC								
SENIOR NOTES								
RATE 07 625% MATURES 07/15/18								
ACCRUED INTEREST $316 43								
CUSIP 126304AK0								
Moody Ba3 S&P BB+								
EAI $686 Current yield 6 67%								
Original cost basis $5,450 00	Jun 08, 12	5,000 000	106 984	5,349 22	114 375	5,718 75	369 53	LT
Original cost basis $4,610 00	Aug 05, 13	4,000 000	114 111	4,564 44	114 375	4,575 00	10 56	ST
Security total		9,000 000		9,913 66		10,293 75	380 09	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
SEARS HLDGS CORP NTS B/E								
0BP								
RATE 06 625% MATURES 10/15/18								
ACCRUED INTEREST $307 69								
CUSIP 812350AE6								
Moody B3 S&P B-								
EAI $1,458 Current yield 7 32%	Apr 27, 12	11,000 000	89 250	9,817 50	90 500	9,955 00	137 50	LT
	Aug 07, 13	11,000 000	96 550	10,620 50	90 500	9,955 00	-665 50	ST
Security total		22,000 000		20,438 00		19,910 00	-528 00	
KINETIC CONCEPTS INC NTS								
CALL@MW+50BP								
RATE 10 500% MATURES 11/01/18								
CALLABLE								
ACCRUED INTEREST $122 50								
CUSIP 49461BAB0								
Moody B3 S&P B-								
EAI $735 Current yield 9 13%								
Original cost basis $5,450 00	Apr 02, 13	5,000 000	108 017	5,400 85	115 000	5,750 00	349 15	ST
Original cost basis $2,190 00	Aug 06, 13	2,000 000	108 896	2,177 93	115 000	2,300 00	122 07	ST
Security total		7,000 000		7,578 78		8,050 00	471 22	
CDW LLC / CDW FIN CORP								
CALL@MW+50BP								
RATE 08 000% MATURES 12/15/18								
ACCRUED INTEREST $35 55								
CUSIP 12513GAW9								
Moody Ba3 S&P BB-								
EAI $800 Current yield 7 34%								
Original cost basis $3,345 00	Feb 19, 13	3,000 000	110 012	3,300 36	109 000	3,270 00	-30 36	ST
Original cost basis $7,682 50	Jul 31, 13	7,000 000	109 090	7,636 32	109 000	7,630 00	-6 32	ST
Security total		10,000 000		10,936 68		10,900 00	-36 68	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
AVIS BUDGET NTS B/E								
CALL@MW+50BP								
RATE 08 250% MATURES 01/15/19								
CALLABLE								
ACCRUED INTEREST $380 41								
CUSIP 053773AN7								
Moody B2 S&P B								
EAI $825 Current yield 7 57%								
Original cost basis $3,345 00	Dec 13, 12	3,000 000	109 796	3,293 90	109 000	3,270 00	-23 90	LT
Original cost basis $2,235 00	Jan 28, 13	2,000 000	110 181	2,203 63	109 000	2,180 00	-23 63	ST
Original cost basis $5,493 75	Jul 30, 13	5,000 000	109 224	5,461 20	109 000	5,450 00	-11 20	ST
Security total		10,000 000		10,958 73		10,900 00	-58 73	
INTELSAT JACKSON HLDGS								
0BPS								
RATE 07 250% MATURES 04/01/19								
CALLABLE								
ACCRUED INTEREST $344 37								
CUSIP 45824TAE5								
Moody B3 S&P B+								
EAI $1,378 Current yield 6 71%								
Original cost basis $10,549 00	May 01, 12	10,000 000	104 464	10,446 43	108 000	10,800 00	353 57	LT
Original cost basis $9,720 00	Aug 02, 13	9,000 000	107 492	9,674 31	108 000	9,720 00	45 69	ST
Security total		19,000 000		20,120 74		20,520 00	399 26	
HERTZ CORP NTS B/E								
RATE 06 750% MATURES 04/15/19								
CALLABLE								
ACCRUED INTEREST $142 50								
CUSIP 428040CJ6								
Moody B2 S&P B								
EAI $675 Current yield 6 26%								
Original cost basis $3,277 50	Jan 30, 13	3,000 000	108 048	3,241 46	107 750	3,232 50	-8 96	ST
Original cost basis $2,175 00	Jan 31, 13	2,000 000	107 616	2,152 33	107 750	2,155 00	2 67	ST
Original cost basis $5,375 00	Aug 06, 13	5,000 000	107 035	5,351 75	107 750	5,387 50	35 75	ST
Security total		10,000 000		10,745 54		10,775 00	29 46	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
VISTEON CORP								
CALL@MW+50BP								
RATE 06 750% MATURES 04/15/19								
ACCRUED INTEREST $71 25								
CUSIP 92839UAF4								
Moody B2 S&P B+								
EAI $338 Current yield 6 35%	May 02, 12	5,000 000	103 500	5,175 00	106 250	5,312 50	137 50	LT
SPRINT CAPITAL CORP								
MW+25BP GLOBAL								
RATE 06 900% MATURES 05/01/19								
ACCRUED INTEREST $218 50								
CUSIP 852060AG7								
Moody B1 S&P BB-								
EAI $1,311 Current yield 6 32%	Apr 27, 12	14,000 000	87 875	12,302 50	109 250	15,295 00	2,992 50	LT
Original cost basis $3,183 75	Jul 30, 13	3,000 000	105 738	3,172 16	109 250	3,277 50	105 34	ST
Original cost basis $2,060 00	Aug 27, 13	2,000 000	102 845	2,056 90	109 250	2,185 00	128 10	ST
Security total		19,000 000		17,531 56		20,757 50	3,225 94	
OIL STATES INTL INC NTS								
CALL@MW+50BP								
RATE 06 500% MATURES 06/01/19								
ACCRUED INTEREST $54 16								
CUSIP 678026AD7								
Moody Ba3 S&P BB+								
EAI $650 Current yield 6 11%								
Original cost basis $5,387 50	Mar 13, 13	5,000 000	106 879	5,343 96	106 375	5,318 75	-25 21	ST
Original cost basis $5,262 50	Jul 29, 13	5,000 000	105 062	5,253 14	106 375	5,318 75	65 61	ST
Security total		10,000 000		10,597 10		10,637 50	40 40	
NRG ENERGY INC NTS B/E								
CALL@MW+50BP								
RATE 08 500% MATURES 06/15/19								
ACCRUED INTEREST $75 55								
CUSIP 629377BG6								
Moody B1 S&P BB-								
EAI $1,700 Current yield 7 96%	Apr 26, 12	10,000 000	102 100	10,210 00	106 750	10,675 00	465 00	LT
Original cost basis $10,800 00	Aug 06, 13	10,000 000	107 542	10,754 23	106 750	10,675 00	-79 23	ST
Security total		20,000 000		20,964 23		21,350 00	385 77	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
LEVEL 3 FING INC NTS B/E								
CALL@MW+50BP								
RATE 08 125% MATURES 07/01/19								
ACCRUED INTEREST $771 87								
CUSIP 527298AU7								
Moody B3 S&P CCC+								
EAI $1,544 Current yield 7 42%								
Original cost basis $2,135 00	Sep 27, 12	2,000 000	105 711	2,114 23	109 500	2,190 00	75 77	LT
Original cost basis $3,217 50	Oct 02, 12	3,000 000	106 141	3,184 25	109 500	3,285 00	100 75	LT
Original cost basis $1,075 00	Oct 09, 12	1,000 000	106 366	1,063 66	109 500	1,095 00	31 34	LT
Original cost basis $3,225 00	Oct 10, 12	3,000 000	106 368	3,191 05	109 500	3,285 00	93 95	LT
Original cost basis $10,875 00	Jul 30, 13	10,000 000	108 229	10,822 94	109 500	10,950 00	127 06	ST
Security total		19,000 000		20,376 13		20,805 00	428 87	
OFFSHORE GROUP INVMT LTD								
CALL@MW+50BP								
RATE 07 500% MATURES 11/01/19								
CALLABLE								
ACCRUED INTEREST $125 00								
CUSIP 676253AJ6								
Moody B3 S&P B-								
EAI $750 Current yield 6 90%								
Original cost basis $3,255 00	May 31, 13	3,000 000	107 845	3,235 37	108 750	3,262 50	27 13	ST
Original cost basis $2,165 00	Jun 03, 13	2,000 000	107 652	2,153 04	108 750	2,175 00	21 96	ST
	Aug 07, 13	2,000 000	104 875	2,097 50	108 750	2,175 00	77 50	ST
	Aug 22, 13	3,000 000	103 750	3,112 50	108 750	3,262 50	150 00	ST
Security total		10,000 000		10,598 41		10,875 00	276 59	
UNITED RENTALS NA INC								
+50BP								
RATE 09 250% MATURES 12/15/19								
ACCRUED INTEREST $73 99								
CUSIP 911365AU8								
Moody B2 S&P BB-								
EAI $1,665 Current yield 8 30%								
Original cost basis $10,125 00	May 14, 12	9,000 000	110 338	9,930 46	111 500	10,035 00	104 54	LT
Original cost basis $7,875 00	Aug 02, 13	7,000 000	111 835	7,828 51	111 500	7,805 00	-23 51	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Original cost basis $2,247 50	Aug 06, 13	2,000 000	111 734	2,234 68	111 500	2,230 00	-4 68	ST
Security total		18,000 000		19,993 65		20,070 00	76 35	
ZAYO GROUP LLC/ZAYO CPTL								
CALL@MW+50BP								
RATE 08 125% MATURES 01/01/20								
CALLABLE								
ACCRUED INTEREST $406 25								
CUSIP 989194AG0								
Moody B1 S&P B								
EAI $813 Current yield 7 42%								
Original cost basis $5,569 45	Sep 18, 12	5,000 000	109 724	5,486 22	109 500	5,475 00	-11 22	LT
Original cost basis $2,207 50	Aug 06, 13	2,000 000	109 832	2,196 65	109 500	2,190 00	-6 65	ST
Original cost basis $3,315 00	Aug 08, 13	3,000 000	109 957	3,298 73	109 500	3,285 00	-13 73	ST
Security total		10,000 000		10,981 60		10,950 00	-31 60	
AUTONATION INC NTS B/E								
RATE 05 500% MATURES 02/01/20								
ACCRUED INTEREST $458 33								
CUSIP 05329WAK8								
Moody Baa3 S&P BB+								
EAI $1,100 Current yield 5 12%								
Original cost basis $10,200 00	Apr 26, 12	10,000 000	101 631	10,163 13	107 375	10,737 50	574 37	LT
Original cost basis $10,550 00	Aug 12, 13	10,000 000	105 213	10,521 37	107 375	10,737 50	216 13	ST
Security total		20,000 000		20,684 50		21,475 00	790 50	
HCA INC NTS B/E								
RATE 07 875% MATURES 02/15/20								
CALLABLE								
ACCRUED INTEREST $862 75								
CUSIP 404119BJ7								
Moody Ba3 S&P BB								
EAI $2,284 Current yield 7 33%								
Original cost basis $14,527 50	May 01, 12	13,000 000	109 663	14,256 29	107 375	13,958 75	-297 54	LT
Original cost basis $5,443 75	Aug 08, 13	5,000 000	108 427	5,421 37	107 375	5,368 75	-52 62	ST
Original cost basis $9,787 50	Aug 09, 13	9,000 000	108 312	9,748 08	107 375	9,663 75	-84 33	ST
Original cost basis $2,167 50	Aug 15, 13	2,000 000	107 973	2,159 47	107 375	2,147 50	-11 97	ST
Security total		29,000 000		31,585 21		31,138 75	-446 46	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
ALLY FINANIAL INC NTS								
B/E								
RATE 08 000% MATURES 03/15/20								
ACCRUED INTEREST $188 44								
CUSIP 02005NAE0								
Moody B1 S&P BB								
EAI $640 Current yield 6 67%								
Original cost basis $5,649 50	Jun 13, 12	5,000 000	110 834	5,541 73	119 875	5,993 75	452 02	LT
Original cost basis $3,536 25	Aug 08, 13	3,000 000	116 945	3,508 36	119 875	3,596 25	87 89	ST
Security total		8,000 000		9,050 09		9,590 00	539 91	
T-MOBILE USA INC B/E								
CALL@MW+50BP								
RATE 06 542% MATURES 04/28/20								
INTEREST EARNED FROM 10/16/13								
1ST INTEREST PAYMENT 01/28/14								
CALLABLE								
ACCRUED INTEREST $136 29								
CUSIP 87264AAF2								
Moody Ba3 S&P BB								
EAI $654 Current yield 6 16%								
Original cost basis $10,436 25	Oct 15, 13	10,000 000	104 258	10,425 81	106 250	10,625 00	199 19	ST
EVEREST ACQUISITION LLC								
CALL@MW+50BP								
RATE 09 375% MATURES 05/01/20								
CALLABLE								
ACCRUED INTEREST $156 25								
CUSIP 29977HAB6								
Moody B2 S&P B								
EAI $938 Current yield 8 13%								
Original cost basis $5,656 25	Feb 01, 13	5,000 000	111 799	5,589 99	115 375	5,768 75	178 76	ST
Original cost basis $5,650 00	Aug 14, 13	5,000 000	112 405	5,620 25	115 375	5,768 75	148 50	ST
Security total		10,000 000		11,210 24		11,537 50	327 26	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
WYNN LAS VEGAS LLC B/E								
RATE 07 875% MATURES 05/01/20								
CALLABLE								
ACCRUED INTEREST $105 00								
CUSIP 983130AP0								
S&P BBB-								
EAI $630 Current yield 7 14%								
Original cost basis $5,562 00	May 01, 12	5,000 000	109 318	5,465 92	110 250	5,512 50	46 58	LT
Original cost basis $3,322 50	Aug 20, 13	3,000 000	110 263	3,307 89	110 250	3,307 50	-0 39	ST
Security total		8,000 000		8,773 81		8,820 00	46 19	
TENET HEALTHCARE CORP								
CALL@MW+50BP								
RATE 04 750% MATURES 06/01/20								
ACCRUED INTEREST $39 58								
CUSIP 88033GBU3								
Moody Ba3 S&P B+								
EAI $475 Current yield 4 86%	Oct 16, 13	8,000 000	98 480	7,878 40	97 750	7,820 00	-58 40	ST
Original cost basis $2,005 00	Oct 22, 13	2,000 000	100 243	2,004 87	97 750	1,955 00	-49 87	ST
Security total		10,000 000		9,883 27		9,775 00	-108 27	
COMMUNITY HEALTH SYSTEMS								
CALL@MW +50BP								
RATE 07 125% MATURES 07/15/20								
CALLABLE								
ACCRUED INTEREST $328 54								
CUSIP 12543DAQ3								
Moody B3 S&P B								
EAI $713 Current yield 6 87%	Jul 10, 12	5,000 000	102 125	5,106 25	103 750	5,187 50	81 25	LT
	Jul 30, 13	5,000 000	101 250	5,062 50	103 750	5,187 50	125 00	ST
Security total		10,000 000		10,168 75		10,375 00	206 25	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
RANGE RESOURCES CORP NTS								
B/E								
RATE 06 750% MATURES 08/01/20								
CALLABLE								
ACCRUED INTEREST $534 37								
CUSIP 75281AAL3								
Moody Ba2 S&P BB								
EAI $1,283 Current yield 6 24%								
Original cost basis $9,742 50	May 30, 12	9,000 000	106 918	9,622 63	108 250	9,742 50	119 87	LT
Original cost basis $6,495 00	Aug 06, 13	6,000 000	107 851	6,471 06	108 250	6,495 00	23 94	ST
Original cost basis $4,330 00	Aug 16, 13	4,000 000	107 876	4,315 07	108 250	4,330 00	14 93	ST
Security total		19,000 000		20,408 76		20,567 50	158 74	
ALLIANT TECHSYSTEMS INC								
0BP NTS B/E								
RATE 06 875% MATURES 09/15/20								
CALLABLE								
ACCRUED INTEREST $384 61								
CUSIP 018804AP9								
Moody B1 S&P B+								
EAI $1,306 Current yield 6 37%								
Original cost basis $10,750 00	Apr 27, 12	10,000 000	106 267	10,626 73	107 875	10,787 50	160 77	LT
Original cost basis $9,731 25	Aug 05, 13	9,000 000	107 738	9,696 44	107 875	9,708 75	12 31	ST
Security total		19,000 000		20,323 17		20,496 25	173 08	
PEABODY ENERGY CORP B/E								
RATE 06 500% MATURES 09/15/20								
ACCRUED INTEREST $191 38								
CUSIP 704549AH7								
Moody Ba2 S&P BB								
EAI $650 Current yield 6 18%								
Original cost basis $3,007 50	Jun 04, 12	3,000 000	100 212	3,006 36	105 250	3,157 50	151 14	LT
	Jun 05, 12	2,000 000	100 000	2,000 00	105 250	2,105 00	105 00	LT
	Sep 05, 13	5,000 000	99 500	4,975 00	105 250	5,262 50	287 50	ST
Security total		10,000 000		9,981 36		10,525 00	543 64	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
GENON ENERGY INC NTS B/E								
CALL@MW +50BP								
RATE 09 875% MATURES 10/15/20								
CALLABLE								
ACCRUED INTEREST $187 62								
CUSIP 37244DAF6								
Moody B2 S&P B								
EAI $889 Current yield 8 90%	Jun 07, 12	2,000 000	92 000	1,840 00	111 000	2,220 00	380 00	LT
	Jun 14, 12	3,000 000	92 750	2,782 50	111 000	3,330 00	547 50	LT
Original cost basis $2,252 50	Aug 02, 13	2,000 000	112 062	2,241 24	111 000	2,220 00	-21 24	ST
Original cost basis $2,265 00	Aug 14, 13	2,000 000	112 701	2,254 03	111 000	2,220 00	-34 03	ST
Security total		9,000 000		9,117 77		9,990 00	872 23	
ENERGY TRANSFER PARTNERS								
LP B/E								
RATE 07 500% MATURES 10/15/20								
ACCRUED INTEREST $284 99								
CUSIP 29273VAC4								
Moody Ba2 S&P BB								
EAI $1,350 Current yield 6 68%								
Original cost basis $10,125 00	May 09, 12	9,000 000	110 495	9,944 56	112 250	10,102 50	157 94	LT
Original cost basis $10,192 50	Jul 31, 13	9,000 000	112 602	10,134 25	112 250	10,102 50	-31 75	ST
Security total		18,000 000		20,078 81		20,205 00	126 19	
REYNOLDS GROUP ISSUER								
CALL@MW+50BP								
RATE 05 750% MATURES 10/15/20								
CALLABLE								
ACCRUED INTEREST $121 38								
CUSIP 761735AP4								
Moody B1 S&P B+								
EAI $575 Current yield 5 64%	Sep 06, 13	10,000 000	99 000	9,900 00	102 000	10,200 00	300 00	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
MARKWEST ENERGY								
CALL@MW+50BP								
RATE 06 750% MATURES 11/01/20								
CALLABLE								
ACCRUED INTEREST $78 75								
CUSIP 570506AM7								
Moody Ba3 S&P BB								
EAI $473 Current yield 6 22%								
Original cost basis $5,500 00	Apr 30, 12	5,000 000	108 368	5,418 40	108 500	5,425 00	6 60	LT
Original cost basis $2,135 00	Aug 06, 13	2,000 000	106 438	2,128 77	108 500	2,170 00	41 23	ST
Security total		7,000 000		7,547 17		7,595 00	47 83	
INTL LEASE FIN CORP NTS								
B/E								
RATE 08 250% MATURES 12/15/20								
ACCRUED INTEREST $66 00								
CUSIP 459745GF6								
Moody Ba3 S&P BBB-								
EAI $1,485 Current yield 7 05%								
Original cost basis $5,587 50	May 17, 12	5,000 000	109 987	5,499 36	117 000	5,850 00	350 64	LT
Original cost basis $4,660 00	Aug 02, 13	4,000 000	115 734	4,629 37	117 000	4,680 00	50 63	ST
Original cost basis $10,260 00	Aug 13, 13	9,000 000	113 403	10,206 30	117 000	10,530 00	323 70	ST
Security total		18,000 000		20,335 03		21,060 00	724 97	
CROWN AMERICAS B/E								
RATE 06 250% MATURES 02/01/21								
CALLABLE								
ACCRUED INTEREST $260 41								
CUSIP 22818VAB3								
Moody Ba2 S&P BB								
EAI $625 Current yield 5 76%								
Original cost basis $3,277 50	Mar 04, 13	3,000 000	108 438	3,253 15	108 500	3,255 00	1 85	ST
Original cost basis $2,195 00	Apr 18, 13	2,000 000	109 006	2,180 13	108 500	2,170 00	-10 13	ST
Original cost basis $3,161 25	Aug 06, 13	3,000 000	105 136	3,154 09	108 500	3,255 00	100 91	ST
Original cost basis $2,090 00	Aug 26, 13	2,000 000	104 327	2,086 54	108 500	2,170 00	83 46	ST
Security total		10,000 000		10,673 91		10,850 00	176 09	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
LINN ENERGY LLC NTS B/E								
CALL@MW+50BP								
RATE 07 750% MATURES 02/01/21								
ACCRUED INTEREST $228 19								
CUSIP 536022AF3								
Moody B1 S&P B+								
EAI $775 Current yield 7 33%	May 18, 12	2,000 000	102 290	2,045 80	105 750	2,115 00	69 20	LT
	May 21, 12	3,000 000	102 250	3,067 50	105 750	3,172 50	105 00	LT
	Jul 30, 13	2,000 000	101 500	2,030 00	105 750	2,115 00	85 00	ST
	Aug 14, 13	3,000 000	98 750	2,962 50	105 750	3,172 50	210 00	ST
Security total		10,000 000		10,105 80		10,575 00	469 20	
CHESAPEAKE ENERGY CORP								
E-WHOLE + 50 BP								
RATE 06 125% MATURES 02/15/21								
ACCRUED INTEREST $231 38								
CUSIP 165167CG0								
Moody Ba3 S&P BB-								
EAI $613 Current yield 5 71%	Apr 26, 12	5,000 000	95 500	4,775 00	107 250	5,362 50	587 50	LT
Original cost basis $5,306 25	Aug 05, 13	5,000 000	105 850	5,292 51	107 250	5,362 50	69 99	ST
Security total		10,000 000		10,067 51		10,725 00	657 49	
AMERISTAR CASINOS INC								
CALL@MW+50BP								
RATE 07 500% MATURES 04/15/21								
ACCRUED INTEREST $158 33								
CUSIP 03070QAN1								
Moody B2 S&P B+								
EAI $750 Current yield 6 91%								
Original cost basis $3,285 00	Sep 20, 12	3,000 000	108 367	3,251 03	108 500	3,255 00	3 97	LT
Original cost basis $2,190 00	Sep 21, 12	2,000 000	108 370	2,167 40	108 500	2,170 00	2 60	LT
Original cost basis $5,337 50	Aug 09, 13	5,000 000	106 494	5,324 74	108 500	5,425 00	100 26	ST
Security total		10,000 000		10,743 17		10,850 00	106 83	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
GRAPHIC PACKAGING INTL								
CALL@MW+50BP								
RATE 04 750% MATURES 04/15/21								
CALLABLE								
ACCRUED INTEREST $110 30								
CUSIP 38869PAK0								
Moody Ba3 S&P BB+								
EAI $523 Current yield 4 80%	Nov 01, 13	4,000 000	99 250	3,970 00	99 000	3,960 00	-10 00	ST
	Nov 08, 13	2,000 000	98 750	1,975 00	99 000	1,980 00	5 00	ST
	Nov 12, 13	5,000 000	98 750	4,937 50	99 000	4,950 00	12 50	ST
Security total		11,000 000		10,882 50		10,890 00	7 50	
CCO HLDGS LLC/CAP CORP								
0BP								
RATE 06 500% MATURES 04/30/21								
CALLABLE								
ACCRUED INTEREST $216 66								
CUSIP 1248EPAU7								
Moody B1 S&P BB-								
EAI $1,300 Current yield 6 33%	Apr 26, 12	5,000 000	104 210	5,210 50	102 750	5,137 50	-73 00	LT
	Aug 12, 13	15,000 000	103 250	15,487 50	102 750	15,412 50	-75 00	ST
Security total		20,000 000		20,698 00		20,550 00	-148 00	
PLAINS EXPLORATION &								
50BP PROD CO								
RATE 06 625% MATURES 05/01/21								
CALLABLE								
ACCRUED INTEREST $99 37								
CUSIP 726505AK6								
Moody Baa3 S&P BBB								
EAI $596 Current yield 6 04%								
Original cost basis $5,275 00	Sep 13, 12	5,000 000	104 833	5,241 69	109 655	5,482 75	241 06	LT
Original cost basis $4,260 00	Aug 23, 13	4,000 000	106 254	4,250 16	109 655	4,386 20	136 04	ST
Security total		9,000 000		9,491 85		9,868 95	377 10	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
HALCON RESOURCES CORP								
CALL@MW+50BP								
RATE 08 875% MATURES 05/15/21								
CALLABLE								
ACCRUED INTEREST $102 06								
CUSIP 40537QAD2								
Moody Caa1 S&P CCC+								
EAI $799 Current yield 8 79%	Sep 06, 13	3,000 000	100 000	3,000 00	101 000	3,030 00	30 00	ST
	Sep 09, 13	2,000 000	100 250	2,005 00	101 000	2,020 00	15 00	ST
	Sep 19, 13	4,000 000	104 000	4,160 00	101 000	4,040 00	-120 00	ST
Security total		9,000 000		9,165 00		9,090 00	-75 00	
IRON MTN INC NTS B/E								
RATE 08 375% MATURES 08/15/21								
ACCRUED INTEREST $284 75								
CUSIP 46284PAM6								
Moody B1 S&P B								
EAI $754 Current yield 7 77%								
Original cost basis $5,475 00	May 01, 12	5,000 000	108 205	5,410 28	107 750	5,387 50	-22 78	LT
Original cost basis $4,325 00	Sep 16, 13	4,000 000	107 896	4,315 84	107 750	4,310 00	-5 84	ST
Security total		9,000 000		9,726 12		9,697 50	-28 62	
POST HLDGS INC NTS								
RATE 07 375% MATURES 02/15/22								
CALLABLE								
ACCRUED INTEREST $780 11								
CUSIP 737446AB0								
Moody B1 S&P B								
EAI $2,065 Current yield 6 89%								
Original cost basis $3,285 00	Feb 12, 13	3,000 000	108 772	3,263 16	107 000	3,210 00	-53 16	ST
Original cost basis $2,192 50	Feb 13, 13	2,000 000	108 889	2,177 78	107 000	2,140 00	-37 78	ST
Original cost basis $5,481 25	Mar 28, 13	5,000 000	108 982	5,449 13	107 000	5,350 00	-99 13	ST
Original cost basis $6,465 00	Jul 31, 13	6,000 000	107 454	6,447 29	107 000	6,420 00	-27 29	ST
Original cost basis $2,152 50	Aug 09, 13	2,000 000	107 351	2,147 03	107 000	2,140 00	-7 03	ST
Original cost basis $2,110 00	Sep 05, 13	2,000 000	105 346	2,106 92	107 000	2,140 00	33 08	ST
Original cost basis $4,240 00	Sep 13, 13	4,000 000	105 835	4,233 43	107 000	4,280 00	46 57	ST
Original cost basis $4,240 00	Sep 27, 13	4,000 000	105 856	4,234 25	107 000	4,280 00	45 75	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		28,000 000		30,058 99		29,960 00	-98 99	
BALL CORP NTS B/E								
RATE 05 000% MATURES 03/15/22								
ACCRUED INTEREST $147 22								
CUSIP 058498AR7								
Moody Ba1 S&P BB+								
EAI $500 Current yield 5 05%								
Original cost basis $5,037 50	Oct 22, 13	5,000 000	100 736	5,036 80	99 000	4,950 00	-86 80	ST
Original cost basis $5,050 00	Oct 24, 13	5,000 000	100 981	5,049 09	99 000	4,950 00	-99 09	ST
Security total		10,000 000		10,085 89		9,900 00	-185 89	
MASCO CORP B/E								
0BP								
RATE 05 950% MATURES 03/15/22								
ACCRUED INTEREST $332 86								
CUSIP 574599BH8								
Moody Ba3 S&P BBB-								
EAI $1,131 Current yield 5 63%								
Original cost basis $10,235 00	May 01, 12	10,000 000	102 037	10,203 74	105 750	10,575 00	371 26	LT
Original cost basis $5,300 00	Aug 01, 13	5,000 000	105 764	5,288 22	105 750	5,287 50	-0 72	ST
Original cost basis $2,127 50	Aug 07, 13	2,000 000	106 133	2,122 67	105 750	2,115 00	-7 67	ST
Original cost basis $2,090 00	Aug 21, 13	2,000 000	104 347	2,086 94	105 750	2,115 00	28 06	ST
Security total		19,000 000		19,701 57		20,092 50	390 93	
BE AEROSPACE INC B/E								
RATE 05 250% MATURES 04/01/22								
CALLABLE								
ACCRUED INTEREST $262 50								
CUSIP 055381AS6								
Moody Ba2 S&P BB								
EAI $1,050 Current yield 5 17%								
Original cost basis $2,055 00	Nov 04, 13	2,000 000	102 744	2,054 89	101 500	2,030 00	-24 89	ST
Original cost basis $11,316 25	Nov 05, 13	11,000 000	102 864	11,315 08	101 500	11,165 00	-150 08	ST
	Nov 13, 13	3,000 000	102 375	3,071 25	101 500	3,045 00	-26 25	ST
	Nov 14, 13	2,000 000	102 375	2,047 50	101 500	2,030 00	-17 50	ST
Original cost basis $2,057 50	Nov 19, 13	2,000 000	102 867	2,057 34	101 500	2,030 00	-27 34	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
Security total		20,000 000		20,546 06		20,300 00	-246 06	
SALLY HLDGS LLC NTS B/E								
0BP								
RATE 05 750% MATURES 06/01/22								
CALLABLE								
ACCRUED INTEREST $47 91								
CUSIP 79546VAJ5								
Moody Ba2 S&P BB+								
EAI $575 Current yield 5 53%								
Original cost basis $2,135 00	Oct 05, 12	2,000 000	106 047	2,120 95	104 000	2,080 00	-40 95	LT
Original cost basis $3,202 50	Oct 10, 12	3,000 000	106 054	3,181 63	104 000	3,120 00	-61 63	LT
Original cost basis $5,162 50	Aug 08, 13	5,000 000	103 214	5,160 71	104 000	5,200 00	39 29	ST
Security total		10,000 000		10,463 29		10,400 00	-63 29	
NCR CORP NTS B/E								
CALL@MW+50BP								
RATE 05 000% MATURES 07/15/22								
CALLABLE								
ACCRUED INTEREST $230 55								
CUSIP 62886EAJ7								
Moody Ba3 S&P BB								
EAI $500 Current yield 5 26%	Jun 12, 13	3,000 000	98 875	2,966 25	95 125	2,853 75	-112 50	ST
	Jun 26, 13	3,000 000	96 250	2,887 50	95 125	2,853 75	-33 75	ST
	Aug 29, 13	4,000 000	95 125	3,805 00	95 125	3,805 00		ST
Security total		10,000 000		9,658 75		9,512 50	-146 25	
TW TELECOM HLDGS INC NTS								
CALL@MW+50BP								
RATE 05 375% MATURES 10/01/22								
CALLABLE								
ACCRUED INTEREST $134 37								
CUSIP 87311XAD0								
Moody B1 S&P BB-								
EAI $538 Current yield 5 47%	Sep 12, 13	10,000 000	95 375	9,537 50	98 250	9,825 00	287 50	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
CLEAR CHANNEL WW HLDGS								
CALL@MW+50BP								
RATE 06 500% MATURES 11/15/22								
CALLABLE								
ACCRUED INTEREST $166 11								
CUSIP 18451QAM0								
Moody B1 S&P B								
EAI $1,300 Current yield 6 36%	Aug 06, 13	20,000 000	102 750	20,550 00	102 125	20,425 00	-125 00	ST
SLM CORP MED TERM NTS								
CALL@MW+50BP								
RATE 05 500% MATURES 01/25/23								
ACCRUED INTEREST $262 16								
CUSIP 78442FEQ7								
Moody Ba1 S&P BBB-								
EAI $605 Current yield 5 82%	Nov 19, 13	11,000 000	94 250	10,367 50	94 461	10,390 71	23 21	ST
DELPHI CORP NTS B/E								
3 CALL@MW+50BP								
RATE 05 000% MATURES 02/15/23								
CALLABLE								
ACCRUED INTEREST $188 88								
CUSIP 247126AH8								
Moody Ba1 S&P BBB-								
EAI $500 Current yield 4 86%								
Original cost basis $2,112 50	Mar 26, 13	2,000 000	105 268	2,105 37	102 875	2,057 50	-47 87	ST
Original cost basis $3,277 50	May 07, 13	3,000 000	108 734	3,262 03	102 875	3,086 25	-175 78	ST
Original cost basis $2,100 00	Jul 30, 13	2,000 000	104 820	2,096 40	102 875	2,057 50	-38 90	ST
Original cost basis $3,127 50	Aug 06, 13	3,000 000	104 107	3,123 23	102 875	3,086 25	-36 98	ST
Security total		10,000 000		10,587 03		10,287 50	-299 53	
MARKWEST ENERGY NTS B/E								
CALL@MW+50BP								
RATE 05 500% MATURES 02/15/23								
ACCRUED INTEREST $415 55								
CUSIP 570506AQ8								
Moody Ba3 S&P BB								
EAI $1,100 Current yield 5 46%	Oct 02, 13	2,000 000	101 500	2,030 00	100 750	2,015 00	-15 00	ST
	Oct 03, 13	2,000 000	101 500	2,030 00	100 750	2,015 00	-15 00	ST

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
	Oct 09, 13	3,000 000	101 750	3,052 50	100 750	3,022 50	-30 00	ST
Original cost basis $2,090 00	Oct 30, 13	2,000 000	104 434	2,088 68	100 750	2,015 00	-73 68	ST
Original cost basis $5,193 75	Nov 05, 13	5,000 000	103 832	5,191 62	100 750	5,037 50	-154 12	ST
	Dec 10, 13	2,000 000	101 500	2,030 00	100 750	2,015 00	-15 00	ST
	Dec 12, 13	4,000 000	101 250	4,050 00	100 750	4,030 00	-20 00	ST
Security total		20,000 000		20,472 80		20,150 00	-322 80	
CBRE SERVICES INC B/E CALL@MW+50BP RATE 05 000% MATURES 03/15/23 CALLABLE ACCRUED INTEREST $309 16 CUSIP 12505BAA8 Moody Ba1 S&P B+ EAI $1,050 Current yield 5 20%	Mar 12, 13	5,000 000	101 375	5,068 75	96 125	4,806 25	-262 50	ST
	Mar 20, 13	2,000 000	101 437	2,028 74	96 125	1,922 50	-106 24	ST
	Aug 02, 13	12,000 000	96 500	11,580 00	96 125	11,535 00	-45 00	ST
	Dec 12, 13	2,000 000	96 250	1,925 00	96 125	1,922 50	-2 50	ST
Security total		21,000 000		20,602 49		20,186 25	-416 24	
CONTINENTAL RESOURCES CALL@MW+50BP RATE 04 500% MATURES 04/15/23 CALLABLE ACCRUED INTEREST $47 50 CUSIP 212015AL5 Moody Baa3 S&P BBB- EAI $225 Current yield 4 44%	Jul 15, 13	2,000 000	99 750	1,995 00	101 375	2,027 50	32 50	ST
	Jul 16, 13	3,000 000	99 750	2,992 50	101 375	3,041 25	48 75	ST
Security total		5,000 000		4,987 50		5,068 75	81 25	

Holding	Trade date	Total face value at maturity ($)	Purchase price ($)	Cost basis ($)	Price on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
ACCESS MIDSTREAM								
CALL@MW+50BP								
RATE 04 875% MATURES 05/15/23								
CALLABLE								
ACCRUED INTEREST $130 81								
CUSIP 00434NAA3								
Moody Ba3 S&P BB								
EAI $1,024 Current yield 5 05%	Oct 11, 13	3,000 000	96 875	2,906 25	96 500	2,895 00	-11 25	ST
	Oct 18, 13	5,000 000	99 563	4,978 15	96 500	4,825 00	-153 15	ST
Original cost basis $2,005 00	Oct 21, 13	2,000 000	100 246	2,004 92	96 500	1,930 00	-74 92	ST
	Oct 31, 13	4,000 000	99 750	3,990 00	96 500	3,860 00	-130 00	ST
	Nov 01, 13	3,000 000	99 750	2,992 50	96 500	2,895 00	-97 50	ST
	Nov 15, 13	4,000 000	97 875	3,915 00	96 500	3,860 00	-55 00	ST
Security total		21,000 000		20,786 82		20,265 00	-521 82	
CCO HLDGS LLC/CAP CORP								
CALL@MW+50BP								
RATE 05 750% MATURES 01/15/24								
CALLABLE								
ACCRUED INTEREST $291 65								
CUSIP 1248EPBE2								
Moody B1 S&P BB-								
EAI $633 Current yield 6 08%	Nov 25, 13	6,000 000	94 750	5,685 00	94 500	5,670 00	-15 00	ST
	Nov 26, 13	5,000 000	94 750	4,737 50	94 500	4,725 00	-12 50	ST
Security total		11,000 000		10,422 50		10,395 00	-27 50	
IRON MTN INC B/E								
0BP								
RATE 05 750% MATURES 08/15/24								
CALLABLE								
ACCRUED INTEREST $238 94								
CUSIP 46284PAP9								
Moody B1 S&P B								
EAI $633 Current yield 6 20%	Jan 17, 13	3,000 000	102 375	3,071 25	92 750	2,782 50	-288 75	ST
	Feb 05, 13	2,000 000	99 875	1,997 50	92 750	1,855 00	-142 50	ST
	Aug 01, 13	6,000 000	94 750	5,685 00	92 750	5,565 00	-120 00	ST
Security total		11,000 000		10,753 75		10,202 50	-551 25	

Holding	Trade date	Total face value at maturity (\$)	Purchase price (\$)	Cost basis (\$)	Price on Dec 31 (\$)	Value on Dec 31 (\$)	Unrealized gain or loss (\$)	Holding period
GMAC LLC B/E								
RATE 08 000% MATURES 11/01/31								
ACCRUED INTEREST $226 66								
CUSIP 36186CBY8								
Moody B1 S&P BB								
EAI $1,360 Current yield 6 69%								
Original cost basis $10,282 50	Apr 26, 12	9,000 000	113 610	10,224 95	119 625	10,766 25	541 30	LT
Original cost basis $9,500 00	Aug 08, 13	8,000 000	118 524	9,481 93	119 625	9,570 00	88 07	ST
Security total		17,000 000		19,706 88		20,336 25	629 37	
Total		**$919,000.000**		**$961,944.44**		**$976,196.18**	**$14,251.74**	

976,196 18
16,427 38 + Accrued Interest

992,623 56 =

Preferred securities

Holding	Trade date	Number of shares	Purchase price per share ($)	Cost basis ($)	Price per share on Dec 31 ($)	Value on Dec 31 ($)	Unrealized gain or loss ($)	Holding period
VOLKSWAGEN A G REPSTG PREF DM 50 PAR PREFERRED SPON ADR Symbol VLKPY Exchange OTC								
EAI $61 Current yield 1 21%	Apr 3, 13	44 000	40 373	1,776 45	56 440	2,483 36	706 91	ST
	Apr 5, 13	19 000	40 215	764 09	56 440	1,072 36	308 27	ST
	Apr 8, 13	1 000	40 680	40 68	56 440	56 44	15 76	ST
	Apr 9, 13	25 000	39 695	992 39	56 440	1,411 00	418 61	ST
Security total		89 000		3,573 61		5,023 16	1,449 55	

Short-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): AMER EXPRESS CO NTS 8 125% 052019 DTD051809 FC112009					*CUSIP:* 025816BB4					
Sell	**28,000.0000**	**37,740.64**	02/08/13	10/23/13	**36,529.08**	**36,706.17**				**(177.09)**
Description (Box 8): BANK OF NEW YORK MELLON 01 969% 062017 DTD122011 FC062012 CORP STEP					*CUSIP:* 064058AA8					
Sell	**1,000.0000**		01/30/13	07/23/13	**1,007.03**	**1,026.86**				**(19.83)**
Description (Box 8): BOEING CO NTS B/E 03 750% 112016 DTD112009 FC052010 MWW T+25BP					*CUSIP:* 097023BC8					
Sell	12,000 0000		09/24/12	04/15/13	13,229.16	13,435 20				(206 04)
Sell	30,000 0000		09/24/12	07/23/13	32,782.80	33,588.00				(805.20)
Sub Total	**42,000.0000**				**46,011.96**	**47,023.20**				**(1,011.24)**
Description (Box 8). COCA-COLA CO/THE B/E 03.300% 090121 DTD081011 CALL@MW+10BP					*CUSIP:* 191216AV2					
Sell	**14,000.0000**		12/20/12	07/23/13	**14,429.94**	**15,418.76**				**(988.82)**
Description (Box 8): CONOCOPHILLIPS NTS B/E 04 750% 020114 DTD020309 CALL@MW+50BP					*CUSIP:* 20825CAS3					
Sell	5,000 0000		06/18/13	07/18/13	5,107.00	5,132.85				(25 85)
Sell	10,000.0000		06/18/13	07/23/13	10,216 80	10,265 70				(48 90)
Sub Total	**15,000.0000**				**15,323.80**	**15,398.55**				**(74.75)**
Description (Box 8). GENL ELEC CAP CORP 03 350% 101716 DTD101711 FC041712 MED TERM NTS					*CUSIP.* 36962G5H3					
Sell	**13,000.0000**		08/20/12	04/15/13	**13,964.21**	**13,905.58**				**58.63**

Short-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): GOLDMAN SACHS GROUP INC 05.250% 101513 DTD101403 FC041504 NTS						*CUSIP:* 38141GDQ4				
Sell	16,000.0000		11/05/12	07/18/13	16,159.36	16,676.80				(517.44)
Description (Box 8): KIMBERLY CLARK CORP 06 250% 071518 DTD072098 FC011599 M/W T+10						*CUSIP:* 494368AT0				
Sell	7,000.0000		07/27/12	07/23/13	8,401.33	8,838.34				(437.01)
Description (Box 8): NORTHERN STATES PWR-MINN 02.150% 081522 DTD081312 FC021513 CALL@MW+10BPS						*CUSIP:* 665772CH0				
Sell	20,000.0000		09/10/12	07/23/13	18,633.60	19,918.00				(1,284.40)
Description (Box 8): PEPSICO INC CALL @ MW 03.000% 082521 DTD082911 FC022512 +15 BP B/E						*CUSIP:* 713448BW7				
Sell	41,000.0000		07/11/13	07/23/13	40,607.22	40,560.89				46.33
Description (Box 8): TARGET CORP B/E 02.900% 011522 DTD011212 CALL@MW+15BP						*CUSIP:* 87612EAZ9				
Sell	15,000.0000		12/20/12	07/23/13	14,807.07	15,805.65				(998.58)
Description (Box 8): US BANK NTS 06.300% 020414 DTD020402 FC080402						*CUSIP:* 90333WAB4				
Sell	9,000.0000		01/29/13	06/28/13	9,301.68	9,514.53				(212.85)
Description (Box 8): US TSY NOTE 01.000 % DUE 09/30/19 DTD 09/30/12 FC 03/31/13						*CUSIP:* 912828TR1				
Sell	39,000.0000		11/20/12	02/08/13	38,308.36	38,844.61				(536.25)
Total	260,000.0000	$37,740.64			$273,484.64	$279,637.94				$(6,153.30)

Long-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): ALABAMA POWER CO B/E 03.375% 100120 DTD100510 FC040111					*CUSIP:* 010392FC7					
Sell	**33,000.0000**		08/11/11	07/23/13	**34,005.84**	**34,031.25**				**(25.41)**
Description (Box 8): ALLSTATE CORP NTS B/E 07.450% 051619 DTD051309 FC111609 CALL@MW+45BP					*CUSIP:* 020002AX9					
Sell	4,000.0000		09/02/09	04/15/13	5,268.60	4,691.44				577.16
Sell	6,000 0000		11/16/09	04/15/13	7,902.90	7,087.68				815.22
Sell	11,000 0000		11/16/09	07/23/13	13,994.42	12,994.08				1,000.34
Sub Total	**21,000.0000**				**27,165.92**	**24,773.20**				**2,392.72**
Description (Box 8): AT& T INC NTS B/E 02 500% 081515 DTD073010 FC021511					*CUSIP:* 00206RAV4					
Sell	12,000.0000		02/11/11	04/16/13	12,449.40	11,826 84				622 56
Sell	10,000.0000		02/11/11	07/23/13	10,332.50	9,855.70				476.80
Sub Total	**22,000.0000**				**22,781.90**	**21,682.54**				**1,099.36**
Description (Box 8): BANK OF NEW YORK 04.950% 031515 DTD031005 FC091505 MTN B/E					*CUSIP:* 06406JHB4					
Sell	9,000.0000		08/12/09	07/23/13	9,586.17	9,430.65				155.52
Sell	26,000.0000		02/04/10	07/23/13	27,693.38	28,128 36				(434.98)
Sub Total	**35,000.0000**				**37,279.55**	**37,559.01**				**(279.46)**
Description (Box 8): BARCLAYS BANK PLC NOTES 05 200% 071014 DTD071009 FC011010 NTS					*CUSIP.* 06739FFZ9					
Sell	**19,000.0000**		01/11/11	01/17/13	**20,178.95**	**20,520.00**				**(341.05)**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): BB&T CORP MED TERM NTS 03 200% 031516 DTD030711 FC091511 B/E					*CUSIP*: 05531FAG8					
Sell	**20,000.0000**		10/21/11	07/23/13	**21,014.60**	**20,558.00**				**456.60**
Description (Box 8): BB&T CORP MED TERM NTS 05.700% 043014 DTD050409 FC103009 B/E					*CUSIP*: 05531FAA1					
Sell	11,000.0000		03/10/10	07/23/13	11,417 89	12,068.54				(650 65)
Sell	10,000.0000		02/02/11	07/23/13	10,379.90	11,122 30				(742 40)
Sub Total	**21,000.0000**				**21,797.79**	**23,190.84**				**(1,393.05)**
Description (Box 8): BERKSHIRE HATHAWAY 04.625% 101513 DTD041504 FC101504 M-W+10BP NTS					*CUSIP*: 084664AD3					
Sell	**16,000.0000**		07/30/09	01/17/13	**16,494.88**	**16,816.80**				**(321.92)**
Description (Box 8): BOTTLING GROUP LLC 06 950% 031514 DTD102408 FC031509 M/W+50 BP					*CUSIP*: 10138MAH8					
Sell	**36,000.0000**		08/10/09	07/11/13	**37,534.32**	**41,649.48**				**(4,115.16)**
Description (Box 8): BP CAPITAL PLC NTS 05.250% 110713 DTD110708 FC050709					*CUSIP*: 05565QBF4					
Sell	**30,000.0000**		11/23/09	04/15/13	**30,791.40**	**33,202.50**				**(2,411.10)**
Description (Box 8): COMERICA BK MI NTS 05 750% 112116 DTD112106 FC052107					*CUSIP*: 200339CG2					
Sell	**10,000.0000**		12/04/09	07/23/13	**11,337.10**	**10,014.40**				**1,322.70**
Description (Box 8): DISNEY WALT CO NEW B/E 06 200% 062014 DTD062002 FC122002 MED TERM NTS					*CUSIP*: 25468PCA2					
Sell	**10,000.0000**		06/30/10	07/18/13	**10,512.80**	**11,595.30**				**(1,082.50)**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): GENL ELEC CAP CORP NTS 05 375% 102016 DTD102006 FC042007 SER MTN					*CUSIP* 36962GY40					
Sell	**29,000.0000**		08/12/09	07/23/13	**32,540.29**	**28,843.40**				**3,696.89**
Description (Box 8). HONEYWELL INTL INC 04.250% 030121 DTD021711 CALL@MW T +10BPS					*CUSIP.* 438516BA3					
Sell	**15,000.0000**		03/19/12	07/23/13	**16,439.10**	**16,916.25**				**(477.15)**
Description (Box 8): INTL BUSINESS MACH NTS 07 625% 101518 DTD101508 FC041509 MW+50BP					*CUSIP.* 459200GM7					
Sell	**13,000.0000**		09/02/09	07/23/13	**16,656.25**	**16,042.26**				**613.99**
Description (Box 8): J P MORGAN CHASE & CO 06 300% 042319 DTD042309 FC102309 NTS					*CUSIP* 46625HHL7					
Sell	9,000 0000		06/09/10	07/23/13	10,661.58	9,921 15				740 43
Sell	25,000 0000		10/31/11	07/23/13	29,615 50	28,275.25				1,340.25
Sub Total	**34,000.0000**				**40,277.08**	**38,196.40**				**2,080.68**
Description (Box 8): JOHNSON & JOHNSON COM 5.150% 071518 DTD062308 FC011509 MW T+15BP					*CUSIP* 478160AU8					
Sell	**10,000.0000**		10/14/09	04/15/13	**12,037.84**	**10,921.40**				**1,116.44**
Description (Box 8): KIMBERLY CLARK CORP 06.125% 080117 DTD073007 FC020108*MW + 25BP*					*CUSIP:* 494368BB8					
Sell	**10,000.0000**		09/16/09	07/18/13	**11,751.20**	**11,311.90**				**439.30**
Description (Box 8): METLIFE INC B/E 04 750% 020821 DTD080610 FC020811					*CUSIP.* 59156RAX6					
Sell	**10,000.0000**		01/25/11	07/18/13	**10,952.10**	**10,244.40**				**707.70**

Long-term transactions for noncovered securities, included in Box 2a (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): NATIONAL RURAL UTIL CORP 04.750% 030114 DTD022504 FC090104 MW +15BP					*CUSIP:* 637432DC6					
Sell	21,000.0000		11/02/09	05/02/13	21,717.36	22,549.17				(831.81)
Description (Box 8): NTHN TRUST CORP NTS 05.500% 081513 DTD081308 FC021509					*CUSIP:* 665859AJ3					
Sell	17,000.0000		10/08/09	07/23/13	17,045.39	18,750.15				(1,704.76)
Description (Box 8): PECO ENERGY CO MW@+25BPS 05.350% 030118 DTD030308 FC090108 OID@99 832 B/E					*CUSIP:* 693304AL1					
Sell	10,000.0000		08/24/09	07/18/13	11,343.30	10,548 40				794 90
Sell	14,000.0000		08/24/09	07/23/13	16,114.56	14,767.76				1,346.80
Sub Total	**24,000.0000**				**27,457.86**	**25,316.16**				**2,141.70**
Description (Box 8): PNC FUNDING CORP NTS B/E 05.125% 020820 DTD020810 FC080810					*CUSIP:* 693476BJ1					
Sell	11,000 0000		01/04/11	07/23/13	12,315.38	11,606.76				708.62
Sell	19,000.0000	20,048.04	01/04/11	10/22/13	21,406.54	19,767.97				1,638 57
Sub Total	**30,000.0000**	**20,048.04**			**33,721.92**	**31,374.73**				**2,347.19**
Description (Box 8): PRINCIPAL LIFE INC FDG 05.300% 042413 DTD042408 FC102408					*CUSIP.* 74254PYE6					
Redemption	18,000.0000		09/10/09	04/24/13	18,000.00	18,591.66				(591 66)
Redemption	20,000 0000		11/19/09	04/24/13	20,000 00	21,274 40				(1,274.40)
Sub Total	**38,000.0000**				**38,000.00**	**39,866.06**				**(1,866.06)**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): PROCTER & GAMBLE CO NTS 03 500% 021515 DTD020609 FC081509 CALL@M-W+30BP					*CUSIP:* 742718DM8					
Sell	10,000 0000		08/19/09	04/15/13	10,549.30	10,290.90				258 40
Sell	10,000.0000		08/19/09	07/23/13	10,461.20	10,290 90				170.30
Sub Total	**20,000.0000**				**21,010.50**	**20,581.80**				**428.70**
Description (Box 8): PRUDENTIAL FINANCIAL INC 05.100% 092014 DTD092004 FC032005 NTS					*CUSIP:* 74432QAE5					
Sell	**12,000.0000**		08/27/09	04/15/13	**12,726.72**	**12,059.52**				**667.20**
Description (Box 8): STATE STREET BK & TR CO 05.250% 101518 DTD092403 FC041504 NTS B/E					*CUSIP:* 857449AB8					
Sell	7,000.0000		09/18/09	07/23/13	7,985.81	7,320 11				665 70
Sell	3,000.0000		02/09/10	07/23/13	3,422.49	3,195 18				227.31
Sub Total	**10,000.0000**				**11,408.30**	**10,515.29**				**893.01**
Description (Box 8): SUNTRUST BANKS INC 06.000% 091117 DTD091007 FC031108 SENIOR NTS					*CUSIP:* 867914AZ6					
Sell	**12,000.0000**		09/01/09	04/15/13	**14,113.92**	**11,681.16**				**2,432.76**
Description (Box 8): UNITED PARCEL SERVICE 03 125% 011521 DTD111210 FC071511 B/E					*CUSIP:* 911312AM8					
Sell	**16,000.0000**		02/16/12	07/23/13	**16,308.16**	**17,229.44**				**(921.28)**
Description (Box 8): UNTD TECHNOLOGIES CORP 04 875% 050115 DTD042905 FC110105 *MW + 15BP* NTS					*CUSIP:* 913017BH1					
Sell	**15,000.0000**		09/04/09	07/23/13	**16,139.85**	**16,495.80**				**(355.95)**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): US BANK NTS 06 300% 020414 DTD020402 FC080402					*CUSIP*: 90333WAB4					
Sell	12,000.0000		08/24/09	06/28/13	12,402.24	13,336 32				(934.08)
Sell	10,000 0000		01/11/11	06/28/13	10,335.20	11,209.80				(874 60)
Sub Total	**22,000.0000**				**22,737.44**	**24,546.12**				**(1,808.68)**
Total	**631,000.0000**	**$20,048.04**			**$683,936.33**	**$679,034.73**				**$4,901.60**

Short-term transactions for covered securities; included in Box 2a

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): DELL INC **MERGER-EFF-10/2013**					*CUSIP:* 24702R101					
Exchange	85.0000		11/16/12	10/30/13	1,168.75	748 94				419.81
Exchange	40.0000		07/10/13	10/30/13	550.00	534 40				15 60
Sub Total	**125.0000**				**1,718.75**	**1,283.34**				**435.41**
Description (Box 8). RESEARCH IN MOTION LTD *NAME CHANGE- EFF- 07/2013* CAD					*CUSIP* 760975102					
Sell	50.0000		08/27/12	01/18/13	791.15	355.73				435 42
Sell	65.0000		08/27/12	01/23/13	1,166.07	462.46				703.61
Sub Total	**115.0000**				**1,957.22**	**818.19**				**1,139.03**
Total	**240.0000**				**$3,675.97**	**$2,101.53**				**$1,574.44**

Long-term transactions for covered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). BARD C R INC					*CUSIP:* 067383109		*Symbol (Box 1d)* BCR			
Sell	**5.0000**		10/20/11	12/04/13	**688.22**	**430.60**				**257.62**

Long-term transactions for covered securities, included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): BECTON DICKINSON & CO						*CUSIP:* 075887109	*Symbol (Box 1d):* BDX			
Sell	**5.0000**		10/20/11	04/25/13	**482.46**	**370.03**				**112.43**
Description (Box 8). CISCO SYSTEMS INC						*CUSIP:* 17275R102	*Symbol (Box 1d).* CSCO			
Sell	**5.0000**		02/10/11	06/25/13	**121.48**	**97.10**				**24.38**
Description (Box 8): DELL INC **MERGER-EFF-10/2013**						*CUSIP:* 24702R101				
Exchange	80.0000		10/09/12	10/30/13	1,100.00	782 14				317.86
Exchange	80.0000		10/09/12	10/30/13	1,100 00	778 69				321.31
Sub Total	**160.0000**				**2,200.00**	**1,560.83**				**639.17**
Description (Box 8): H & R BLOCK INC						*CUSIP:* 093671105	*Symbol (Box 1d):* HRB			
Sell	**95.0000**		10/20/11	02/15/13	**2,379.62**	**1,357.30**				**1,022.32**
Description (Box 8): HEWLETT PACKARD CO						*CUSIP:* 428236103	*Symbol (Box 1d).* HPQ			
Sell	25.0000		03/29/11	03/27/13	589.68	1,037.75				(448 07)
Sell	20 0000		05/17/11	03/27/13	471 74	721.39				(249.65)
Sell	5.0000		08/19/11	03/27/13	117.93	118.20				(0 27)
Sell	35 0000		08/19/11	07/10/13	911 86	827.37				84.49
Sell	35.0000		10/20/11	07/10/13	911.85	859 86				51 99
Sub Total	**120.0000**				**3,003.06**	**3,564.57**				**(561.51)**

Long-term transactions for covered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). MICROSOFT CORP					*CUSIP* 594918104	*Symbol (Box 1d):* MSFT				
Sell	**5.0000**		03/04/11	11/06/13	**190.23**	**129.30**				**60.93**
Description (Box 8): NEWS CORP NEW CL A					*CUSIP* 65249B109	*Symbol (Box 1d).* NWSA				
Sell	5.0000		07/13/11	09/17/13	84 89	36.27				48.62
Sell	5 0000		07/13/11	09/17/13	84.97	36.26				48.71
Sell	13.7500		07/13/11	09/17/13	233.65	99.61				134.04
Sell	1.2500	-	10/20/11	09/17/13	21 24	9.50	-			11.74
Sell	75 0000		10/20/11	10/25/13	1,283.86	569 99				713.87
Sell	60.0000		10/20/11	10/30/13	1,043 06	455.99				587.07
Sub Total	**160.0000**				**2,751.67**	**1,207.62**				**1,544.05**
Description (Box 8): PFIZER INC					*CUSIP* 717081103	*Symbol (Box 1d):* PFE				
Sell	70.0000		10/20/11	01/30/13	1,929.86	1,321.53				608 33
Sell	30 0000		10/20/11	01/30/13	827.08	566.37				260.71
Sell	70 0000		10/20/11	04/12/13	2,141.02	1,321 53				819.49
Sell	65.0000		10/20/11	04/25/13	1,968.81	1,227.14				741 67
Sell	65.0000		10/20/11	04/25/13	1,969.01	1,227 13				741 88
Sub Total	**300.0000**				**8,835.78**	**5,663.70**				**3,172.08**
Description (Box 8): RESEARCH IN MOTION LTD *NAME CHANGE- EFF- 07/2013* CAD					*CUSIP* 760975102					
Sell	**20.0000**		12/16/11	01/18/13	**316.46**	**269.80**				**46.66**

Long-term transactions for covered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): VIACOM INC NEW CL B						*CUSIP*: 92553P201	*Symbol (Box 1d)*: VIAB			
Sell	**15.0000**		10/20/11	08/02/13	**1,186.84**	**638.98**				**547.86**
Total	**890.0000**				**$22,155.82**	**$15,289.83**				**$6,865.99**

Long-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): BARD C R INC						*CUSIP*: 067383109	*Symbol (Box 1d)*: BCR			
Sell	15.0000		02/19/10	11/05/13	2,051.36	1,251.40				799 96
Sell	5.0000		02/19/10	11/13/13	688.78	417 13				271.65
Sell	10.0000		04/01/10	11/13/13	1,377.55	842.65				534 90
Sell	10.0000		07/07/10	12/04/13	1,376 45	772.47				603.98
Sub Total	**40.0000**				**5,494.14**	**3,283.65**				**2,210.49**
Description (Box 8): BECTON DICKINSON & CO						*CUSIP*: 075887109	*Symbol (Box 1d)*: BDX			
Sell	15.0000		02/19/10	04/05/13	1,431.42	1,161.22				270 20
Sell	5.0000		02/19/10	04/25/13	482.46	387.07				95.39
Sub Total	**20.0000**				**1,913.88**	**1,548.29**				**365.59**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). CISCO SYSTEMS INC						*CUSIP:* 17275R102	*Symbol (Box 1d).* CSCO			
Sell	50.0000		11/05/10	06/25/13	1,214.84	1,213 00				1.84
Sell	40.0000		11/11/10	06/25/13	971 87	822.44				149 43
Sub Total	**90.0000**				**2,186.71**	**2,035.44**				**151.27**
Description (Box 8). CLOROX CO						*CUSIP:* 189054109	*Symbol (Box 1d).* CLX			
Sell	20.0000		05/03/10	04/05/13	1,732.33	1,287 68				444.65
Sell	20 0000		05/03/10	05/21/13	1,722.24	1,287 67				434.57
Sub Total	**40.0000**				**3,454.57**	**2,575.35**				**879.22**
Description (Box 8)· COMCAST CORP NEW SPECIAL CL A						*CUSIP.* 20030N200	*Symbol (Box 1d)·* CMCSK			
Sell	**25.0000**		12/02/09	04/05/13	**967.85**	**349.50**				**618.35**
Description (Box 8)· CONOCOPHILLIPS						*CUSIP.* 20825C104	*Symbol (Box 1d)·* COP			
Sell	**35.0000**		07/30/09	04/05/13	**2,036.50**	**1,149.16**				**887.34**
Description (Box 8) HEWLETT PACKARD CO						*CUSIP·* 428236103	*Symbol (Box 1d)·* HPQ			
Sell	35.0000		08/13/10	01/16/13	600.72	1,427.58				(826.86)
Sell	5.0000		08/13/10	03/27/13	117.93	203 94				(86 01)
Sub Total	**40.0000**				**718.65**	**1,631.52**				**(912.87)**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): MICROSOFT CORP					*CUSIP*: 594918104		*Symbol (Box 1d)* MSFT			
Sell	40.0000		07/30/09	07/08/13	1,376.47	964.40				412.07
Sell	10.0000		08/07/09	07/08/13	344.12	236.10				108 02
Sell	5 0000		08/07/09	11/06/13	190.23	118.05				72.18
Sell	5 0000		08/10/09	11/06/13	190.24	117 10				73.14
Sell	40.0000		05/26/10	11/06/13	1,521.86	999.99				521 87
Sell	50.0000		07/07/10	11/06/13	1,902 33	1,203 73				698.60
Sub Total	**150.0000**				**5,525.25**	**3,639.37**				**1,885.88**
Description (Box 8): NEWS CORP INC DELA **NAME CHANGE -07/2013** CL A					*CUSIP*: 65248E104					
Sell	50.0000		07/30/09	01/02/13	1,322.97	518.45				804 52
Sell	140.0000		07/30/09	02/21/13	3,971 12	1,451 66				2,519.46
Sell	70.0000		07/30/09	02/21/13	1,989 75	725.83				1,263.92
Sell	85.0000		07/30/09	04/24/13	2,644.41	881.36				1,763 05
Sell	50.0000		07/30/09	04/24/13	1,555 23	518 45				1,036.78
Sell	50 0000		07/30/09	05/10/13	1,664.57	518 45				1,146.12
Sub Total	**445.0000**				**13,148.05**	**4,614.20**				**8,533.85**
Description (Box 8): NEWS CORP NEW CL A					*CUSIP*: 65249B109		*Symbol (Box 1d)*. NWSA			
Sell	38.7500		07/30/09	09/17/13	657.89	184.08				473.81
Sell	2.5000		12/02/09	09/17/13	42.44	13 50				28 94

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): NEWS CORP NEW CL A					*CUSIP*: 65249B109	*Symbol (Box 1d)*: NWSA				
Sell	15.0000		05/05/10	09/17/13	254.67	98 74				155 93
Sell	8 7500		12/17/10	09/17/13	148.55	57 57				90.98
Sub Total	**65.0000**				**1,103.55**	**353.89**				**749.66**
Description (Box 8). PEPSICO INC					*CUSIP*. 713448108	*Symbol (Box 1d)*. PEP				
Sell	**30.0000**		07/30/09	04/05/13	**2,368.45**	**1,726.79**				**641.66**
Description (Box 8). PROCTER & GAMBLE CO					*CUSIP*: 742718109	*Symbol (Box 1d)*: PG				
Sell	5.0000		07/30/09	02/22/13	383 81	283.89				99.92
Sell	25.0000		08/07/09	02/22/13	1,919.07	1,302.95				616.12
Sell	15.0000		05/03/10	02/22/13	1,151.44	942 00				209 44
Sell	10.0000		12/17/10	02/22/13	767 63	648.63				119.00
Sub Total	**55.0000**				**4,221.95**	**3,177.47**				**1,044.48**
Description (Box 8). RESOURCE AMERICA INC NEW					*CUSIP*: 761195205	*Symbol (Box 1d)*: REXI				
Sell	5.0000		07/30/09	03/27/13	49.79	31.32				18.47
Sell	65 0000		07/30/09	03/27/13	637 08	407.12				229 96
Sell	49.0000		07/30/09	03/27/13	487.59	306.91				180.68
Sell	61 0000		08/07/09	03/27/13	606 99	365 87				241.12
Sell	34.0000		08/07/09	04/02/13	340 13	203.93				136 20
Sell	20.0000		08/19/09	04/02/13	200.08	115.39				84.69
Sell	9.0000		08/27/09	04/02/13	90 03	49.19				40.84

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): RESOURCE AMERICA INC NEW					*CUSIP:* 761195205	*Symbol (Box 1d):* REXI				
Sell	6.0000		08/27/09	05/13/13	58.68	32.80				25 88
Sell	15.0000		09/08/09	05/13/13	146.69	76 32				70.37
Sub Total	**264.0000**				**2,617.06**	**1,588.85**				**1,028.21**
Description (Box 8): TWENTY-FIRST CENTY FOX INC CL A					*CUSIP:* 90130A101	*Symbol (Box 1d):* FOXA				
Sell	155 0000		07/30/09	10/03/13	5,156.39	1,423.12				3,733 27
Sell	10.0000		12/02/09	10/03/13	332 67	104 35				228.32
Sell	20.0000		05/05/10	10/03/13	665 34	254.46				410.88
Sell	40.0000		05/05/10	10/25/13	1,402.44	508.92				893.52
Sell	25 0000		12/17/10	10/25/13	876.52	317 94				558.58
Sub Total	**250.0000**				**8,433.36**	**2,608.79**				**5,824.57**
Description (Box 8): VIACOM INC NEW CL B					*CUSIP:* 92553P201	*Symbol (Box 1d):* VIAB				
Sell	10.0000		07/30/09	08/02/13	791.23	234.78				556.45
Total	1,559.0000				$54,981.20	$30,517.05				$24,464.15

Short-term transactions for covered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). LEIDOS HLDGS INC						*CUSIP* 525327102	*Symbol (Box 1d)* LDOS			
Cash in Lieu	**0.2500**		01/29/13	10/03/13	**11.53**	**8.46**				**3.07**
Description (Box 8) SCIENCE APPLICATIONS INTE						*CUSIP:* 808625107	*Symbol (Box 1d):* SAIC			
Cash in Lieu	**0.8571**		01/29/13	09/30/13	**29.86**	**21.47**				**8.39**
Description (Box 8) VERIFONE SYSTEMS INC						*CUSIP.* 92342Y109	*Symbol (Box 1d).* PAY			
Sell	40.0000		01/24/13	02/21/13	728.24	1,401.13	168 22			(504.67)
Sell	40.0000		01/29/13	02/21/13	728.24	1,388.26				(660 02)
Sell	10.0000		01/29/13	02/22/13	186.99	515 29				(328 30)
Sub Total	**90.0000**				**1,643.47**	**3,304.68**	**168.22**			**(1,492.99)**
Total	**91.1071**				**$1,684.86**	**$3,334.61**	**$168.22**			**$(1,481.53)**

Long-term transactions for covered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) AMERICAN CAPITAL AGENCY CORP						*CUSIP:* 02503X105	*Symbol (Box 1d):* AGNC			
Sell	**35.0000**		06/08/11	06/03/13	**892.29**	**1,072.75**				**(180.46)**

Long-term transactions for covered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): ANNALY CAPITAL MANAGEMENT INC REIT					*CUSIP:* 035710409	*Symbol (Box 1d):* NLY				
Sell	5 0000		10/19/11	12/10/13	50.83	80.35				(29.52)
Sell	75.0000		08/06/12	12/10/13	762.44	1,256.81				(494.37)
Sub Total	**80.0000**				**813.27**	**1,337.16**				**(523.89)**
Description (Box 8): CABLEVISION SYSTEMS CORP N Y GROUP CL A					*CUSIP* 12686C109	*Symbol (Box 1d).* CVC				
Sell	50.0000		08/25/11	10/01/13	848.40	850 49				(2.09)
Sell	10.0000		10/19/11	10/01/13	169.68	174 58				(4.90)
Sell	45 0000		10/19/11	10/02/13	763.19	785 62				(22.43)
Sub Total	**105.0000**				**1,781.27**	**1,810.69**				**(29.42)**
Description (Box 8): EXELON CORP					*CUSIP:* 30161N101	*Symbol (Box 1d):* EXC				
Sell	10 0000		10/10/11	07/09/13	306.19	407.05				(100 86)
Sell	31.1500		10/10/11	08/19/13	928.59	1,267 94				(339.35)
Sell	23 2500		10/19/11	08/19/13	693 08	960.46				(267.38)
Sell	18 6000		11/21/11	08/19/13	554.47	783.26				(228.79)
Sub Total	**83.0000**				**2,482.33**	**3,418.71**				**(936.38)**
Description (Box 8). GRACE (W.R.) & CO NEW					*CUSIP:* 38388F108	*Symbol (Box 1d):* GRA				
Sell	10.0000		12/14/11	12/16/13	923.26	409.36				513.90

Long-term transactions for covered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). HEINZ H J CO **MERGER EFF. 06/13**					*CUSIP.* 423074103					
Exchange	20.0000		10/19/11	06/10/13	1,450.00	1,052.70				397 30
Exchange	20.0000		04/16/12	06/10/13	1,450.00	1,056.18				393.82
Sub Total	**40.0000**				**2,900.00**	**2,108.88**				**791.12**
Description (Box 8). HUDSON CITY BANCORP INC					*CUSIP.* 443683107	*Symbol (Box 1d):* HCBK				
Sell	50 0000		01/19/11	06/14/13	415.35	609 57				(194 22)
Sell	75 0000		10/19/11	06/14/13	623.02	452.09				170 93
Sub Total	**125.0000**				**1,038.37**	**1,061.66**				**(23.29)**
Description (Box 8): NEXEN INC CAD					*CUSIP:* 65334H102					
Exchange	50 0000		08/17/11	03/01/13	1,375.00	1,034 40				340.60
Exchange	10.0000		08/18/11	03/01/13	275 00	200.30				74.70
Exchange	45.0000		10/19/11	03/01/13	1,237.50	746.07				491 43
Exchange	5.0000		11/17/11	03/01/13	137.50	80 40				57.10
Exchange	30.0000		02/17/12	03/01/13	825 00	606.87				218.13
Sub Total	**140.0000**				**3,850.00**	**2,668.04**				**1,181.96**
Description (Box 8): SCANA CORP NEW					*CUSIP.* 80589M102	*Symbol (Box 1d)* SCG				
Sell	25.0000		10/19/11	10/17/13	**1,148.71**	**1,049.62**				**99.09**
Total	643.0000				**$15,829.50**	**$14,936.87**				**$892.63**

Long-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): ANALOG DEVICES INC					*CUSIP:* 032654105		*Symbol (Box 1d):* ADI			
Sell	5.0000		08/03/09	02/05/13	223.09	137.19				85.90
Sell	25 0000		08/03/09	02/22/13	1,138 85	685.93				452 92
Sub Total	**30.0000**				**1,361.94**	**823.12**				**538.82**
Description (Box 8): ANNALY CAPITAL MANAGEMENT INC REIT					*CUSIP:* 035710409		*Symbol (Box 1d)* NLY			
Sell	90 0000		08/03/09	10/04/13	1,035 88	1,535.40				(499 52)
Sell	75 0000		08/03/09	12/10/13	762.44	1,279.50				(517 06)
Sell	5.0000		08/19/09	12/10/13	50 83	84 78				(33.95)
Sell	30 0000		09/29/09	12/10/13	304.98	552.16				(247.18)
Sell	10.0000		02/04/10	12/10/13	101.66	178.50				(76 84)
Sub Total	**210.0000**				**2,255.79**	**3,630.34**				**(1,374.55)**
Description (Box 8). CABLEVISION SYSTEMS CORP N Y GROUP CL A					*CUSIP:* 12686C109		*Symbol (Box 1d).* CVC			
Sell	10.0000		08/03/09	07/18/13	189 99	123.42				66.57
Sell	70 0000		08/03/09	07/19/13	1,335.03	863.91				471.12
Sell	15 0000		08/03/09	10/01/13	254 52	185.13				69 39
Sub Total	**95.0000**				**1,779.54**	**1,172.46**				**607.08**
Description (Box 8): DUKE ENERGY CORP NEW					*CUSIP:* 26441C204		*Symbol (Box 1d).* DUK			
Sell	**5.0000**		08/03/09	06/18/13	**340.66**	**225.69**				**114.97**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): HEINZ H J CO **MERGER EFF: 06/13**					*CUSIP:* 423074103					
Exchange	38.0000		11/17/09	06/10/13	2,755.00	1,605.75				1,149 25
Exchange	10 0000		12/02/09	06/10/13	725 00	434 32				290.68
Sub Total	**48.0000**				**3,480.00**	**2,040.07**				**1,439.93**
Description (Box 8): HUDSON CITY BANCORP INC					*CUSIP:* 443683107		*Symbol (Box 1d):* HCBK			
Sell	100.0000		09/17/10	06/14/13	830 70	1,212.84				(382 14)
Sell	65.0000		11/10/10	06/14/13	539.95	762.85				(222 90)
Sub Total	**165.0000**				**1,370.65**	**1,975.69**				**(605.04)**
Description (Box 8) OMNICOM GROUP INC					*CUSIP* 681919106		*Symbol (Box 1d):* OMC			
Sell	**30.0000**		04/27/10	07/29/13	**1,963.85**	**1,261.60**				**702.25**
Description (Box 8) SCANA CORP NEW					*CUSIP.* 80589M102		*Symbol (Box 1d).* SCG			
Sell	40.0000		08/03/09	05/20/13	2,139.07	1,385.60				753.47
Sell	20.0000		08/03/09	10/17/13	918.97	692.80				226.17
Sub Total	**60.0000**				**3,058.04**	**2,078.40**				**979.64**
Description (Box 8) SEMPRA ENERGY					*CUSIP* 816851109		*Symbol (Box 1d).* SRE			
Sell	10.0000		08/03/09	07/10/13	816.44	520.98				295.46
Sell	15.0000		08/03/09	11/21/13	1,351.33	781.47				569.86
Sub Total	**25.0000**				**2,167.77**	**1,302.45**				**865.32**

18,593 94	15,099 56
Ⓑ 6,318 85 + Collectibles	Ⓑ 4,921 43 + Collectibles
Ⓐ 24,912 79 = LT Non Cov	Ⓐ 20,020 99 = LT Non Cov

Long-term transactions for noncovered securities, included in Box 2a (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): SPDR GOLD TRUST					*CUSIP.* 78463V107	*Symbol (Box 1d):* GLD				
Sell	20.0000		08/03/09	01/04/13	3,191.82	1,872 80				1,319 02
Sell	10.0000		08/03/09	06/20/13	1,250 81	932 80				318.01
Sell	5.0000		10/14/09	06/20/13	625 41	516.83				108.58
Sell	10 0000		10/19/11	06/20/13	1,250.81	1,599.00				(348.19)
Sub Total	**45.0000**				**6,318.85** Ⓑ	**4,921.43** Ⓑ				**1,397.42**
Description (Box 8): XCEL ENERGY INC					*CUSIP:* 98389B100	*Symbol (Box 1d):* XEL				
Sell	30.0000		08/03/09	01/23/13	815.70	589.74				225.96
Total	**743.0000**				**$24,912.79** Ⓐ	**$20,020.99** Ⓐ				**$4,891.80**

Term undetermined transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): SPDR GOLD TRUST					*CUSIP.* 78463V107	*Symbol (Box 1d)* GLD				
Return of Principal				01/07/13	2.36					*Not Calculated*
Return of Principal				02/21/13	1.36					*Not Calculated*
Return of Principal				03/12/13	1 32					*Not Calculated*

Term undetermined transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): SPDR GOLD TRUST		-			*CUSIP* 78463V107		*Symbol (Box 1d)*. GLD			
Return of Principal				04/09/13	1 35					*Not Calculated*
Return of Principal				05/10/13	1.39					*Not Calculated*
Return of Principal				06/17/13	1.22					*Not Calculated*
Sub Total					**9.00**	9 00				
Total					**$9.00**	9 00				

Long-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). NABORS INDUSTRIES LTD NEW (BERMUDA)					*CUSIP:* G6359F103		*Symbol (Box 1d)* NBR			
Sell	**180.0000**		08/03/09	07/15/13	**2,688.88**	**3,245.31**				**(556.43)**
Description (Box 8): TRANSOCEAN LTD CHF					*CUSIP.* H8817H100		*Symbol (Box 1d):* RIG			
Sell	45.0000		08/03/09	09/24/13	2,004 05	3,713.78				(1,709 73)
Sell	105 0000		08/03/09	10/28/13	5,102.91	8,665 50				(3,562.59)
Sub Total	**150.0000**				**7,106.96**	**12,379.28**				**(5,272.32)**
Total	**330.0000**				**$9,795.84**	**$15,624.59**				**$(5,828.75)**

Short-term transactions for covered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). AEON CO LTD UNSPON ADR					*CUSIP*: 007627102	*Symbol (Box 1d)*: AONNY				
Sell	28 0000		06/11/12	05/16/13	357.97	332 43				25 54
Sell	23.0000		06/11/12	05/20/13	289 64	273 07				16.57
Sell	24 0000		06/12/12	05/20/13	302 24	284 16				18.08
Sell	16.0000		06/12/12	05/21/13	201 40	189 44				11 96
Sell	5 0000		06/12/12	05/22/13	62.74	59 20				3.54
Sell	10.0000		06/13/12	05/22/13	125 48	118 52				6 96
Sell	15 0000		06/13/12	05/23/13	185.64	177 78				7 86
Sell	2.0000		06/13/12	05/23/13	23 89	23.70				0 19
Sub Total	**123.0000**				**1,549.00**	**1,458.30**				**90.70**
Description (Box 8): PETROLEO BRASILEIRO SA SPON ADR					*CUSIP*: 71654V408	*Symbol (Box 1d)*: PBR				
Sell	**30.0000**		02/20/13	07/25/13	**431.83**	**486.76**				**(54.93)**
Description (Box 8): PTT EXPLORATION & PRODUCTION PCL SPON ADR					*CUSIP*: 69364V106	*Symbol (Box 1d)*: PEXNY				
Sell	3.0000		07/25/13	09/09/13	31.57	31 32				0 25
Sell	6 0000		07/25/13	09/12/13	62 70	62.64				0 06
Sell	12 0000		07/25/13	09/16/13	127.86	125.28				2.58
Sell	12.0000		07/25/13	09/17/13	128 39	125.27				3 12
Sell	1 0000		07/25/13	09/23/13	10 56	10.44				0.12
Sell	6.0000		07/25/13	09/24/13	63.59	62 64				0.95
Sell	1.0000		07/25/13	09/27/13	10 64	10.44				0 20
Sell	2 0000		07/25/13	10/01/13	21 10	20.88				0.22
Sell	15 0000		07/26/13	10/01/13	158 24	156.57				1.67
Sub Total	**58.0000**				**614.65**	**605.48**				**9.17**
Description (Box 8): SIEMENS A G SPON ADR					*CUSIP*: 826197501	*Symbol (Box 1d)*: SI				
Redemption	3.0000		07/27/12	07/25/13	9.02	8 85				0.17
Redemption	35.0000		07/30/12	07/25/13	105.21	103.79				1 42
Sub Total	**38.0000**				**114.23**	**112.64**				**1.59**
Total	**249.0000**				**$2,709.71**	**$2,663.18**				**$46.53**

Long-term transactions for covered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) AEON CO LTD UNSPON ADR					*CUSIP:* 007627102		*Symbol (Box 1d):* AONNY			
Sell	37.0000		03/28/12	05/08/13	487.13	480 34				6 79
Sell	26.0000		03/28/12	05/09/13	336 64	337 53				(0.89)
Sell	11.0000		04/02/12	05/09/13	142 42	144 13				(1.71)
Sell	25.0000		04/02/12	05/10/13	321.36	327 56				(6 20)
Sell	3 0000		04/02/12	05/16/13	38.35	39.31				(0.96)
Sell	18 0000		04/18/12	05/16/13	230 12	237 60				(7.48)
Sub Total	**120.0000**				**1,556.02**	**1,566.47**				**(10.45)**
Description (Box 8): CHINA PETROLEUM & CHEMICAL CORP SPON ADR					*CUSIP:* 16941R108		*Symbol (Box 1d):* SNP			
Cash in Lieu	**0.9000**		02/22/11	07/02/13	**61.49**	**71.63**				**(10.14)**
Description (Box 8): DEUTSCHE BOERSE ADR					*CUSIP:* 251542106		*Symbol (Box 1d):* DBOEY			
Sell	7.0000		03/30/12	11/12/13	50.79	46.76				4.03
Sell	29 0000		04/03/12	11/12/13	210 40	198.37				12 03
Sell	25 0000		04/03/12	11/14/13	182 40	171.00				11 40
Sell	38 0000		04/04/12	11/14/13	277 26	252.23				25.03
Sell	20.0000		04/04/12	11/18/13	147.47	132.76				14 71
Sell	30 0000		04/04/12	11/19/13	221.34	199.13				22 21
Sell	9.0000		04/05/12	11/19/13	66 40	59 09				7.31
Sell	18.0000		04/05/12	11/20/13	132.68	118 18				14.50
Sell	7.0000		04/05/12	11/22/13	51.92	45 96				5 96
Sell	67 0000		04/18/12	11/22/13	496 98	424 78				72.20
Sell	63.0000		06/06/12	11/22/13	467.30	298 16				169 14
Sell	7.0000		06/06/12	11/25/13	53.12	33 12				20 00
Sell	10.0000		06/06/12	11/26/13	75 93	47 33				28 60
Sell	24 0000		06/08/12	11/26/13	182 23	115.78				66 45
Sub Total	**354.0000**				**2,616.22**	**2,142.65**				**473.57**
Description (Box 8). FRANCE TELECOM SA SPON ADR					*CUSIP:* 35177Q105		*Symbol (Box 1d):* FTE			
Sell	11.0000		09/01/11	05/22/13	116 95	200 85				(83.90)
Sell	18.0000		09/01/11	05/28/13	191.03	328.67				(137 64)

Long-term transactions for covered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): FRANCE TELECOM SA SPON ADR					*CUSIP.* 35177Q105		*Symbol (Box 1d):* FTE			
Sell	17.0000		09/01/11	05/29/13	179.53	310.41				(130 88)
Sell	7.0000		02/06/12	05/29/13	73.92	106 48				(32.56)
Sub Total	**53.0000**				**561.43**	**946.41**				**(384.98)**
Description (Box 8) FUJI HEAVY INDS LTD ADR					*CUSIP:* 359556206		*Symbol (Box 1d)·* FUJHY			
Sell	32.0000		06/24/11	04/01/13	963.81	485.97				477.84
Sell	28.0000		06/24/11	04/03/13	853.85	425 23				428.62
Sell	1.0000		06/27/11	04/03/13	30.49	15 37				15 12
Sell	36.0000		06/27/11	04/04/13	1,076.23	553.16				523.07
Sell	13.0000		06/27/11	04/09/13	408.35	199.76				208.59
Sell	27.0000		09/01/11	04/09/13	848.12	344.79				503.33
Sell	17.0000		09/01/11	04/10/13	540.36	217.09				323.27
Sell	1 0000		09/01/11	04/11/13	34.02	12.77				21.25
Sub Total	**155.0000**				**4,755.23**	**2,254.14**				**2,501.09**
Description (Box 8): HANG SENG BK LTD SPONSRD ADR ADR					*CUSIP:* 41043C304		*Symbol (Box 1d):* HSNGY			
Sell	19 0000		02/02/12	11/12/13	308 91	246 08				62 83
Sell	11.0000		02/02/12	11/20/13	177 40	142.47				34.93
Sell	19.0000		02/02/12	11/21/13	306.71	246 08				60.63
Sell	3.0000		02/14/12	11/21/13	48 43	38.90				9.53
Sell	11.0000		02/14/12	11/22/13	178.15	142.62				35.53
Sell	9.0000		02/14/12	11/25/13	145.97	116 69				29.28
Sell	1 0000		02/14/12	11/26/13	16.30	12.97				3.33
Sell	10 0000		03/05/12	11/26/13	163 00	138.54				24.46
Sell	13.0000		03/05/12	11/27/13	211.71	180 09				31 62
Sell	2.0000		03/05/12	12/02/13	32.70	27.71				4.99
Sell	12.0000		03/06/12	12/02/13	196.21	164 66				31 55
Sell	1 0000		03/06/12	12/03/13	16.23	13.72				2.51
Sell	4.0000		03/06/12	12/04/13	64.90	54.89				10.01
Sub Total	**115.0000**				**1,866.62**	**1,525.42**				**341.20**

Long-term transactions for covered securities, included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) KDDI CORP ADR					CUSIP: 48667L106	Symbol (Box 1d). KDDIY				
Sell	25.0000		01/14/11	06/05/13	274.52	181.68				92.84
Sell	50.0000		01/14/11	08/29/13	604.41	363.37				241.04
Sell	63 0000		01/14/11	12/19/13	958 14	457.83				500.31
Sell	8 0000		01/25/11	12/19/13	121.67	57 76				63 91
Sell	8.0000		01/26/11	12/19/13	121.67	58.65				63.02
Sell	38 0000		02/16/12	12/19/13	577.93	306.90				271 03
Sell	100.0000		02/16/12	12/30/13	1,530 98	807.64				723.34
Sell	19 0000		02/17/12	12/30/13	290.89	154 77				136 12
Sub Total	**311.0000**				**4,480.21**	**2,388.60**				**2,091.61**
Description (Box 8): MAGNA INTL INC CL A SUB VTG CANADA ORD CAD					CUSIP: 559222401	Symbol (Box 1d): MGA				
Sell	**9.0000**		01/11/12	08/29/13	**701.37**	**348.27**				**353.10**
Description (Box 8) MIZUHO FINANCIAL GROUP INC SPON ADR					CUSIP: 60687Y109	Symbol (Box 1d): MFG				
Sell	**155.0000**		05/10/11	02/21/13	**662.62**	**519.41**				**143.21**
Description (Box 8): REED ELSERVIER NV NEW REPSTG 2 ORD SHS SPON ADR					CUSIP. 758204200	Symbol (Box 1d): ENL				
Sell	10.0000		05/13/11	08/29/13	366 31	270.22				96 09
Sell	8.0000		05/13/11	11/29/13	341.92	216 18				125.74
Sell	12.0000		05/13/11	12/04/13	497 89	324.27				173 62
Sell	11.0000		05/16/11	12/04/13	456.40	293 60				162.80
Sell	6 0000		05/16/11	12/05/13	249 54	160 15				89.39
Sell	7.0000		05/17/11	12/05/13	291 13	187 24				103.89
Sell	17 0000		05/17/11	12/06/13	705.55	454 71				250.84
Sell	12 0000		05/17/11	12/09/13	500 31	320 98				179.33
Sell	16.0000		05/18/11	12/09/13	667 07	426.32				240 75
Sell	7 0000		05/18/11	12/10/13	291.36	186 52				104.84
Sell	16 0000		05/19/11	12/10/13	665.95	433 03				232.92
Sell	1 0000		05/19/11	12/12/13	40 75	27 06				13 69
Sub Total	**123.0000**				**5,074.18**	**3,300.28**				**1,773.90**

Long-term transactions for covered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): RTS BARCLAYS PLC SPON ADR EXP 10/02/13					*CUSIP*: 06738E121	*Symbol (Box 1d)* BCS RT				
Cash in Lieu	**0.2500**		09/14/12	09/19/13	**1.40**					**1.40** **
Description (Box 8): SEADRILL LTD US LINE					*CUSIP*: G7945E105	*Symbol (Box 1d)*. SDRL				
Sell	**46.0000**		05/11/11	05/03/13	**1,772.93**	**1,534.09**				**238.84**
Description (Box 8): SIEMENS A G SPON ADR					*CUSIP*: 826197501	*Symbol (Box 1d)*. SI				
Sell	3.0000		07/27/12	12/04/13	382 79	242 15				140 64
Sell	1.0000		07/30/12	12/04/13	127 60	81 11				46.49
Sub Total	**4.0000**				**510.39**	**323.26**				**187.13**
Description (Box 8): SK TELECOM CO LTD ADR					*CUSIP* 78440P108	*Symbol (Box 1d)* SKM				
Sell	20 0000		03/19/12	12/04/13	472.68	276.21				196.47
Sell	20 0000		03/20/12	12/04/13	472.68	273.65				199.03
Sub Total	**40.0000**				**945.36**	**549.86**				**395.50**
Total	**1,486.1500**				**$25,565.47**	**$17,470.49**				**$8,094.98**

Long-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): AGRIUM INC (CANADA) CAD					*CUSIP*: 008916108	*Symbol (Box 1d)*: AGU				
Sell	3.0000		08/03/09	12/26/13	275.47	147 66				127.81
Sell	3 0000		08/03/09	12/30/13	274 04	147.65				126 39
Sell	2 0000		08/03/09	12/31/13	182.87	98 44				84 43
Sub Total	**8.0000**				**732.38**	**393.75**				**338.63**

Long-term transactions for noncovered securities, Included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). AXIS CAPITAL HOLDINGS LTD SHS					CUSIP. G0692U109		Symbol (Box 1d): AXS			
Sell	**26.0000**		08/03/09	02/21/13	**1,054.92**	**737.87**				**317.05**
Description (Box 8): BAE SYSTEMS PLC SPON ADR					CUSIP: 05523R107		Symbol (Box 1d)· BAESY			
Sell	**5.0000**		03/01/10	09/03/13	**136.44**	**114.30**				**22.14**
Description (Box 8)· BANCO BRADESCO S.A. NEW SPON ADR					CUSIP. 059460303		Symbol (Box 1d). BBD			
Cash in Lieu	**0.9000**		07/28/10	04/02/13	**15.05**	**15.14**				**(0.09)**
Description (Box 8): DIAGEO PLC NEW GB SPON ADR					CUSIP. 25243Q205		Symbol (Box 1d): DEO			
Sell	1.0000		08/03/09	02/13/13	118.58	62 92				55 66
Sell	6.0000		08/03/09	02/19/13	719.75	377 52				342 23
Sell	15.0000		08/03/09	02/22/13	1,808.66	943 78				864.88
Sub Total	**22.0000**				**2,646.99**	**1,384.22**				**1,262.77**
Description (Box 8)· FRANCE TELECOM SA SPON ADR					CUSIP· 35177Q105		Symbol (Box 1d): FTE			
Sell	20.0000		08/03/09	05/06/13	213 40	514.20				(300.80)
Sell	21.0000		08/03/09	05/15/13	222.80	539 91				(317 11)
Sell	7 0000		08/03/09	05/16/13	73 76	179 97				(106.21)
Sell	5.0000		05/10/10	05/16/13	52.69	102.45				(49.76)
Sell	15 0000		05/10/10	05/17/13	157.73	307 34				(149 61)
Sell	29.0000		05/10/10	05/20/13	308 21	594.20				(285.99)
Sell	11.0000		05/10/10	05/21/13	116.74	225.39				(108.65)
Sell	8 0000		06/14/10	05/21/13	84.90	149.57				(64 67)
Sell	17 0000		06/14/10	05/22/13	180.75	317.85				(137 10)
Sub Total	**133.0000**				**1,410.98**	**2,930.88**				**(1,519.90)**
Description (Box 8). NITTO DENKO CORP UNSPONS ADR					CUSIP. 654802206		Symbol (Box 1d). NDEKY			
Sell	**20.0000**		09/29/10	04/10/13	**641.06**	**386.11**				**254.95**

Long-term transactions for noncovered securities, included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): PETROLEO BRASILEIRO SA SPON ADR					*CUSIP:* 71654V408		*Symbol (Box 1d):* PBR			
Sell	20.0000		08/03/09	07/24/13	285.57	865 19				(579 62)
Sell	9.0000		07/16/10	07/24/13	128.51	311.90				(183.39)
Sell	16.0000		07/16/10	07/25/13	230 31	554 50				(324.19)
Sell	20.0000		10/25/10	07/25/13	287 88	648.60				(360.72)
Sub Total	**65.0000**				**932.27**	**2,380.19**				**(1,447.92)**
Description (Box 8): POSCO SPON ADR					*CUSIP.* 693483109		*Symbol (Box 1d):* PKX			
Sell	1 0000		08/03/09	08/28/13	72.28	103.97				(31.69)
Sell	2.0000		08/03/09	09/04/13	148.70	207 94				(59.24)
Sell	2.0000		08/03/09	09/05/13	150.10	207.94				(57.84)
Sell	3.0000		08/03/09	09/06/13	227 07	311 91				(84.84)
Sell	5.0000		08/03/09	09/09/13	384.55	519 85				(135.30)
Sell	1.0000		08/03/09	12/18/13	77.96	103 97				(26.01)
Sell	1.0000		08/03/09	12/31/13	77.94	103 97				(26 03)
Sub Total	**15.0000**				**1,138.60**	**1,559.55**				**(420.95)**
Description (Box 8). SAGE GROUP PLC UN SPONSORED ADR					*CUSIP:* 78663S201		*Symbol (Box 1d):* SGPYY			
Cash in Lieu	**0.9012**		07/22/10	06/17/13	**18.29**	**14.34**				**3.95**
Description (Box 8): SK TELECOM CO LTD ADR					*CUSIP:* 78440P108		*Symbol (Box 1d):* SKM			
Sell	25.0000		08/03/09	05/28/13	529 01	422.25				106 76
Sell	20.0000		08/03/09	05/29/13	392.21	337.80				54.41
Sell	39.0000		08/03/09	11/13/13	912 65	658 71				253.94
Sell	14 0000		08/03/09	11/20/13	313 49	236.46				77.03
Sell	12.0000		08/03/09	11/25/13	269.43	202 68				66.75
Sell	4 0000		08/03/09	11/26/13	91.79	67.56				24.23
Sell	15 0000		08/03/09	11/27/13	351.56	253.35				98.21
Sell	11.0000		08/03/09	11/29/13	262.13	185.79				76 34
Sell	11 0000		08/03/09	12/02/13	265.03	185 79				79 24
Sell	10 0000		07/16/10	12/02/13	240.93	151.27				89.66
Sell	16 0000		07/16/10	12/03/13	385.15	242 02				143.13

Long-term transactions for noncovered securities, included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) SK TELECOM CO LTD ADR						*CUSIP*: 78440P108	*Symbol (Box 1d)*: SKM			
Sell	4 0000		07/16/10	12/04/13	94.54	60 51				34.03
Sell	20.0000		07/19/10	12/04/13	472 67	306.38				166 29
Sub Total	**201.0000**				**4,580.59**	**3,310.57**				**1,270.02**
Description (Box 8): TELSTRA CORP LTD (FINAL) ADR						*CUSIP*: 87969N204	*Symbol (Box 1d)*: TLSYY			
Sell	11 0000		12/22/09	07/25/13	249.29	161 05				88 24
Sell	63 0000		10/25/10	07/25/13	1,427.77	833 85				593.92
Sell	2 0000		10/25/10	07/26/13	45.27	26 47				18.80
Sub Total	**76.0000**				**1,722.33**	**1,021.37**				**700.96**
Description (Box 8). WOORI FIN HOLDINGS ADR						*CUSIP*: 981063100	*Symbol (Box 1d)*: WF			
Sell	5 0000		12/06/10	07/25/13	154.50	195.14				(40 64)
Sell	5 0000		12/06/10	07/26/13	153.38	195 13				(41.75)
Sell	6.0000		12/06/10	08/06/13	180 13	234.17				(54.04)
Sell	17.0000		12/06/10	08/16/13	511 44	663.46				(152.02)
Sell	10 0000		12/06/10	08/20/13	296 64	390 27				(93 63)
Sell	2.0000		12/06/10	08/27/13	57.35	78.05				(20.70)
Sell	1.0000		12/08/10	08/27/13	28 68	39 02				(10 34)
Sell	3 0000		12/16/10	08/27/13	86.03	114 00				(27 97)
Sub Total	**49.0000**				**1,468.15**	**1,909.24**				**(441.09)**
Description (Box 8). YANZHOU COAL MINING CO LTD SPON ADR						*CUSIP*: 984846105	*Symbol (Box 1d)*: YZC			
Sell	20.0000		08/13/10	06/27/13	145 44	423 25				(277 81)
Sell	7 0000		08/13/10	07/11/13	51.38	148.14				(96 76)
Sell	9 0000		08/17/10	07/11/13	66.05	193 74				(127.69)
Sell	1.0000		08/17/10	07/12/13	7 26	21 53				(14 27)
Sell	20.0000		08/18/10	07/12/13	145.23	428 73				(283.50)
Sub Total	**57.0000**				**415.36**	**1,215.39**				**(800.03)**
Total	**678.8012**				**$16,913.41**	**$17,372.92**				**$(459.51)**

Short-term transactions for noncovered securities; included in Box 2a

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): AFFINION GROUP INC NTS 07 875% 121518 DTD061511 CALL@MW+50BP					*CUSIP.* 00828DAN1					
Sell	**5,000.0000**		05/23/12	01/15/13	**3,954.45**	**4,375.00**				**(420.55)**
Description (Box 8) CDW LLC / CDW FIN CORP 08.000% 121518 DTD061511 FC121511 CALL@MW+50BP					*CUSIP.* 12513GAW9					
Redemption	**2,000.0000**		01/30/13	07/02/13	**2,160.00**	**2,230.00**				**(70.00)**
Description (Box 8)· CHESAPEAKE ENERGY CORP 06 125% 021521 DTD021111 CALL@ MAKE-WHOLE + 50 BP					*CUSIP.* 165167CG0					
Sell	**10,000.0000**		04/26/12	02/27/13	**10,625.00**	**9,550.00**				**1,075.00**
Description (Box 8): CLEAR CHANNEL WW HLDGS 07.625% 031520 DTD031512 FC091512 CALL@MW+50BP					*CUSIP.* 18451QAH1					
Sell	2,000.0000		09/12/12	08/22/13	1,995.00	1,985.00				10 00
Sell	3,000 0000		09/12/12	09/04/13	3,037 50	2,992 50				45 00
Sell	5,000.0000		09/12/12	09/05/13	5,050 00	4,987.50				62 50
Sub Total	**10,000.0000**				**10,082.50**	**9,965.00**				**117.50**
Description (Box 8)· CONSTELLATION BRANDS INC 04.625% 030123 DTD081412 CALL@MW+50BP					*CUSIP*· 21036PAJ7					
Redemption	**5,000.0000**		10/16/12	02/20/13	**5,000.00**	**5,131.25**				**(131.25)**
Description (Box 8). DEL MONTE CORP NTS B/E 07 625% 021519 DTD081511 CALL@MW +50BP					*CUSIP:* 245217AS3					
Sell	5,000 0000		10/19/12	09/24/13	5,231 25	5,193.75				37 50
Sell	2,000 0000		07/31/13	09/24/13	2,092.50	2,095 00				(2 50)

Short-term transactions for noncovered securities, included in Box 2a (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): DEL MONTE CORP NTS B/E 07 625% 021519 DTD081511 CALL@MW +50BP					*CUSIP* 245217AS3					
Sell	3,000 0000		08/02/13	09/25/13	3,138 75	3,135 00				3 75
Sub Total	**10,000.0000**				**10,462.50**	**10,423.75**				**38.75**
Description (Box 8): ENERGY FUTURES HLDGS 10 000% 120120 DTD081710 CALL@MW+50BP					*CUSIP* 29269QAA5					
Sell	8,000 0000		05/03/12	02/15/13	8,920 00	8,880 00				40.00
Sell	5,000 0000		08/06/13	09/05/13	5,300 00	5,362 50				(62 50)
Sub Total	**13,000.0000**				**14,220.00**	**14,242.50**				**(22.50)**
Description (Box 8): FIRST DATA CORP 09 875% 092415 DTD093008 FC033109 CALL@MW+50BP					*CUSIP*: 319963AP9					
Tender	**5,000.0000**		05/01/12	04/10/13	**5,133.75**	**5,100.00**				**33.75**
Description (Box 8) FORD MOTOR CREDIT CO NTS 07 000% 100113 DTD092303 FC040104 GLOBAL					*CUSIP*: 345397TZ6					
Sell	**9,000.0000**		05/18/12	02/11/13	**9,324.00**	**9,596.25**				**(272.25)**
Description (Box 8): HOST HOTELS & RESORTS 05 875% 061519 DTD121511 CALL@MW+50BP					*CUSIP*: 44107TAM8					
Sell	**2,000.0000**		04/30/12	04/17/13	**2,207.50**	**2,125.00**				**82.50**
Description (Box 8). ICAHN ENTERPRISES L P / 08 000% 011518 DTD071510 FC011511 ICAHN NTS					*CUSIP* 451102AH0					
Sell	**5,000.0000**	**5,293.75**	07/29/13	12/02/13	**5,225.00**	**5,273.98**				**(48.98)**
Description (Box 8): PAETEC HLDG CORP NTS B/E 08.875% 063017 DTD062909 FC123109 CALL@MW+50BP					*CUSIP*: 695459AD9					
Tender	**5,000.0000**		05/14/12	01/23/13	**5,400.85**	**5,450.00**				**(49.15)**

Short-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) REGIONS FINL CORP NTS 05 750% 061515 DTD042610 FC121510 B/E						*CUSIP:* 7591EPAG5				
Sell	**2,000.0000**		06/13/12	04/01/13	**2,170.00**	**2,090.00**				**80.00**
Description (Box 8). SEALED AIR CORP NTS B/E 07.875% 061517 DTD061510 FC121510 CALL@MW+50BP						*CUSIP:* 81211KAP5				
Tender	**5,000.0000**		08/03/12	03/21/13	**5,131.25**	**5,387.50**				**(256.25)**
Description (Box 8) SERVICEMASTER CO NTS B/E 08.000% 021520 DTD021312 FC081512 CALL@MW +50BP						*CUSIP:* 81760NAN9				
Sell	**5,000.0000**		08/06/13	08/20/13	**4,775.00**	**4,875.00**				**(100.00)**
Total	**93,000.0000**	**$5,293.75**			**$95,871.80**	**$95,815.23**				**$56.57**

Long-term transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8). AES CORP NTS 8 000% 101517 DTD011808 FC041508 CALL@MW +50BP						*CUSIP.* 00130HBH7				
Tender	**9,000.0000**		05/01/12	05/17/13	**10,845.00**	**10,318.50**				**526.50**
Description (Box 8): BALL CORP NTS B/E 05 750% 051521 DTD111810 FC051511 CALL@MW T+50BP						*CUSIP:* 058498AQ9				
Sell	3,000 0000	3,236 25	05/09/12	10/23/13	3,165.00	3,204.43				(39.43)
Sell	2,000.0000	2,120.00	05/31/12	10/23/13	2,110 00	2,104 53				5 47
Sub Total	**5,000.0000**	**5,356.25**			**5,275.00**	**5,308.96**				**(33.96)**

Long-term transactions for noncovered securities; included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) CCO HLDGS LLC/CAP CORP 07 250% 103017 DTD092710 CALL@MW T+50BP					*CUSIP* 1248EPAQ6					
Sell	9,000.0000	9,832.50	04/30/12	11/14/13	9,517.50	9,623.05				(105.55)
Description (Box 8): CINEMARK INC NTS B/E 08 625% 061519 DTD121509 FC061510 CALL@MW+50BP					*CUSIP:* 172441AS6					
Redemption	5,000.0000		05/16/12	06/24/13	5,601.75	5,587.50				14.25
Description (Box 8): ENERGY FUTURES HLDGS 10 000% 120120 DTD081710 CALL@MW+50BP					*CUSIP.* 29269QAA5					
Sell	5,000.0000		05/03/12	09/05/13	5,300.00	5,550.00				(250.00)
Description (Box 8) GENWORTH FINANCIAL INC 07.625% 092421 DTD032511 B/E CALL@MW + 50BP					*CUSIP:* 37247DAP1					
Sell	5,000.0000		05/01/12	09/18/13	5,872.80	5,024.50				848.30
Description (Box 8): HEALTH MGMT ASSN INC NEW 06.125% 041516 DTD042106 FC101506 MW +20BPS					*CUSIP:* 421933AH5					
Sell	5,000.0000	5,275.00	06/12/12	11/12/13	5,487.50	5,178.97				308.53
Description (Box 8) HOST HOTELS & RESORTS 05.875% 061519 DTD121511 CALL@MW+50BP					*CUSIP:* 44107TAM8					
Sell	3,000.0000		04/30/12	11/26/13	3,251 25	3,151.39				99.86
Sell	4,000.0000		05/23/12	11/26/13	4,335 00	4,211 47				123 53
Sub Total	7,000.0000				7,586.25	7,362.86				223.39
Description (Box 8): ICAHN ENTERPRISES L P / 08 000% 011518 DTD071510 FC011511 ICAHN NTS					*CUSIP:* 451102AH0					
Sell	14,000.0000	14,840.00	05/17/12	12/02/13	14,630.00	14,641.02				(11.02)

Long-term transactions for noncovered securities, included in Box 2a. (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): INTL LEASE FIN CORP 05.625% 092013 DTD091906 FC032007 MED TERM NTS						*CUSIP:* 45974VA81				
Redemption	5,000.0000		05/25/12	09/20/13	5,000.00	5,100.00				(100.00)
Description (Box 8): LEUCADIA NATL CORP NTS 08.125% 091515 DTD092507 FC031508 B/E						*CUSIP:* 527288BD5				
Sell	10,000.0000	11,250.00	05/04/12	11/22/13	11,140.00	10,694.60				445.40
Description (Box 8): NEWFIELD EXPLORATION COS 07.125% 051518 DTD050808 FC111508 CALL@MW +50BP						*CUSIP:* 651290AK4				
Sell	5,000.0000		06/04/12	10/15/13	5,200.00	5,230.08				(30.08)
Description (Box 8): PENN NATL GAMING INC NTS 08 750% 081519 DTD021510 FC081510 CALL@MW+50BP						*CUSIP* 707569AN9				
Tender	9,000.0000		04/26/12	10/30/13	9,785.16	9,914.76				(129.60)
Description (Box 8): RITE AID CORP CALL@M/H 07.500% 030117 DTD022107 FC090107 T+75BP						*CUSIP.* 767754BL7				
Tender	5,000.0000		04/26/12	06/21/13	4,997.50	5,117.50				(120.00)
Description (Box 8): SERVICEMASTER CO NTS B/E 08 000% 021520 DTD021312 FC081512 CALL@MW +50BP						*CUSIP:* 81760NAN9				
Sell	2,000 0000		06/27/12	08/20/13	1,910.00	2,170 00				(260 00)
Sell	3,000.0000		06/29/12	08/20/13	2,865 00	3,277.50				(412 50)
Sub Total	5,000.0000				4,775.00	5,447.50				(672.50)

Long-term transactions for noncovered securities, included in Box 2a (continued)

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8) TENET HEALTHCARE CORP 09.250% 020115 DTD080106 FC020107 MW+50BP NTS B/E					CUSIP. 88033GBC3					
Sell	3,000 0000	3,330 00	05/16/12	10/17/13	3,277 50	3,162.15				115 35
Sell	2,000 0000	2,210.00	06/07/12	10/17/13	2,185 00	2,105 39				79.61
Sub Total	**5,000.0000**	**5,540 00**			**5,462.50**	**5,267.54**				**194.96**
Total	**108,000.0000**	**$52,093.75**			**$116,475.96**	**$115,367.34**				**$1,108.62**

Term undetermined transactions for noncovered securities; included in Box 2a.

Activity type	Quantity / face value (Box 1e)	Original cost basis ($)	Date acquired (Box 1b)	Date of sale / exchange (Box 1a)	Sale amount (Box 2a) ($)	Cost or other basis (Box 3) ($)	Wash sale loss disallowed (Box 5) ($)	Federal income tax withheld (Box 4) ($)	Loss not allowed (Box 2b)	Gain/Loss ($)
Description (Box 8): LEUCADIA NATL CORP NTS 08.125% 091515 DTD092507 FC031508 B/E						CUSIP. 527288BD5				
Consent Fee				03/14/13	**50 00**					***Not Calculated***
Description (Box 8): PENN NATL GAMING INC NTS 08 750% 081519 DTD021510 FC081510 CALL@MW+50BP						CUSIP. 707569AN9				
Consent Fee				10/30/13	**180.00**					***Not Calculated***
Description (Box 8): RITE AID CORP CALL@M/H 07.500% 030117 DTD022107 FC090107 T+75BP						CUSIP. 767754BL7				
Consent Fee				06/21/13	**150.00**					***Not Calculated***
Description (Box 8): SEALED AIR CORP NTS B/E 07.875% 061517 DTD061510 FC121510 CALL@MW+50BP						CUSIP. 81211KAP5				
Consent Fee				03/21/13	**150.00**					***Not Calculated***
Total					**$530.00**					

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Form **4562**
Department of the Treasury
Internal Revenue Service (99)

Depreciation and Amortization
(Including Information on Listed Property)

▶ See separate instructions. ▶ Attach to your tax return.

OMB No 1545-0172
2013
Attachment Sequence No **179**

Name(s) shown on return	Business or activity to which this form relates	Identifying number
GILLILAND FAMILY FOUNDATION	GENERAL DEPRECIATION	76-0181982

Part I Election To Expense Certain Property Under Section 179
Note: *If you have any listed property, complete Part V before you complete Part I.*

1	Maximum amount (see instructions)	1	
2	Total cost of section 179 property placed in service (see instructions)	2	
3	Threshold cost of section 179 property before reduction in limitation (see instructions)	3	$ 2,600,000
4	Reduction in limitation Subtract line 3 from line 2 If zero or less, enter -0-	4	
5	Dollar limitation for tax year Subtract line 4 from line 1 If zero or less, enter -0- If married filing separately, see instructions	5	

6	(a) Description of property	(b) Cost (business use only)	(c) Elected cost

7	Listed property Enter the amount from line 29	7	
8	Total elected cost of section 179 property Add amounts in column (c), lines 6 and 7	8	
9	Tentative deduction Enter the smaller of line 5 or line 8	9	
10	Carryover of disallowed deduction from line 13 of your 2012 Form 4562	10	
11	Business income limitation Enter the smaller of business income (not less than zero) or line 5 (see instructions)	11	
12	Section 179 expense deduction Add lines 9 and 10, but do not enter more than line 11	12	
13	Carryover of disallowed deduction to 2014 Add lines 9 and 10, less line 12 ▶	13	

Note: *Do not use Part II or Part III below for listed property. Instead, use Part V.*

Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property **)** (See instructions)

14	Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions)	14	
15	Property subject to section 168(f)(1) election	15	
16	Other depreciation (including ACRS)	16	3,824

Part III MACRS Depreciation (Do not include listed property.) (See instructions.)

Section A

17	MACRS deductions for assets placed in service in tax years beginning before 2013	17	
18	If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here ▶ ☐		

Section B—Assets Placed in Service During 2013 Tax Year Using the General Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation (business/investment use only—see instructions)	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
19a 3-year property						
b 5-year property						
c 7-year property						
d 10-year property						
e 15-year property						
f 20-year property						
g 25-year property			25 yrs		S/L	
h Residential rental property			27 5 yrs	MM	S/L	
			27 5 yrs	MM	S/L	
i Nonresidential real property			39 yrs	MM	S/L	
				MM	S/L	

Section C—Assets Placed in Service During 2013 Tax Year Using the Alternative Depreciation System

20a Class life					S/L	
b 12-year			12 yrs		S/L	
c 40-year			40 yrs	MM	S/L	

Part IV Summary (see instructions.)

21	Listed property Enter amount from line 28	21	
22	**Total.** Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21 Enter here and on the appropriate lines of your return Partnerships and S corporations—see instructions	22	3,824
23	For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs	23	

Part V Listed Property (Include automobiles, certain other vehicles, certain computers, and property used for entertainment, recreation, or amusement.)

Note: *For any vehicle for which you are using the standard mileage rate or deducting lease expense, complete **only** 24a, 24b, columns (a) through (c) of Section A, all of Section B, and Section C if applicable.*

Section A—Depreciation and Other Information (Caution: *See the instructions for limits for passenger automobiles.*)

24a Do you have evidence to support the business/investment use claimed? ☐ **Yes** ☐ **No** | **24b** If "Yes," is the evidence written? ☐ **Yes** ☐ **No**

(a) Type of property (list vehicles first)	(b) Date placed in service	(c) Business/ investment use percentage	(d) Cost or other basis	(e) Basis for depreciation (business/investment use only)	(f) Recovery period	(g) Method/ Convention	(h) Depreciation/ deduction	(i) Elected section 179 cost
25 Special depreciation allowance for qualified listed property placed in service during the tax year and used more than 50% in a qualified business use (see instructions)						25		
26 Property used more than 50% in a qualified business use								
		%						
		%						
		%						
27 Property used 50% or less in a qualified business use								
		%				S/L -		
		%				S/L -		
		%				S/L -		

28 Add amounts in column (h), lines 25 through 27 Enter here and on line 21, page 1 . . . **28**

29 Add amounts in column (i), line 26 Enter here and on line 7, page 1 . . . . **29**

Section B—Information on Use of Vehicles

Complete this section for vehicles used by a sole proprietor, partner, or other "more than 5% owner," or related person
If you provided vehicles to your employees, first answer the questions in Section C to see if you meet an exception to completing this section for those vehicles

	(a) Vehicle 1		(b) Vehicle 2		(c) Vehicle 3		(d) Vehicle 4		(e) Vehicle 5		(f) Vehicle 6	
30 Total business/investment miles driven during the year (**do not** include commuting miles) . . .												
31 Total commuting miles driven during the year .												
32 Total other personal(noncommuting) miles driven												
33 Total miles driven during the year Add lines 30 through 32												
34 Was the vehicle available for personal use	**Yes**	**No**	**Yes**	**No**	**Yes**	**No**	**Yes**	**No**	**Yes**	**No**	**Yes**	**No**
during off-duty hours?												
35 Was the vehicle used primarily by a more than 5% owner or related person?												
36 Is another vehicle available for personal use? .												

Section C—Questions for Employers Who Provide Vehicles for Use by Their Employees

Answer these questions to determine if you meet an exception to completing Section B for vehicles used by employees who **are not** more than 5% owners or related persons (see instructions)

	Yes	No
37 Do you maintain a written policy statement that prohibits all personal use of vehicles, including commuting, by your employees?		
38 Do you maintain a written policy statement that prohibits personal use of vehicles, except commuting, by your employees? See the instructions for vehicles used by corporate officers, directors, or 1% or more owners . . .		
39 Do you treat all use of vehicles by employees as personal use?		
40 Do you provide more than five vehicles to your employees, obtain information from your employees about the use of vehicles, and retain the information received?		
41 Do you meet the requirements concerning qualified automobile demonstration use? (See instructions)		
Note: If your answer to 37, 38, 39, 40, or 41 is "Yes," do not complete Section B for the covered vehicles		

Part VI Amortization

(a) Description of costs	(b) Date amortization begins	(c) Amortizable amount	(d) Code section	(e) Amortization period or percentage	(f) Amortization for this year
42 Amortization of costs that begins during your 2013 tax year (see instructions)					

43 Amortization of costs that began before your 2013 tax year **43**

44 Total. Add amounts in column (f) See the instructions for where to report **44**