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EXTENDED TO AUGUST 17, 2015
Return of Private Foundation

Form 990-PF

Department of the Treasury
Internal Revenue Service

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

OMB No 1545-0052

2014

Open to Public Inspection

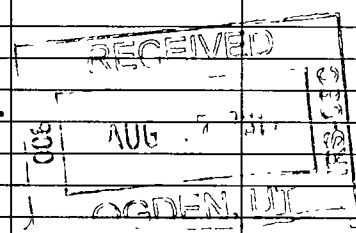
For calendar year 2014 or tax year beginning

, and ending

Name of foundation THE TRINKA DAVIS FOUNDATION A NONPROFIT CORPORATION		A Employer identification number 20-1858883
Number and street (or P O box number if mail is not delivered to street address) C/O NANCY HUGHES-600 LUCKIE DRIVE	Room/suite 310	B Telephone number 205-991-0545
City or town, state or province, country, and ZIP or foreign postal code BIRMINGHAM, AL 35223		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 4,311,530. (Part I, column (d) must be on cash basis)		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____		

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))		(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			N/A	
	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	120,108.	120,108.		STATEMENT 1
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	51,175.			
	b Gross sales price for all assets on line 6a	1,906,456.			
	7 Capital gain net income (from Part IV, line 2)		51,175.		
	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)					
11 Other income	46,959.	46,959.		STATEMENT 2	
12 Total. Add lines 1 through 11	218,242.	218,242.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	37,500.	0.		0.
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees STMT 3	62,250.	0.		0.
	b Accounting fees STMT 4	14,100.	0.		0.
	c Other professional fees STMT 5	51,887.	51,020.		0.
	17 Interest				
	18 Taxes STMT 6	6,161.	0.		0.
	19 Depreciation and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses STMT 7	99,217.	0.		0.
	24 Total operating and administrative expenses Add lines 13 through 23	271,115.	51,020.		0.
	25 Contributions, gifts, grants paid	72,852.			72,852.
26 Total expenses and disbursements Add lines 24 and 25	343,967.	51,020.		72,852.	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	<125,725.>				
b Net investment income (if negative, enter -0-)		167,222.			
c Adjusted net income (if negative, enter -0-)			N/A		

SCANNED AUG 23 2015



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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only			
		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1 Cash - non-interest-bearing	553,899.	76,694.	76,694.	
	2 Savings and temporary cash investments				
	3 Accounts receivable ▶				
	Less: allowance for doubtful accounts ▶				
	4 Pledges receivable ▶				
	Less: allowance for doubtful accounts ▶				
	5 Grants receivable				
	6 Receivables due from officers, directors, trustees, and other disqualified persons				
	7 Other notes and loans receivable ▶				
	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				
	b Investments - corporate stock				
	c Investments - corporate bonds				
		11 Investments - land, buildings, and equipment basis ▶			
Less accumulated depreciation ▶					
12 Investments - mortgage loans					
13 Investments - other STMT 9		2,494,591.	2,882,727.	4,234,836.	
14 Land, buildings, and equipment: basis ▶					
Less accumulated depreciation ▶					
15 Other assets (describe ▶)					
16 Total assets (to be completed by all filers - see the instructions Also, see page 1, item I)		3,048,490.	2,959,421.	4,311,530.	
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				
	22 Other liabilities (describe ▶)				
	23 Total liabilities (add lines 17 through 22)	0.	0.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31 ▶ ☐				
	24 Unrestricted				
	25 Temporarily restricted				
	26 Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31 ▶ ☒				
	27 Capital stock, trust principal, or current funds	0.	0.		
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
	29 Retained earnings, accumulated income, endowment, or other funds	3,048,490.	2,959,421.		
30 Total net assets or fund balances	3,048,490.	2,959,421.			
31 Total liabilities and net assets/fund balances	3,048,490.	2,959,421.			

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	3,048,490.
2 Enter amount from Part I, line 27a	2	<125,725.>
3 Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 8	3	36,656.
4 Add lines 1, 2, and 3	4	2,959,421.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	2,959,421.

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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 REGIONS TRUST-ST SALES	P		12/31/14
b REGIONS TRUST-LT SALES	P		12/31/14
c REGIONS TRUST-ST SALES	P		12/31/14
d REGIONS TRUST-LT SALES	P		12/31/14
e CAPITAL GAINS DIVIDENDS			

(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 501,161.		521,884.	<20,723.>
b 508,540.		539,577.	<31,037.>
c 568,173.		523,815.	44,358.
d 327,841.		270,005.	57,836.
e 741.			741.

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			<20,723.>
b			<31,037.>
c			44,358.
d			57,836.
e			741.

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	51,175.
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). If (loss), enter -0- in Part I, line 8		3	N/A

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 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))
2013	10,350.	3,994,770.	.002591
2012	6,409,841.	25,569,971.	.250678
2011	14,146,562.	32,417,893.	.436381
2010	2,069,363.	25,248,561.	.081960
2009	1,042,058.	24,325,563.	.042838

2 Total of line 1, column (d)	2	.814448
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	.162890
4 Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	4,213,521.
5 Multiply line 4 by line 3	5	686,340.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	1,672.
7 Add lines 5 and 6	7	688,012.
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	72,852.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary-see instructions)		1	3,344.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		2	0.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		3	3,344.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
3 Add lines 1 and 2		5	3,344.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2014 estimated tax payments and 2013 overpayment credited to 2014	6a 1,800.		
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	1,800.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	27.	
9 Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed	9	1,571.	
10 Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10		
11 Enter the amount of line 10 to be Credited to 2015 estimated tax ☐ 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?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? 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.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ 0. (2) On foundation managers. ☐ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ 0.		
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	X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	3	X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
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	X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
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	X
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ AL		
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	X
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? If "Yes," complete Part XIV	9	X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10	X

N/A

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► GUIDESTAR	13	X	
14	The books are in care of ► NANCY HUGHES Telephone no. ► 205-871-0300 Located at ► 600 LUCKIE DRIVE, SUITE 310, BIRMINGHAM, AL ZIP+4 ► 35223			
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 N/A			
16	At any time during calendar year 2014, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114, (formerly TD F 90-22.1). If "Yes," enter the name of the foreign country ►	16	Yes	No X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2014?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? If "Yes," list the years ► _____, _____, _____	☐ Yes ☒ No	
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.)	N/A	2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► _____, _____, _____		
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 2014 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 2014)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2014?	4b	X

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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 4945(d)(4)(A)? (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)? **N/A**

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? **N/A** ☐ 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** ☐ Yes ☒ No **X**

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? **N/A** **7b** ☐ Yes ☐ No

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.

(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
FRED KELLEY	PRESIDENT & DIRECTOR			
2932 BERKELEY DRIVE				
BIRMINGHAM, AL 35242	5.00	37,500.	0.	0.
NANCY HUGHES	VICE PRESIDENT & DIRECTOR			
600 LUCKIE DRIVE, SUITE 310				
BIRMINGHAM, AL 35223	0.00	0.	0.	0.
LEAH SCALISE	SECRETARY & DIRECTOR			
600 LUCKIE DRIVE, SUITE 310				
BIRMINGHAM, AL 35223	0.00	0.	0.	0.

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

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

Total number of other employees paid over \$50,000 **0**

Part VIII **Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors** (continued)

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

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

Total number of others receiving over \$50,000 for professional services **0**

Part IX-A **Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B **Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 NONE	
	0.
2	
All other program-related investments. See instructions.	
3 NONE	
	0.
	0.
Total. Add lines 1 through 3	0.

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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	4,238,370.
b	Average of monthly cash balances	1b	39,316.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	4,277,686.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	4,277,686.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	64,165.
5	Net value of noncharitable-use assets Subtract line 4 from line 3. Enter here and on Part V, line 4	5	4,213,521.
6	Minimum investment return Enter 5% of line 5	6	210,676.

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	210,676.
2a	Tax on investment income for 2014 from Part VI, line 5	2a	3,344.
b	Income tax for 2014. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	3,344.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	207,332.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	207,332.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	207,332.

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	72,852.
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	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	72,852.
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	5	0.
6	Adjusted qualifying distributions Subtract line 5 from line 4	6	72,852.

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 2013	(c) 2013	(d) 2014
1 Distributable amount for 2014 from Part XI, line 7				207,332.
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			0.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2014:				
a From 2009				
b From 2010				
c From 2011	12,495,003.			
d From 2012	5,138,654.			
e From 2013				
f Total of lines 3a through e	17,633,657.			
4 Qualifying distributions for 2014 from Part XII, line 4: ► \$	72,852.			
a Applied to 2013, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2014 distributable amount				72,852.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a).)	134,480.			134,480.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	17,499,177.			
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2009 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2015 Subtract lines 7 and 8 from line 6a	17,499,177.			
10 Analysis of line 9:				
a Excess from 2010				
b Excess from 2011	12,360,523.			
c Excess from 2012	5,138,654.			
d Excess from 2013				
e Excess from 2014				

N/A

- ▶

- ☐ 4942(j)(3) or ☐ 4942(j)(5)

- [illegible]

1 Information Regarding Foundation Managers:

- NONE

- NONE

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.

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

THE TRINKA DAVIS FOUNDATION

Form 990-PF (2014)

A NONPROFIT CORPORATION

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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				
POSITIVE MATURITY 3918 MONTCLAIR ROAD BIRMINGHAM, AL 35213		PUBLIC	CHARITABLE	3,000.
YWCA 309 23RD STREET NORTH BIRMINGHAM, AL 35203		PUBLIC	CHARITABLE	2,000.
VETERANS ON DECK 131 RIVERLAND DRIVE CHARLESTON, SC 29412		PUBLIC	CHARITABLE	25,000.
CITADEL FOUNDATION 171 MOULTRIE ST. CHARLESTON, SC 29409		PUBLIC	CHARITABLE	25,000.
VETERANS ADMINISTRATION 180 MARTIN DRIVE CARROLLTON, GA 30117		PUBLIC	CHARITABLE	17,852.
Total			3a	72,852.
b Approved for future payment				
NONE				
Total			3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		Related or exempt function income
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	120,108.		
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			14	46,959.		
8 Gain or (loss) from sales of assets other than inventory			16	51,175.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal. Add columns (b), (d), and (e)		0.		218,242.		0.
13 Total Add line 12, columns (b), (d), and (e)					13	218,242.

(See worksheet in line 13 instructions to verify calculations.)

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

[illegible]

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) | X |
| | (2) Other assets | 1a(2) | X |
| | b Other transactions: | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | X |
| | (4) Reimbursement arrangements | 1b(4) | X |
| | (5) Loans or loan guarantees | 1b(5) | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | X |
| | c Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | X |
| | 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. | | |

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship
N/A		

and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Sign Here  **8-12-15** **VICE PRESIDENT AND DIRECTOR**

Signature of officer or trustee Date Title

☒ Yes ☐ No

**Paid
Preparer
Use Only**

Print/Type preparer's name JAMES A. WATSON	Preparer's signature <i>James A. Watson</i>	Date 8/11/15	Check ☐ if self-employed	PTIN P00024734
Firm's name ▶ MCGLADREY LLP			Firm's EIN ▶ 42-0714325	
Firm's address ▶ 216 SUMMIT BOULEVARD, STE 300 BIRMINGHAM, AL 35243			Phone no. 205-278-0001	

Form 990-PF (2014)

FORM 990-PF		DIVIDENDS AND INTEREST FROM SECURITIES			STATEMENT	1
SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	
REGIONS TRUST	120,849.	741.	120,108.	120,108.		
TO PART I, LINE 4	120,849.	741.	120,108.	120,108.		

FORM 990-PF		OTHER INCOME			STATEMENT	2
DESCRIPTION		(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME		
DISTRIBUTIONS FROM ESTATE		46,959.	46,959.			
TOTAL TO FORM 990-PF, PART I, LINE 11		46,959.	46,959.			

FORM 990-PF		LEGAL FEES			STATEMENT	3
DESCRIPTION		(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
LEGAL FEES		62,250.	0.		0.	
TO FM 990-PF, PG 1, LN 16A		62,250.	0.		0.	

FORM 990-PF		ACCOUNTING FEES			STATEMENT	4
DESCRIPTION		(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
ACCOUNTING FEES		14,100.	0.		0.	
TO FORM 990-PF, PG 1, LN 16B		14,100.	0.		0.	

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
REGIONS INVESTMENT ADVISOR/AGENT FEES	51,796.	51,019.		0.
BANK FEES	91.	1.		0.
TO FORM 990-PF, PG 1, LN 16C	51,887.	51,020.		0.

FORM 990-PF	TAXES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
US TREASURY	5,002.	0.		0.
OTHER TAXES PAID	1,159.	0.		0.
TO FORM 990-PF, PG 1, LN 18	6,161.	0.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	7
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FINAL YEAR DEDUCTIONS OF ESTATE OF KATHARINE RYNNE	36,655.	0.		0.
MISCELLANEOUS EXPENSES	62,562.	0.		0.
TO FORM 990-PF, PG 1, LN 23	99,217.	0.		0.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	8
DESCRIPTION		AMOUNT	
ADJUSTMENT TO FINAL YEAR DEDUCTIONS		36,656.	
TOTAL TO FORM 990-PF, PART III, LINE 3		36,656.	

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	9
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
REGIONS TRUST ACCOUNT-SECURITIES	FMV	2,882,727.	4,234,836.
TOTAL TO FORM 990-PF, PART II, LINE 13		2,882,727.	4,234,836.



REGIONS BANK

Run on 05/15/2015 11:04:46 AM

Realized Gain/Loss Report

Start Date: 01/01/2014

End Date: 12/31/2014

Account: 1055003251

Administrator: LAURA WAINWRIGHT 205-801-0380

AS AGENT FOR THE TRINKA DAVIS FOUNDTION

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss Covered
** SHORT TERM CAPITAL GAIN (LOSS)					
25000 UNITS OF ONTARIO (PROVINCE OF) DTD 01/27/2011 1.375% 01/27/2014	01/08/2014	03/07/2013	25,012.00	25,244.25	232.25- Non Covered
533.12 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	01/15/2014	03/06/2013	533.12	574.10	40.98-
151.32 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	01/15/2014	03/06/2013	151.32	161.82	10.50-
539.54 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	01/15/2014	03/07/2013	539.54	573.43	33.89-
215.69 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	01/15/2014	03/07/2013	215.69	227.52	11.83-
122.14 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	01/15/2014	03/06/2013	122.14	130.19	8.05-
12000 UNITS OF GOLDMAN SACHS GROUP INC DTD 5/6/09 6% 05/01/2014	01/15/2014	03/06/2013	12,184.56	12,712.68	528.12- Non Covered
11000 UNITS OF TIME WARNER CABLE 6.75% 07/01/2018	01/16/2014	03/06/2013	12,357.43	13,492.93	1,135.50- Non Covered
284.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	01/27/2014	03/06/2013	284.20	310.13	25.93-
203.69 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	01/27/2014	03/11/2013	203.69	216.13	12.44-
143.98 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	01/27/2014	08/07/2013	143.98	148.41	4.43-
83.76 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	01/27/2014	07/11/2013	83.76	86.72	2.96-
65.58 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	01/27/2014	07/08/2013	65.58	65.43	0.15
400.46 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	01/27/2014	03/06/2013	400.46	434.12	33.66-
1119.44 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	01/27/2014	03/06/2013	1,119.44	1,234.53	115.09-
172.83 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	01/27/2014	03/06/2013	172.83	186.01	13.18-
107.47 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	01/27/2014	03/06/2013	107.47	114.71	7.24-
376.59 UNITS OF	01/27/2014	03/06/2013	376.59	403.54	26.95-

FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025 85.44 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	01/27/2014	03/06/2013	85.44	90.23	4.79-
00000000232.000000 SHARES OF INVESCO LTD	01/23/2014	09/04/2013	8,198.74	7,231.44	967.30 Covered
00000000010.000000 SHARES OF UBS AG NEW SEDOL #B18YFJ4	01/23/2014	10/30/2013	204.49	193.80	10.69 Covered
00000000038.000000 SHARES OF AFLAC INC	01/23/2014	02/20/2013	2,415.62	1,901.14	514.48 Covered
00000000012.000000 SHARES OF ABAXIS, INC.	01/23/2014	02/20/2013	527.27	520.90	6.37 Covered
00000000007.000000 SHARES OF ADIDAS AG	01/23/2014	10/30/2013	438.61	402.85	35.76 Covered
00000000096.000000 SHARES OF ALLIANT CORP	01/23/2014	09/04/2013	4,960.25	4,730.88	229.37 Covered
1100 SHARES OF AMERICAN EAGLE OUTFITTERS INC	01/23/2014	02/20/2013	14,233.75	23,001.00	8,767.25- Covered
00000000032.000000 SHARES OF AUTOMATIC DATA PROCESSING INC	01/23/2014	02/20/2013	2,533.08	1,974.40	558.68 Covered
00000000059.000000 SHARES OF BB&T CORP	01/23/2014	02/20/2013	2,290.93	1,784.75	506.18 Covered
00000000005.000000 SHARES OF BHP BILLITON PLC SPONSORED ONE ADR REPRS 2 ORD SHARES	01/23/2014	02/20/2013	302.69	334.45	31.76- Covered
00000000005.000000 SHARES OF BAYERISHE MOTOREN WERKE BMW - UNSPONSORED ADR	01/23/2014	10/30/2013	192.10	188.50	3.60 Covered
00000000010.000000 SHARES OF BLACKROCK INC	01/23/2014	02/20/2013	3,190.34	2,416.80	773.54 Covered
00000000015.000000 SHARES OF BROWN & BROWN INC	01/23/2014	09/04/2013	486.45	461.55	24.90 Covered
00000000007.000000 SHARES OF CBRE GROUP INC	01/23/2014	02/20/2013	184.24	169.33	14.91 Covered
00000000078.000000 SHARES OF CARDINAL HEALTH INC	01/23/2014	10/16/2013	5,227.47	4,327.44	900.03 Covered
00000000017.000000 SHARES OF COMPASS GROUP PLC COMPASS GROUP PLC SPON ADR NEW	01/23/2014	10/30/2013	273.18	246.50	26.68 Covered
00000000006.000000 SHARES OF CREDIT SUISSE GROUP SPONSORED ADR EACH ADR RPRS 1 REGISTERED SHR	01/23/2014	10/30/2013	191.70	187.68	4.02 Covered
00000000007.000000 SHARES OF D R HORTON INC	01/23/2014	02/20/2013	152.53	158.55	6.02- Covered
00000000008.000000 SHARES OF FEDERATED INVS INC PA CL B	01/23/2014	09/04/2013	227.76	218.80	8.96 Covered
96 SHARES OF FRESENIUS MED CARE AG & CO SPONSORED ADR ONE ADR REPRS 1/3RD OF AN ORD SH	01/23/2014	04/23/2013	3,541.38	3,344.72	196.66 Covered
28 SHARES OF FRESENIUS MED CARE AG & CO SPONSORED ADR ONE ADR REPRS 1/3RD OF AN ORD SH	01/23/2014	10/30/2013	1,032.90	938.56	94.34 Covered
00000000035.000000 SHARES OF GALLAGHER ARTHUR J & CO	01/23/2014	02/20/2013	1,709.37	1,362.31	347.06 Covered
00000000271.000000 SHARES OF GENERAL ELECTRIC CO	01/23/2014	02/20/2013	6,961.87	6,405.09	556.78 Covered
00000000008.000000 SHARES OF GLOBAL PMTS INC	01/23/2014	02/20/2013	553.19	404.56	148.63 Covered
00000000039.000000 SHARES OF HASBRO INC	01/23/2014	02/20/2013	2,014.70	1,606.02	408.68 Covered
00000000021.000000 SHARES OF HENRY JACK & ASSOC INC	01/23/2014	02/20/2013	1,236.46	922.03	314.43 Covered
00000000089.000000 SHARES OF ILLINOIS TOOL WORKS INC	01/23/2014	02/20/2013	7,268.50	5,706.68	1,561.82 Covered
00000000009.000000 SHARES OF	01/23/2014	02/20/2013	224.51	189.32	35.19 Covered

INTEL CORP					
0000000009.000000 SHARES OF	01/23/2014	10/30/2013	231.57	216.27	15.30 Covered
ITOCHU CORP UNSPON ADR					
0000000008.000000 SHARES OF	01/23/2014	02/20/2013	743.83	614.79	129.04 Covered
JOHNSON & JOHNSON					
169 SHARES OF	01/23/2014	02/20/2013	2,923.65	4,436.25	1,512.60 Covered
KOC HOLDING AS UNSPON ADR					
376 SHARES OF	01/23/2014	02/20/2013	11,407.64	11,493.32	85.68 Covered
LEGGETT & PLATT INC					
0000000181.000000 SHARES OF	01/23/2014	02/20/2013	4,959.31	4,047.16	912.15 Covered
LENOVO GROUP LTD ADR					
0000000005.000000 SHARES OF	01/23/2014	10/30/2013	438.79	420.70	18.09 Covered
MAGNA INTERNATIONAL INC					
0000000037.000000 SHARES OF	01/23/2014	10/16/2013	1,889.56	1,742.76	146.80 Covered
MERCK & CO INC NEW					
0000000056.000000 SHARES OF	01/23/2014	02/20/2013	2,003.37	1,572.45	430.92 Covered
MICROSOFT CORP					
11 SHARES OF	01/23/2014	02/20/2013	452.64	377.70	74.94 Covered
MURPHY USA INC					
32 SHARES OF	01/23/2014	09/04/2013	2,510.37	2,327.82	182.55 Covered
NETEASE, INC. ADR					
74 SHARES OF	01/23/2014	02/20/2013	2,049.80	1,699.78	350.02 Covered
NIPPON TELEG & TEL CORP SPONSORED ADR					
EACH ADR REPRS 1/200TH OF AN ORDINARY SH					
76 SHARES OF	01/23/2014	10/30/2013	2,105.20	1,988.92	116.28 Covered
NIPPON TELEG & TEL CORP SPONSORED ADR					
EACH ADR REPRS 1/200TH OF AN ORDINARY SH					
78 SHARES OF	01/23/2014	05/21/2013	1,390.72	1,883.70	492.98 Covered
NISSAN MOTOR CO LTD SPONSORED ADR ONE					
ADR REPRESENTS 2 ORDINARY SH					
16 SHARES OF	01/23/2014	10/30/2013	285.27	330.40	45.13 Covered
NISSAN MOTOR CO LTD SPONSORED ADR ONE					
ADR REPRESENTS 2 ORDINARY SH					
0000000036.000000 SHARES OF	01/23/2014	02/20/2013	2,986.51	2,274.12	712.39 Covered
PNC BANK CORP					
0000000016.000000 SHARES OF	01/23/2014	02/20/2013	163.20	177.28	14.08 Covered
PTT EXPLOATION & PR SP ADR					
0000000051.000000 SHARES OF	01/23/2014	02/20/2013	2,200.10	1,733.92	466.18 Covered
PAYCHEX INC					
36 SHARES OF	01/23/2014	02/20/2013	3,016.03	3,316.68	300.65 Covered
PHILIP MORRIS INTERNATIONAL INC					
4 SHARES OF	01/23/2014	04/23/2013	335.11	372.32	37.21 Covered
PHILIP MORRIS INTERNATIONAL INC					
0000000089.000000 SHARES OF	01/23/2014	02/20/2013	7,816.73	5,122.62	2,694.11 Covered
PRUDENTIAL FINANCIAL INC					
0000000011.000000 SHARES OF	01/23/2014	02/20/2013	209.11	184.14	24.97 Covered
RPC INC					
0000000127.000000 SHARES OF	01/23/2014	02/20/2013	11,640.62	6,932.33	4,708.29 Covered
RAYTHEON CO					
0000000005.000000 SHARES OF	01/23/2014	01/23/2014	160.10	159.85	0.25 Covered
REPUBLIC SVCS INC CL A					
161 SHARES OF	01/23/2014	09/04/2013	8,260.76	7,741.84	518.92 Covered
SANOI					
5 SHARES OF	01/23/2014	10/30/2013	256.55	265.75	9.20 Covered
SANOI					
0000000005.000000 SHARES OF	01/23/2014	09/26/2013	162.05	137.20	24.85 Covered
SEALED AIR CORP NEW					
113 SHARES OF	01/23/2014	02/20/2013	3,082.58	3,275.87	193.29 Covered
SINGAPORE TELECOMMUNICATIONS LIMITED					
ADR					
0000000008.000000 SHARES OF	01/23/2014	10/30/2013	581.99	571.12	10.87 Covered
SIRONA DENTAL SYSTEMS INC					
0000000005.000000 SHARES OF	01/23/2014	10/30/2013	144.45	141.40	3.05 Covered
SOUTHERN COPPER CORPORATION					

139 SHARES OF TAIWAN SEMICONDUCTOR MFG LTD SPONSORED ADR	01/23/2014	02/20/2013	2,475.57	2,669.49	193.92- Covered
00000000049.000000 SHARES OF TENCENT HOLDINGS LTD UNSPONSOR ADR	01/23/2014	02/20/2013	3,275.59	1,743.42	1,532.17 Covered
00000000060.000000 SHARES OF 3M CO	01/23/2014	02/20/2013	8,075.86	6,257.40	1,818.46 Covered
41 SHARES OF TOYOTA MOTOR CORP SPON ADR	01/23/2014	02/20/2013	4,909.25	4,239.81	669.44 Covered
7 SHARES OF TOYOTA MOTOR CORP SPON ADR	01/23/2014	10/30/2013	838.17	910.84	72.67- Covered
151 SHARES OF UNICHARM CORPORATION - SPN ADR	01/23/2014	02/20/2013	1,596.04	1,778.78	182.74- Covered
281 SHARES OF UNICHARM CORPORATION - SPN ADR	01/23/2014	10/30/2013	2,970.12	3,630.52	660.40- Covered
00000000011.000000 SHARES OF THE WEIR GROUP PLC UNSP ADR	01/23/2014	10/30/2013	195.36	205.92	10.56- Covered
00000000066.000000 SHARES OF WELLS FARGO & CO	01/23/2014	02/20/2013	3,057.73	2,319.85	737.88 Covered
00000000038.000000 SHARES OF WILLIAMS COS INC	01/23/2014	10/16/2013	1,485.02	1,365.69	119.33 Covered
5 SHARES OF ANSYS INC	02/05/2014	01/23/2014	388.24	416.70	28.46- Covered
00000000005.000000 SHARES OF BLACKBAUD INC	02/05/2014	01/23/2014	165.03	186.15	21.12- Covered
00000000011.000000 SHARES OF CLARCOR INC	02/05/2014	01/23/2014	588.94	635.69	46.75- Covered
00000000005.000000 SHARES OF HAEMONETICS CORP	02/05/2014	02/20/2013	190.75	206.90	16.15- Covered
00000000066.000000 SHARES OF HENRY JACK & ASSOC INC	02/05/2014	02/20/2013	3,606.84	2,897.80	709.04 Covered
00000000006.000000 SHARES OF HIBBETT SPORTS INC	02/05/2014	11/18/2013	339.83	371.77	31.94- Covered
00000000005.000000 SHARES OF OWENS & MINOR INC	02/05/2014	01/23/2014	166.60	182.10	15.50- Covered
5 SHARES OF RLI CORP	02/05/2014	01/23/2014	201.70	220.50	18.80- Covered
38 SHARES OF TECHNE CORP	02/05/2014	02/20/2013	3,182.07	2,602.34	579.73 Covered
5 SHARES OF TECHNE CORP	02/05/2014	01/23/2014	418.69	467.30	48.61- Covered
5 SHARES OF TORO CO	02/05/2014	01/23/2014	310.89	316.40	5.51- Covered
83000 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/06/2014	03/06/2013	84,611.37	85,305.20	693.83- Non Covered
6000 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/06/2014	05/06/2013	6,116.48	6,165.70	49.22- Non Covered
10000 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/06/2014	06/06/2013	10,194.14	10,245.71	51.57- Non Covered
4000 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/06/2014	08/06/2013	4,077.66	4,089.54	11.88- Non Covered
11000 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/06/2014	10/04/2013	11,213.55	11,236.33	22.78- Non Covered
306000 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	02/06/2014	01/21/2014	311,940.71	311,725.55	215.16 Covered
405.83 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	02/18/2014	03/06/2013	405.83	437.03	31.20-
174.4 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	02/18/2014	03/06/2013	174.40	186.50	12.10-

#G08447 DTD 05/01/2011 4.5% 05/01/2041 296.59 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	02/18/2014	03/07/2013	296.59	315.22	18.63-
96.36 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	02/18/2014	03/07/2013	96.36	101.64	5.28-
78.72 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	02/18/2014	03/06/2013	78.72	83.91	5.19-
182.53 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	02/25/2014	03/06/2013	182.53	199.19	16.66-
235.41 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3 5% 09/01/2026	02/25/2014	03/11/2013	235.41	249.79	14.38-
143.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	02/25/2014	08/07/2013	143.59	148.01	4.42-
145.75 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	02/25/2014	07/11/2013	145.75	150.91	5.16-
62.01 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	02/25/2014	07/08/2013	62.01	61.86	0.15
311.27 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	02/25/2014	03/06/2013	311.27	337.44	26.17-
1062.11 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	02/25/2014	03/06/2013	1,062.11	1,171.31	109.20-
206.5 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	02/25/2014	03/06/2013	206.50	222.25	15.75-
74.47 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	02/25/2014	03/06/2013	74.47	79.49	5.02-
289.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	02/25/2014	03/06/2013	289.59	310.31	20.72-
72.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	02/25/2014	03/06/2013	72.31	76.37	4.06-
1000.00 UNITS OF COMCAST CORP DTD 06/18/09 5.7% 07/01/2019	03/06/2014	03/06/2013	1,169.41	1,218.80	49.39- Non Covered
1000.00 UNITS OF CHEVRON CORP CALLABLE DTD 12/05/2012 1.104% 12/05/2017-2017	03/06/2014	03/06/2013	994.72	1,002.35	7.63- Non Covered
1000.00 UNITS OF INTERNATIONAL BUSINESS MACHINES DTD 07/22/2011 1.95% 07/22/2016	03/06/2014	03/06/2013	1,028.65	1,039.44	10.79- Non Covered
00000000047.000000 SHARES OF LYONDELLBASELL INDUSTRIES - CL A SEDOL #B3SPXZ3 ISIN #NL0009434992	03/06/2014	10/16/2013	4,309.36	3,590.80	718.56 Covered
00000000037.000000 SHARES OF CARDINAL HEALTH INC	03/06/2014	10/16/2013	2,696.14	2,052.76	643.38 Covered
00000000041.000000 SHARES OF DU PONT E I DE NEMOURS & CO	03/06/2014	01/23/2014	2,780.57	2,524.78	255.79 Covered
70 SHARES OF MATTEL INC	03/06/2014	01/23/2014	2,640.58	2,989.70	349.12- Covered
74 SHARES OF PHILIP MORRIS INTERNATIONAL INC	03/06/2014	01/23/2014	5,998.34	6,201.94	203.60- Covered
40 SHARES OF TRAVELERS COMPANIES, INC.	03/06/2014	01/23/2014	3,369.14	3,339.59	29.55 Covered
00000000065.000000 SHARES OF	03/06/2014	10/16/2013	2,766.35	2,336.06	430.29 Covered

WILLIAMS COS INC						
1000.00 UNITS OF MORGAN STANLEY DTD 11/20/2009 4 2% 11/20/2014	03/06/2014	03/06/2013	1,024.72	1,047.28	22.56-	Non Covered
1000.00 UNITS OF PRUDENTIAL FINANCIAL DTD 11/18/2010 4.5% 11/15/2020	03/06/2014	03/06/2013	1,091.70	1,123.66	31.96-	Non Covered
2000.00 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN 5% 03/15/2016	03/06/2014	03/06/2013	2,183.98	2,271.80	87.82-	Non Covered
9000.00 UNITS OF UNITED STATES TREASURY DTD 11/30/2010 1.375% 11/30/2015	03/06/2014	01/21/2014	9,168.04	9,168.40	0.36-	Covered
2000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1.75% 05/15/2023	03/06/2014	02/06/2014	1,851.95	1,854.57	2.62-	Covered
1000.00 UNITS OF UNITED STATES TREASURY N/B DTD 11/15/2010 2.625% 11/15/2020	03/06/2014	03/06/2013	1,032.38	1,084.80	52.42-	Non Covered
1035.25 UNITS OF UNITED STATES TREASURY INFLATION INDEX BOND DTD 07/29/2011 .625% 07/15/2021	03/06/2014	03/06/2013	1,077.63	1,179.87	102.24-	Non Covered
6000 UNITS OF VERIZON COMMUNICATIONS 5.55% 02/15/2016	03/19/2014	02/07/2014	6,561.72	6,556.80	4.92	Covered
71 SHARES OF IND & COMM BK OF CHINA UNSPONSOR ADR	03/17/2014	10/30/2013	811.51	986.90	175.39-	Covered
118.03 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	03/25/2014	08/07/2013	118.03	121.66	3.63-	
44.6 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	03/25/2014	07/11/2013	44.60	46.18	1.58-	
50.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	03/25/2014	07/08/2013	50.20	50.08	0.12	
6 SHARES OF HAEMONETICS CORP	03/24/2014	01/23/2014	210.24	247.62	37.38-	Covered
.5 SHARES OF ASTELLAS PHARMA INC UNSP ADR	04/02/2014	10/30/2013	5.65	5.54	0.11	Covered
123.72 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	04/25/2014	08/07/2013	123.72	127.53	3.81-	
63.19 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	04/25/2014	07/11/2013	63.19	65.43	2.24-	
59.38 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	04/25/2014	07/08/2013	59.38	59.24	0.14	
162.95 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	04/25/2014	03/07/2014	162.95	163.26	0.31-	
184 SHARES OF UBS AG-NEW SEDOL #B18YFJ4	05/06/2014	10/30/2013	3,856.55	3,565.92	290.63	Covered
24 SHARES OF ABB LTD SPON ADR	05/06/2014	10/30/2013	559.43	617.28	57.85-	Covered
20 SHARES OF ABB LTD SPON ADR	05/06/2014	01/23/2014	466.19	518.40	52.21-	Covered
9 SHARES OF ADIDAS AG	05/06/2014	10/30/2013	471.68	517.95	46.27-	Covered
53 SHARES OF COMPASS GROUP PLC COMPASS GROUP PLC SPON ADR NEW	05/06/2014	10/30/2013	850.63	768.50	82.13	Covered
185 SHARES OF THE WEIR GROUP PLC UNSP ADR	05/06/2014	10/30/2013	4,206.81	3,463.20	743.61	Covered
1000.00 UNITS OF	05/06/2014	02/06/2014	936.02	928.61	7.41	Covered

UNITED STATES TREASURY DTD 05/15/2013						
1.75% 05/15/2023						
120000.00 UNITS OF	05/08/2014	01/21/2014	122,156.25	122,245.31	89.06-	Covered
UNITED STATES TREASURY DTD 11/30/2010						
1.375% 11/30/2015						
6000 UNITS OF	05/19/2014	02/06/2014	6,292.44	6,305.82	13.38-	Covered
DIRECTV HOLDGS/FING DTD 03/10/2011 3.5%						
03/01/2016						
157.04 UNITS OF	05/27/2014	08/07/2013	157.04	161.87	4.83-	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#AJ9355 DTD 01/01/2012 3% 01/01/2027						
59.4 UNITS OF	05/27/2014	07/11/2013	59.40	61.50	2.10-	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#A04144 DTD 06/01/2012 4% 06/01/2042						
114.38 UNITS OF	05/27/2014	07/08/2013	114.38	114.11	0.27	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#AQ0546 DTD 11/01/2012 3.5% 11/01/2042						
187.13 UNITS OF	05/27/2014	03/07/2014	187.13	187.48	0.35-	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#AT2062 DTD 04/01/2013 2.5% 04/01/2028						
17000.00 UNITS OF	06/04/2014	01/21/2014	17,288.20	17,318.09	29.89-	Covered
UNITED STATES TREASURY DTD 11/30/2010						
1.375% 11/30/2015						
147 SHARES OF	06/19/2014	02/05/2014	5,931.32	6,928.15	996.83-	Covered
VISTAPRINT LIMITED						
00000000005.000000 SHARES OF	06/19/2014	11/18/2013	270.89	309.81	38.92-	Covered
HIBBETT SPORTS INC						
125.37 UNITS OF	06/25/2014	08/07/2013	125.37	129.23	3.86-	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#AJ9355 DTD 01/01/2012 3% 01/01/2027						
81.05 UNITS OF	06/25/2014	07/11/2013	81.05	83.92	2.87-	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#A04144 DTD 06/01/2012 4% 06/01/2042						
114.91 UNITS OF	06/25/2014	07/08/2013	114.91	114.64	0.27	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#AQ0546 DTD 11/01/2012 3.5% 11/01/2042						
176.02 UNITS OF	06/25/2014	03/07/2014	176.02	176.35	0.33-	
FEDERAL NATIONAL MORTGAGE ASSN POOL						
#AT2062 DTD 04/01/2013 2.5% 04/01/2028						
10000.00 UNITS OF	07/07/2014	01/21/2014	10,152.34	10,187.11	34.77-	Covered
UNITED STATES TREASURY DTD 11/30/2010						
1.375% 11/30/2015						
17000 UNITS OF	07/10/2014	02/06/2014	17,008.24	17,072.25	64.01-	Covered
FEDERAL HOME LOAN MTG CORP DTD						
06/02/2011 1% 07/30/2014						
00000000063.000000 SHARES OF	07/17/2014	03/06/2014	2,384.50	2,181.69	202.81	Covered
INVESCO LTD						
00000000020.000000 SHARES OF	07/17/2014	09/04/2013	1,169.17	985.60	183.57	Covered
ALLIANT CORP						
00000000071.000000 SHARES OF	07/17/2014	03/06/2014	1,268.92	1,117.54	151.38	Covered
FORD MOTOR COMPANY COM PAR \$0.01						
332 SHARES OF	07/17/2014	09/04/2013	8,884.12	7,682.48	1,201.64	Covered
GENERAL ELECTRIC CO						
59 SHARES OF	07/17/2014	01/23/2014	2,949.04	2,967.11	18.07-	Covered
NUCOR CORP						
66 SHARES OF	07/17/2014	03/06/2014	2,763.36	2,778.60	15.24-	Covered
PAYCHEX INC						
00000000127.000000 SHARES OF	07/17/2014	10/16/2013	7,372.19	4,564.29	2,807.90	Covered
WILLIAMS COS INC						
6 SHARES OF	07/23/2014	09/04/2013	468.00	387.48	80.52	Covered
HITTITE MICROWAVE CORP						
7 SHARES OF	07/23/2014	01/23/2014	546.00	415.87	130.13	Covered
HITTITE MICROWAVE CORP						
8 SHARES OF	07/23/2014	05/06/2014	624.00	461.68	162.32	Covered
HITTITE MICROWAVE CORP						
164.16 UNITS OF	07/25/2014	08/07/2013	164.16	169.21	5.05-	

FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027 192.78 UNITS OF	07/25/2014	03/07/2014	192.78	193.14	0.36-
FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028 95 SHARES OF	08/04/2014	10/30/2013	1,431.69	1,628.30	196.61- Covered
BARCLAYS PLC SPONSORED ADR ONE ADR REPRS 4 ORD SHARES	08/04/2014	01/23/2014	150.70	187.10	36.40- Covered
10 SHARES OF BARCLAYS PLC SPONSORED ADR ONE ADR REPRS 4 ORD SHARES	08/04/2014	10/30/2013	135.55	156.40	20.85- Covered
0000000005.000000 SHARES OF CREDIT SUISSE GROUP SPONSORED ADR EACH ADR RPRS 1 REGISTERED SHR	08/04/2014	10/30/2013	803.86	726.12	77.74 Covered
18 SHARES OF DR-REDDYS LABS LTD	08/04/2014	10/30/2013	957.96	956.84	1.12 Covered
19 SHARES OF ENI S P A EACH ADR REPRS 10 ORD SHS	08/04/2014	01/23/2014	135.95	132.10	3.85 Covered
5 SHARES OF HUTCHISON WHAMPOA LTD UNSPONSORED ADR ONE ADR REPRS FIVE ORD SHS	08/04/2014	10/30/2013	51.52	50.86	0.66 Covered
4 SHARES OF ING GROEP N V SPONSORED ADR ONE ADR REPRS ONE ORDINARY SHS	08/04/2014	01/23/2014	193.19	211.95	18.76- Covered
15 SHARES OF ING GROEP N V SPONSORED ADR ONE ADR REPRS ONE ORDINARY SHS	08/04/2014	10/30/2013	1,663.97	1,561.95	102.02 Covered
00000000065.000000 SHARES OF ITOCHU CORP UNSPON ADR	08/04/2014	10/30/2013	3,209.01	2,066.12	1,142.89 Covered
00000000157.000000 SHARES OF KOREA ELECTRIC POWER CORP SPONSORED ADR ONE ADR REPRS 1/2 ORD SHS	08/04/2014	10/30/2013	891.88	980.10	88.22- Covered
90 SHARES OF PTT EXPLOATION & PR SP ADR	08/04/2014	10/30/2013	368.54	312.65	55.89 Covered
00000000013.000000 SHARES OF SK-TELECOM LTD SPONSORED ADR ONE ADR REPRS 1/90TH OF AN ORD SHS	08/04/2014	01/23/2014	49.40	61.10	11.70- Covered
00000000010.000000 SHARES OF SEGA SAMMY HOLDINGS INC.	08/04/2014	01/23/2014	10,398.55	6,306.47	4,092.08 Covered
42 SHARES OF SHIRE PLC SPONSORED ADR ONE ADR REPRS 5 ORD SHS	08/04/2014	01/23/2014	2,235.20	1,865.26	369.94 Covered
00000000025.000000 SHARES OF SMITH & NEPHEW P L C	08/04/2014	10/30/2013	19.72	22.28	2.56- Covered
2 SHARES OF SOCIETE GENERALE FRANCE SPONSORED ADR ONE ADR REPRS 1/5TH OF A SHARE	08/04/2014	01/23/2014	128.17	158.92	30.75- Covered
13 SHARES OF SOCIETE GENERALE FRANCE SPONSORED ADR ONE ADR REPRS 1/5TH OF A SHARE	08/04/2014	10/30/2013	3,210.41	2,771.47	438.94 Covered
98 SHARES OF SOUTHERN COPPER CORPORATION	08/04/2014	09/04/2013	3,458.28	3,123.79	334.49 Covered
41 SHARES OF SWISS RE LTD. -SPN ADR	08/04/2014	10/30/2013	759.13	798.30	39.17- Covered
9 SHARES OF SWISS RE LTD. -SPN ADR	08/04/2014	01/23/2014	3,776.76	3,862.32	85.56- Covered
77 SHARES OF TDK CORP ONE ADR REPRESENTS 1 ORDINARY SH	08/04/2014	01/23/2014	238.39	206.08	32.31 Covered
00000000016.000000 SHARES OF TECHTRONIC INDUSTRIES COMPANY	08/06/2014	02/06/2014	951.91	930.60	21.31 Covered
1000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1 75% 05/15/2023	08/25/2014	03/07/2014	171.85	172.17	0.32-
171.85 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL					

#AT2062 DTD 04/01/2013 2.5% 04/01/2028					
00000000210.000000 SHARES OF CARLSBERG A/S - B -SPON ADR	09/10/2014	08/04/2014	3,916.41	4,053.00	136.59- Covered
33 SHARES OF DEUTSCHE POST AG	09/10/2014	10/30/2013	1,082.71	1,121.01	38.30- Covered
00000000005.000000 SHARES OF ING GROEP N V SPONSORED ADR ONE ADR REPRS ONE ORDINARY SHS	09/10/2014	10/30/2013	71.35	63.58	7 77 Covered
00000000007.000000 SHARES OF INTESA SANPAOLO SPON ADR	09/10/2014	08/04/2014	132.16	129.00	3.16 Covered
00000000040.000000 SHARES OF LYONDELLBASELL INDUSTRIES - CL A SEDOL #B3SPXZ3 ISIN #NL0009434992	09/11/2014	10/16/2013	4,515.10	3,056 00	1,459.10 Covered
00000000026.000000 SHARES OF CME GROUP INC	09/11/2014	01/23/2014	2,003.26	1,961.63	41.63 Covered
00000000015.000000 SHARES OF ELI LILLY & CO	09/11/2014	07/17/2014	972.73	937 65	35.08 Covered
00000000018.000000 SHARES OF PROCTER & GAMBLE CO	09/11/2014	07/17/2014	1,505.67	1,453.14	52.53 Covered
00000000022.000000 SHARES OF REGAL ENTMT GROUP CL A	09/11/2014	07/17/2014	454.73	451.66	3.07 Covered
00000000007.000000 SHARES OF HIBBETT SPORTS INC	09/16/2014	11/18/2013	306.66	433.74	127.08- Covered
00000000026.000000 SHARES OF MRC GLOBAL INC.	09/16/2014	03/07/2014	646.35	686.31	39 96- Covered
00000000005.000000 SHARES OF PRIMERICA INC	09/16/2014	06/19/2014	243.19	238.93	4.26 Covered
00000000006 000000 SHARES OF SIRONA DENTAL SYSTEMS INC	09/16/2014	10/30/2013	465.71	428.34	37.37 Covered
20084.450991 UNITS OF UNITED STATES TREASURY INFLATION INDEX BOND DTD 07/29/2011 .625% 07/15/2021	09/19/2014	02/06/2014	20,454.76	20,846.50	391.74- Non Covered
191.89 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	09/25/2014	03/07/2014	191.89	192.25	0 36-
6000 UNITS OF CSX CORP DTD 3/27/08 6.25% 04/01/2015	09/23/2014	02/06/2014	6,174.90	6,393.12	218.22- Covered
2000.00 UNITS OF UNITED STATES TREASURY N/B DTD 08/02/10 2.375% 07/31/2017	10/06/2014	05/21/2014	2,076.25	2,094.06	17 81- Covered
.667 SHARES OF CDK GLOBAL INC	10/06/2014	07/17/2014	19.62	20.30	0.68- Covered
.5 SHARES OF SMITH & NEPHEW P L C	10/15/2014	01/23/2014	15 13	14.92	0.21 Covered
14000 UNITS OF MORGAN STANLEY DTD 11/20/2009 4.2% 11/20/2014	10/20/2014	02/06/2014	14,038.64	14,394.80	356.16- Covered
178 61 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	10/27/2014	03/07/2014	178.61	178 94	0.33-
00000000037.000000 SHARES OF CME GROUP INC	10/27/2014	01/23/2014	3,036.15	2,791.55	244.60 Covered
00000000032.000000 SHARES OF DU PONT E I DE NEMOURS & CO	10/27/2014	07/17/2014	2,174.03	2,084 80	89 23 Covered
14 SHARES OF ELI LILLY & CO	10/27/2014	03/06/2014	926.78	834.54	92.24 Covered
1 SHARES OF ELI LILLY & CO	10/27/2014	07/17/2014	66.20	62.51	3 69 Covered
00000000017.000000 SHARES OF PROCTER & GAMBLE CO	10/27/2014	07/17/2014	1,460.61	1,372.41	88.20 Covered
308 SHARES OF TEXAS INSTRUMENTS INC	10/27/2014	01/23/2014	14,768.28	13,598.20	1,170 08 Covered
5 SHARES OF TEXAS INSTRUMENTS INC	10/27/2014	09/11/2014	239.74	240.15	0.41- Covered
1000 00 UNITS OF JOHN DEERE CAPITAL CORP SERIES MTN DTD	11/06/2014	09/12/2014	1,005 96	1,000 38	5.58 Covered

09/15/2014 2.3% 09/16/2019 1000.00 UNITS OF MORGAN STANLEY DTD 10/23/2014 3.7% 10/23/2024	11/06/2014	10/20/2014	995.84	1,003.49	7.65- Covered
3000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1 75% 05/15/2023	11/06/2014	09/19/2014	2,877.89	2,830.70	47.19 Covered
2000.00 UNITS OF UNITED STATES TREASURY N/B DTD 08/02/10 2.375% 07/31/2017	11/06/2014	05/21/2014	2,078.52	2,094.06	15.54- Covered
.625 SHARES OF HALYARD HEALTH INC	11/06/2014	07/17/2014	24.87	23.50	1.37 Covered
1000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/15/2013 .625% 07/15/2016	11/12/2014	07/10/2014	1,003.36	1,002.77	0.59 Covered
162.98 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	11/25/2014	03/07/2014	162.98	163.29	0.31-
162.02 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	12/26/2014	03/07/2014	162.02	162.32	0.30-
79.6 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	12/26/2014	11/07/2014	79.60	79.55	0.05
** TOTAL SHORT TERM CAPITAL GAIN (LOSS)			1,069,334.20	1,045,699.40	23,634.80

** LONG TERM CAPITAL GAIN (LOSS)

24000 UNITS OF CREDIT SUISSE NEW YORK DTD 5/4/09 5.5% 05/01/2014	01/15/2014	08/16/2011	24,346.80	26,142.00	1,795.20- Non Covered
3108.298 SHARES OF VIRTUS EMERGING MARKETS OPPORTUNITY-I	03/03/2014	02/20/2013	28,627.42	32,326.30	3,698.88- Covered
50 SHARES OF COACH INC	03/06/2014	02/20/2013	2,419.46	2,436.50	17.04- Covered
00000000541.000000 SHARES OF DARDEN RESTAURANTS INC	03/06/2014	02/20/2013	26,434.69	24,653.37	1,781.32 Covered
559 SHARES OF MATTEL INC	03/06/2014	02/20/2013	21,086.89	22,991.67	1,904.78- Covered
00000000077.000000 SHARES OF MERCK & CO. INC. NEW	03/06/2014	02/20/2013	4,423.57	3,278.52	1,145.05 Covered
00000000072.000000 SHARES OF MICROSOFT CORP	03/06/2014	02/20/2013	2,735.23	2,021.72	713.51 Covered
00000000028.000000 SHARES OF OCCIDENTAL PETE CORP	03/06/2014	02/20/2013	2,695.23	2,408.28	286.95 Covered
252 SHARES OF PHILIP MORRIS INTERNATIONAL INC	03/06/2014	02/20/2013	20,426.76	23,216.76	2,790.00- Covered
00000000028.000000 SHARES OF RAYTHEON CO	03/06/2014	02/20/2013	2,807.51	1,528.39	1,279.12 Covered
285 SHARES OF TRAVELERS COMPANIES, INC.	03/06/2014	02/20/2013	24,005.14	22,988.10	1,017.04 Covered
00000000226.000000 SHARES OF RPC INC	03/07/2014	02/20/2013	4,167.38	3,783.34	384.04 Covered
00000000073.000000 SHARES OF TORO CO	03/07/2014	02/20/2013	4,827.42	3,340.48	1,486.94 Covered
279.22 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	03/17/2014	03/06/2013	279.22	300.69	21.47-
207.12 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	03/17/2014	03/06/2013	207.12	221.49	14.37-
289.57 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	03/17/2014	03/07/2013	289.57	307.76	18.19-

#J12435 DTD 06/01/2010 4% 06/01/2025 101.28 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	03/17/2014	03/07/2013	101.28	106.83	5.55-
75.65 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	03/17/2014	03/06/2013	75.65	80.64	4.99-
11000 UNITS OF VERIZON COMMUNICATIONS 5.55% 02/15/2016	03/19/2014	03/06/2013	12,029.82	12,467.84	438.02- Non Covered
89 SHARES OF AARON'S, INC.	03/17/2014	02/20/2013	2,860.40	2,619.27	241.13 Covered
137 SHARES OF IND & COMM BK OF CHINA UNSPONSOR ADR	03/17/2014	02/20/2013	1,565.88	1,986.50	420.62- Covered
192.16 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	03/25/2014	03/06/2013	192.16	209.69	17.53-
339.78 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	03/25/2014	03/11/2013	339.78	360.54	20.76-
283.78 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	03/25/2014	03/06/2013	283.78	307.64	23.86-
758.26 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	03/25/2014	03/06/2013	758.26	836.22	77.96-
112.58 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	03/25/2014	03/06/2013	112.58	121.16	8.58-
67.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	03/25/2014	03/06/2013	67.12	71.64	4.52-
253.29 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	03/25/2014	03/06/2013	253.29	271.42	18.13-
73.63 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	03/25/2014	03/06/2013	73.63	77.76	4.13-
225 SHARES OF HAEMONETICS CORP	03/24/2014	02/20/2013	7,883.93	9,310.50	1,426.57- Covered
361.84 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	04/15/2014	03/06/2013	361.84	389.66	27.82-
199.1 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	04/15/2014	03/06/2013	199.10	212.91	13.81-
267.52 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	04/15/2014	03/07/2013	267.52	284.32	16.80-
286.38 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	04/15/2014	03/07/2013	286.38	302.09	15.71-
80.97 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	04/15/2014	03/06/2013	80.97	86.31	5.34-
2000 SHARES OF VIRTUS EMERGING MARKETS OPPORTUNITY-I	04/22/2014	02/20/2013	19,860.00	20,800.00	940.00- Covered
4747.188 SHARES OF TEMPLETON GLOBAL BOND FUND ADV	04/22/2014	02/20/2013	61,903.33	63,849.67	1,946.34- Covered
00000000140 000000 SHARES OF FEDERATED INVS INC PA CL B	04/21/2014	02/20/2013	4,079.68	3,466.40	613.28 Covered
188.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	04/25/2014	03/06/2013	188.59	205.80	17.21-
254.23 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL	04/25/2014	03/11/2013	254.23	269.76	15.53-

#AJ1441 DTD 09/01/2011 3 5% 09/01/2026 292.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	04/25/2014	03/06/2013	292.99	317.62	24.63-
1073.93 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	04/25/2014	03/06/2013	1,073.93	1,184.34	110.41-
169.74 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	04/25/2014	03/06/2013	169.74	182.68	12.94-
80.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	04/25/2014	03/06/2013	80.79	86.23	5.44-
320.66 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	04/25/2014	03/06/2013	320.66	343.61	22.95-
81.29 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	04/25/2014	03/06/2013	81.29	85.85	4.56-
1000.00 UNITS OF AT&T INC DTD 05/13/08 5.6% 05/15/2018	05/06/2014	03/06/2013	1,144.22	1,195.12	50.90- Non Covered
1000.00 UNITS OF DUKE ENERGY CORPORATION DTD 11/17/2011 2.15% 11/15/2016	05/06/2014	03/06/2013	1,028.43	1,038.95	10.52- Non Covered
1000.00 UNITS OF APPLE INC DTD 05/03/2013 1% 05/03/2018	05/06/2014	05/01/2013	974.88	1,000.29	25.41- Non Covered
1000.00 UNITS OF INTEL CORP DTD 09/19/2011 3.3% 10/01/2021	05/06/2014	03/06/2013	1,031.74	1,046.64	14.90- Non Covered
275 SHARES OF ABB LTD SPON ADR	05/06/2014	02/20/2013	6,410.11	6,407.50	2.61 Covered
00000000007.000000 SHARES OF ABAXIS, INC	05/06/2014	02/20/2013	282.55	303.86	21.31- Covered
122 SHARES OF ADIDAS AG	05/06/2014	02/20/2013	6,393.88	5,903.58	490.30 Covered
00000000005.000000 SHARES OF BLACKBAUD INC	05/06/2014	02/20/2013	162.07	140.46	21.61 Covered
00000000005.000000 SHARES OF BROWN & BROWN INC	05/06/2014	02/20/2013	146.95	148.21	1.26- Covered
00000000005.000000 SHARES OF CLARCOR INC	05/06/2014	02/20/2013	284.99	261.20	23.79 Covered
00000000005.000000 SHARES OF COHEN & STEERS INC.	05/06/2014	02/20/2013	195.75	165.60	30.15 Covered
389 SHARES OF COMPASS GROUP PLC COMPASS GROUP PLC SPON ADR NEW	05/06/2014	02/20/2013	6,243.31	4,823.60	1,419.71 Covered
00000000005.000000 SHARES OF COMPUTER PROGRAMS & SYSTEMS INC	05/06/2014	02/20/2013	312.24	259.67	52.57 Covered
00000000013.000000 SHARES OF COPART INC	05/06/2014	02/20/2013	473.84	455.32	18.52 Covered
00000000005.000000 SHARES OF FACTSET RESH SYSTEM INC	05/06/2014	02/20/2013	531.04	483.60	47.44 Covered
74 SHARES OF HSBC HOLDINGS PLC SPONS ADR NEW ONE ADR REPRS 5 ORD SHS	05/06/2014	02/20/2013	3,801.29	4,159.54	358.25- Covered
00000000005.000000 SHARES OF HENRY JACK & ASSOC INC	05/06/2014	02/20/2013	284.49	219.53	64.96 Covered
00000000005.000000 SHARES OF LANDSTAR SYS INC COM	05/06/2014	02/20/2013	307.14	277.75	29.39 Covered
00000000005.000000 SHARES OF LINCOLN ELEC HLDGS INC	05/06/2014	02/20/2013	334.62	282.55	52.07 Covered
00000000005.000000 SHARES OF ROLLINS INC	05/06/2014	02/20/2013	149.55	126.25	23.30 Covered
00000000008.000000 SHARES OF TECHNE CORP	05/06/2014	02/20/2013	729.02	547.86	181.16 Covered
25 SHARES OF TOYOTA MOTOR CORP SPON ADR	05/06/2014	02/20/2013	2,725.57	2,585.25	140.32 Covered

1000 00 UNITS OF ROYAL BANK OF CANADA DTD 09/19/2012 1.2% 09/19/2017	05/06/2014	03/06/2013	992.76	1,002.81	10 05- Non Covered
1000 00 UNITS OF PETROBRAS INTL FIN CO DTD 10/30/09 5.75% 01/20/2020	05/06/2014	03/06/2013	1,060.68	1,113.13	52.45- Non Covered
1000.00 UNITS OF WACHOVIA CORP DTD 06/08/07 5.75% 06/15/2017	05/06/2014	03/06/2013	1,133.45	1,177.71	44.26- Non Covered
1000 00 UNITS OF TALISMAN ENERGY INC DTD 6/1/09 7.75% 06/01/2019	05/06/2014	03/06/2013	1,227.32	1,279.28	51.96- Non Covered
1000.00 UNITS OF FEDERAL HOME LOAN MTG CORP DTD 01/07/2010 2.875% 02/09/2015	05/06/2014	03/06/2013	1,020.49	1,049.97	29.48- Non Covered
1000.00 UNITS OF FEDERAL HOME LOAN MTG CORP DTD 06/02/2011 1% 07/30/2014	05/06/2014	03/06/2013	1,001.93	1,010.90	8 97- Non Covered
1043.43 UNITS OF UNITED STATES TREASURY INFLATION INDEX BOND DTD 07/29/2011 .625% 07/15/2021	05/06/2014	03/06/2013	1,083.94	1,188.05	104 11- Non Covered
334 92 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	05/15/2014	03/06/2013	334 92	360.67	25 75-
410.92 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	05/15/2014	03/06/2013	410.92	439.43	28.51-
377.69 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	05/15/2014	03/07/2013	377 69	401.41	23 72-
202.08 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	05/15/2014	03/07/2013	202.08	213.16	11.08-
63.05 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	05/15/2014	03/06/2013	63.05	67.21	4.16-
12000 UNITS OF DIRECTV HOLDGS/FING DTD 03/10/2011 3.5% 03/01/2016	05/19/2014	05/16/2013	12,584.88	12,799.59	214.71- Non Covered
187.45 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	05/27/2014	03/06/2013	187.45	204.56	17.11-
212.76 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	05/27/2014	03/11/2013	212.76	225.76	13.00-
296 51 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	05/27/2014	03/06/2013	296.51	321.44	24 93-
1215.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	05/27/2014	03/06/2013	1,215.31	1,340.26	124.95-
325.06 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	05/27/2014	03/06/2013	325.06	349 85	24 79-
87.83 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	05/27/2014	03/06/2013	87.83	93.74	5.91-
347 73 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	05/27/2014	03/06/2013	347.73	372.61	24 88-
87.26 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	05/27/2014	03/06/2013	87.26	92.15	4.89-
6000 SHARES OF VIRTUS EMERGING MARKETS OPPORTUNITY-I	05/28/2014	02/20/2013	61,320 00	62,400.01	1,080.01- Covered
500 SHARES OF TEMPLETON GLOBAL BOND FUND ADV	05/28/2014	02/20/2013	6,635.00	6,725.00	90.00- Covered

315.34 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	06/16/2014	03/06/2013	315.34	339.58	24 24-
193.62 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	06/16/2014	03/06/2013	193.62	207.05	13.43-
437.3 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	06/16/2014	03/07/2013	437.30	464.77	27.47-
170.62 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	06/16/2014	03/07/2013	170.62	179.98	9.36-
86.38 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	06/16/2014	03/06/2013	86.38	92.08	5.70-
00000000006.000000 SHARES OF ADVISORY BOARD CO	06/19/2014	02/20/2013	312.23	301.38	10.85 Covered
00000000005.000000 SHARES OF ANSYS INC	06/19/2014	02/20/2013	375.54	384.40	8.86- Covered
00000000035.000000 SHARES OF APTARGROUP INC	06/19/2014	02/20/2013	2,332.70	1,848.70	484.00 Covered
00000000005.000000 SHARES OF COMPUTER PROGRAMS & SYSTEMS INC	06/19/2014	02/20/2013	315.95	259.67	56.28 Covered
00000000005.000000 SHARES OF EXPONET INC	06/19/2014	02/20/2013	365.89	258.57	107.32 Covered
00000000007.000000 SHARES OF FEDERATED INVS INC PA CL B	06/19/2014	02/20/2013	210.20	173.32	36.88 Covered
00000000030.000000 SHARES OF LANDSTAR SYS INC COM	06/19/2014	02/20/2013	1,930.16	1,666.50	263.66 Covered
00000000023.000000 SHARES OF OWENS & MINOR INC	06/19/2014	02/20/2013	802.45	720.82	81.63 Covered
00000000005.000000 SHARES OF RPC INC	06/19/2014	02/20/2013	115.35	83.70	31.65 Covered
00000000005.000000 SHARES OF RBC BEARINGS INC	06/19/2014	02/20/2013	314.42	251.10	63.32 Covered
00000000022.000000 SHARES OF TECHNE CORP	06/19/2014	02/20/2013	1,983.26	1,506.62	476.64 Covered
158.01 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	06/25/2014	03/06/2013	158.01	172.43	14.42-
291.92 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	06/25/2014	03/11/2013	291.92	309.75	17.83-
320.14 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	06/25/2014	03/06/2013	320.14	347.05	26.91-
1035.65 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	06/25/2014	03/06/2013	1,035.65	1,142.13	106.48-
301.35 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	06/25/2014	03/06/2013	301.35	324.33	22.98-
89.63 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	06/25/2014	03/06/2013	89.63	95.67	6.04-
307.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	06/25/2014	03/06/2013	307.81	329.84	22.03-
94.19 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	06/25/2014	03/06/2013	94.19	99.47	5.28-
30000 UNITS OF FEDERAL HOME LOAN MTG CORP DTD 06/02/2011 1% 07/30/2014	07/10/2014	03/06/2013	30,014.55	30,327.00	312.45- Non Covered
332.76 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	07/15/2014	03/06/2013	332.76	358.34	25.58-

#G05132 DTD 01/01/2009 5% 12/01/2038 125.54 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	07/15/2014	03/06/2013	125.54	134.25	8.71-
352.17 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	07/15/2014	03/07/2013	352.17	374.29	22.12-
105.86 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	07/15/2014	03/07/2013	105.86	111.67	5.81-
85.38 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	07/15/2014	03/06/2013	85.38	91.01	5.63-
00000000025.000000 SHARES OF CHEVRON CORP	07/17/2014	02/20/2013	3,262.68	2,898.75	363.93 Covered
00000000050.000000 SHARES OF CISCO SYSTEMS INC	07/17/2014	02/20/2013	1,283.97	1,078.00	205.97 Covered
699 SHARES OF GENERAL ELECTRIC CO	07/17/2014	02/20/2013	18,704.83	16,520.86	2,183.97 Covered
00000000877.000000 SHARES OF INTEL CORP	07/17/2014	02/20/2013	29,650.71	18,447.69	11,203.02 Covered
00000000012.000000 SHARES OF MICROSOFT CORP	07/17/2014	02/20/2013	535.61	336.95	198.66 Covered
00000000012.000000 SHARES OF NEXTERA ENERGY, INC.	07/17/2014	02/20/2013	1,178.97	876.36	302.61 Covered
483 SHARES OF NUCOR CORP	07/17/2014	02/20/2013	24,142.10	22,802.43	1,339.67 Covered
628 SHARES OF PAYCHEX INC	07/17/2014	02/20/2013	26,293.78	21,351.08	4,942.70 Covered
00000000009.000000 SHARES OF PRUDENTIAL FINANCIAL INC	07/17/2014	02/20/2013	809.04	518.02	291.02 Covered
00000000045.000000 SHARES OF REPUBLIC SVCS INC CL A	07/17/2014	02/20/2013	1,667.21	1,404.85	262.36 Covered
00000000071.000000 SHARES OF SPECTRA ENERGY CORP	07/17/2014	02/20/2013	3,020.27	2,115.09	905.18 Covered
00000000025.000000 SHARES OF WASTE MANAGEMENT INC	07/17/2014	02/20/2013	1,106.98	916.25	190.73 Covered
00000000005.000000 SHARES OF WELLS FARGO & CO	07/17/2014	02/20/2013	254.54	175.75	78.79 Covered
168 SHARES OF HITTITE MICROWAVE CORP	07/23/2014	02/20/2013	13,104.00	11,131.68	1,972.32 Covered
141.35 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	07/25/2014	03/06/2013	141.35	154.25	12.90-
336.47 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	07/25/2014	03/11/2013	336.47	357.03	20.56-
78.4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	07/25/2014	07/11/2013	78.40	81.17	2.77-
100.17 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	07/25/2014	07/08/2013	100.17	99.94	0.23
289.82 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	07/25/2014	03/06/2013	289.82	314.18	24.36-
1449.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	07/25/2014	03/06/2013	1,449.59	1,598.63	149.04-
234.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	07/25/2014	03/06/2013	234.99	252.91	17.92-
121.17 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	07/25/2014	03/06/2013	121.17	129.33	8.16-
303.36 UNITS OF	07/25/2014	03/06/2013	303.36	325.07	21.71-

FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025					
105.62 UNITS OF	07/25/2014	03/06/2013	105.62	111.54	5.92-
FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041					
00000000016.000000 SHARES OF	08/04/2014	02/20/2013	1,086.69	1,070.24	16.45 Covered
BHP BILLITON PLC SPONSORED ONE ADR REPRS 2 ORD SHARES					
00000000007.000000 SHARES OF	08/04/2014	02/20/2013	107.61	116.90	9.29- Covered
BANCO BRADESCO BAÑCO BRADESCO S.A.					
00000000030.000000 SHARES OF	08/04/2014	02/20/2013	296.39	236.40	59.99 Covered
BANCO SANTANDER S.A. ADR ONE ADR REPRS ONE ORD SHS					
134 SHARES OF	08/04/2014	02/20/2013	2,019.44	2,425.48	406.04- Covered
BARCLAYS PLC SPONSORED ADR ONE ADR REPRS 4 ORD SHARES					
00000000016.000000 SHARES OF	08/04/2014	02/20/2013	2,032.60	1,559.20	473.40 Covered
BAYER A G SPONSORED ADRS ONE ADR REPRS 1 ORD SH					
40 SHARES OF	08/04/2014	02/20/2013	1,786.36	1,355.60	430.76 Covered
DR REDDYS LABS LTD					
56 SHARES OF	08/04/2014	04/23/2013	2,823.46	2,572.36	251.10 Covered
ENI S P A EACH ADR REPRS 10 ORD SHS					
00000000067.000000 SHARES OF	08/04/2014	02/20/2013	1,828.39	1,498.12	330.27 Covered
LENOVO GROUP LTD ADR					
00000000395.000000 SHARES OF	08/04/2014	02/20/2013	2,310.70	2,245.92	64.78 Covered
MITSUBISHI UF J FINL GRP-ADR					
00000000005.000000 SHARES OF	08/04/2014	02/20/2013	275.09	328.20	53.11- Covered
LUKOIL SPONSORED ADR-1 ADR REPRS 4 COMMON SHS					
98 SHARES OF	08/04/2014	02/20/2013	971.16	1,085.84	114.68- Covered
PTT EXPLOATION & PR SP ADR					
00000000007.000000 SHARES OF	08/04/2014	02/20/2013	317.82	209.58	108.24 Covered
PRUDENTIAL PLC ADR					
00000000027.000000 SHARES OF	08/04/2014	02/20/2013	1,961.78	1,721.52	240.26 Covered
ROYAL BANK OF CANADA					
00000000005.000000 SHARES OF	08/04/2014	02/20/2013	123.55	93.80	29.75 Covered
SAMPO OYJ - A SHS-UNSP ADR					
00000000051.000000 SHARES OF	08/04/2014	02/20/2013	4,314.51	3,065.10	1,249.41 Covered
SEVEN & I HOLDINGS CO.,LTD.					
67 SHARES OF	08/04/2014	02/20/2013	2,895.01	2,735.61	159.40 Covered
TENARIS SA-ADR					
00000000005.000000 SHARES OF	08/04/2014	02/20/2013	156.35	154.50	1.85 Covered
TOKIO MARINE HOLDINGS - ADR					
1000.00 UNITS OF	08/06/2014	03/06/2013	1,024.63	1,046.54	21.91- Non Covered
AMERICAN EXPRESS CREDIT CORP SERIES: MTN DTD 09/13/2010 2.75% 09/15/2015					
1000.00 UNITS OF	08/06/2014	03/06/2013	1,143.80	1,153.06	9.26- Non Covered
GENERAL ELECTRIC CAPITAL CORP DTD 02/11/11 5.3% 02/11/2021					
1000.00 UNITS OF	08/06/2014	03/06/2013	1,013.27	1,049.97	36.70- Non Covered
FEDERAL HOME LOAN MTG CORP DTD 01/07/2010 2.875% 02/09/2015					
1000.00 UNITS OF	08/06/2014	03/06/2013	1,039.54	1,084.80	45.26- Non Covered
UNITED STATES TREASURY N/B DTD 11/15/2010 2.625% 11/15/2020					
1056.17 UNITS OF	08/06/2014	03/06/2013	1,109.43	1,200.79	91.36- Non Covered
UNITED STATES TREASURY INFLATION INDEX BOND DTD 07/29/2011 .625% 07/15/2021					
314.39 UNITS OF	08/15/2014	03/06/2013	314.39	338.56	24.17-
FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038					
230.99 UNITS OF	08/15/2014	03/06/2013	230.99	247.01	16.02-
FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041					
356.07 UNITS OF	08/15/2014	03/07/2013	356.07	378.44	22.37-

EACH ADR REPRS 1/200TH OF AN ORDINARY SH

00000000013.000000 SHARES OF NISSAN MOTOR CO LTD SPONSORED ADR ONE ADR REPRESENTS 2 ORDINARY SH	09/10/2014	02/20/2013	254.92	262.60	7.68- Covered
00000000050.000000 SHARES OF LUKOIL SPONSORED ADR 1 ADR REPRS 4 COMMON SHS	09/10/2014	02/20/2013	2,888.94	3,282.00	393.06- Covered
9000 UNITS OF CATERPILLAR INC DTD 12/05/08 7.9% 12/15/2018	09/11/2014	03/06/2013	11,078.73	12,160.26	1,081.53- Non Covered
5000 UNITS OF CATERPILLAR INC DTD 12/05/08 7.9% 12/15/2018	09/11/2014	05/15/2013	6,154.85	6,663.18	508.33- Non Covered
1000 UNITS OF CATERPILLAR INC DTD 12/05/08 7.9% 12/15/2018	09/11/2014	06/05/2013	1,230.97	1,317.04	86.07 Non Covered
00000000042.000000 SHARES OF INVESCO LTD	09/11/2014	09/04/2013	1,705.16	1,309.14	396.02 Covered
00000000013.000000 SHARES OF AUTOMATIC DATA PROCESSING INC	09/11/2014	02/20/2013	1,077.16	802.10	275.06 Covered
00000000025.000000 SHARES OF CARDINAL HEALTH INC	09/11/2014	09/04/2013	1,883.46	1,262.75	620.71 Covered
00000000011.000000 SHARES OF HASBRO INC	09/11/2014	02/20/2013	592.56	452.98	139.58 Covered
00000000005.000000 SHARES OF ILLINOIS TOOL WORKS INC	09/11/2014	02/20/2013	441.29	320.60	120.69 Covered
00000000007.000000 SHARES OF INTEL CORP	09/11/2014	02/20/2013	243.31	147.25	96.06 Covered
00000000006.000000 SHARES OF J P MORGAN CHASE & CO	09/11/2014	02/20/2013	357.59	295.31	62.28 Covered
00000000005.000000 SHARES OF JOHNSON & JOHNSON	09/11/2014	02/20/2013	522.34	384.24	138.10 Covered
00000000032.000000 SHARES OF MERCK & CO. INC. NEW	09/11/2014	02/20/2013	1,918.68	1,362.50	556.18 Covered
00000000040.000000 SHARES OF MICROSOFT CORP	09/11/2014	02/20/2013	1,860.36	1,123.18	737.18 Covered
00000000005.000000 SHARES OF PNC BANK CORP	09/11/2014	02/20/2013	429.24	315.85	113.39 Covered
00000000005.000000 SHARES OF PEPSICO INC	09/11/2014	02/20/2013	457.99	378.65	79.34 Covered
00000000018.000000 SHARES OF RAYTHEON CO	09/11/2014	02/20/2013	1,815.26	982.54	832.72 Covered
00000000040.000000 SHARES OF REPUBLIC SVCS INC CL A	09/11/2014	02/20/2013	1,563.57	1,248.76	314.81 Covered
00000000036.000000 SHARES OF WASTE MANAGEMENT INC	09/11/2014	02/20/2013	1,696.28	1,319.40	376.88 Covered
00000000005.000000 SHARES OF WELLS FARGO & CO	09/11/2014	02/20/2013	257.90	175.75	82.15 Covered
12000 UNITS OF CSX CORP DTD 3/27/08 6.25% 04/01/2015	09/19/2014	03/06/2013	12,363.80	13,348.32	984.52- Non Covered
00000000028.000000 SHARES OF ABAXIS, INC	09/16/2014	02/20/2013	1,453.59	1,215.43	238.16 Covered
00000000006.000000 SHARES OF ANSYS INC	09/16/2014	02/20/2013	474.98	461.28	13.70 Covered
00000000005.000000 SHARES OF APTARGROUP INC	09/16/2014	09/04/2013	314.57	294.00	20.57 Covered
5 SHARES OF BLACKBAUD INC	09/16/2014	09/04/2013	194.52	182.60	11.92 Covered
2 SHARES OF BROWN & BROWN INC	09/16/2014	02/20/2013	65.76	59.28	6.48 Covered
14 SHARES OF BROWN & BROWN INC	09/16/2014	09/04/2013	460.30	430.78	29.52 Covered
00000000005.000000 SHARES OF CLARCOR INC	09/16/2014	02/20/2013	316.25	261.20	55.05 Covered

0000000018.000000 SHARES OF COPART INC	09/16/2014	02/20/2013	607.66	630.44	22.78- Covered
0000000007.000000 SHARES OF EXPONET INC	09/16/2014	02/20/2013	520.75	362.00	158.75 Covered
3 SHARES OF FEDERATED INVS INC PA CL B	09/16/2014	02/20/2013	91.14	74.28	16.86 Covered
12 SHARES OF FEDERATED INVS INC PA CL B	09/16/2014	09/04/2013	364.55	328.20	36.35 Covered
0000000005.000000 SHARES OF HENRY JACK & ASSOC INC	09/16/2014	02/20/2013	287.40	219.53	67.87 Covered
0000000008.000000 SHARES OF LANDSTAR SYS INC COM	09/16/2014	02/20/2013	569.55	444.40	125.15 Covered
0000000008.000000 SHARES OF OWENS & MINOR INC	09/16/2014	02/20/2013	274.79	250.72	24.07 Covered
0000000007.000000 SHARES OF POOL CORPORATION	09/16/2014	02/20/2013	385.13	326.90	58.23 Covered
0000000011.000000 SHARES OF RLI CORP	09/16/2014	02/20/2013	483.66	383.13	100.53 Covered
0000000005.000000 SHARES OF RPC INC	09/16/2014	02/20/2013	108.15	83.70	24.45 Covered
0000000005.000000 SHARES OF ROLLINS INC	09/16/2014	02/20/2013	150.35	126.25	24.10 Covered
0000000005.000000 SHARES OF TORO CO	09/16/2014	02/20/2013	295.74	228.80	66.94 Covered
9514.89 UNITS OF UNITED STATES TREASURY INFLATION INDEX BOND DTD 07/29/2011 .625% 07/15/2021	09/19/2014	03/06/2013	9,686.97	10,816.44	1,129.47- Non Covered
24318.369009 UNITS OF UNITED STATES TREASURY INFLATION INDEX BOND DTD 07/29/2011 .625% 07/15/2021	09/19/2014	03/06/2013	24,766.74	27,644.89	2,878.15- Non Covered
143.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	09/25/2014	03/06/2013	143.79	156.91	13.12-
287.3 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	09/25/2014	03/11/2013	287.30	304.85	17.55-
142.58 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	09/25/2014	08/07/2013	142.58	146.97	4.39-
126.26 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	09/25/2014	07/11/2013	126.26	130.73	4.47-
112.78 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	09/25/2014	07/08/2013	112.78	112.52	0.26
284.52 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	09/25/2014	03/06/2013	284.52	308.44	23.92-
835.6 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	09/25/2014	03/06/2013	835.60	921.51	85.91-
318.54 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	09/25/2014	03/06/2013	318.54	342.83	24.29-
108.35 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	09/25/2014	03/06/2013	108.35	115.65	7.30-
308.22 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	09/25/2014	03/06/2013	308.22	330.28	22.06-
114.8 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	09/25/2014	03/06/2013	114.80	121.24	6.44-
310.74 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	10/15/2014	03/06/2013	310.74	334.63	23.89-

306.13 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	10/15/2014	03/06/2013	306.13	327.37	21.24-
335.05 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	10/15/2014	03/07/2013	335.05	356.10	21.05-
92.47 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	10/15/2014	03/07/2013	92.47	97.54	5.07-
138.4 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	10/15/2014	03/06/2013	138.40	147.53	9.13-
23000 UNITS OF MORGAN STANLEY DTD 11/20/2009 4.2% 11/20/2014	10/20/2014	03/06/2013	23,063.48	24,087.44	1,023.96- Non Covered
146.03 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	10/27/2014	03/06/2013	146.03	159.36	13.33-
206.04 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	10/27/2014	03/11/2013	206.04	218.63	12.59-
135.63 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	10/27/2014	08/07/2013	135.63	139.80	4.17-
146.61 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	10/27/2014	07/11/2013	146.61	151.80	5.19-
107.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	10/27/2014	07/08/2013	107.20	106.95	0.25
283.05 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	10/27/2014	03/06/2013	283.05	306.84	23.79-
979.39 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	10/27/2014	03/06/2013	979.39	1,080.08	100.69-
182.67 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	10/27/2014	03/06/2013	182.67	196.60	13.93-
108.66 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	10/27/2014	03/06/2013	108.66	115.98	7.32-
316.37 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	10/27/2014	03/06/2013	316.37	339.01	22.64-
105.02 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	10/27/2014	03/06/2013	105.02	110.91	5.89-
60 SHARES OF URS CORP NEW	10/27/2014	02/20/2013	3,239.46	2,545.20	694.26 Covered
00000000029.000000 SHARES OF ALLIANT CORP	10/27/2014	09/04/2013	1,755.62	1,429.12	326.50 Covered
9 SHARES OF CARDINAL HEALTH INC	10/27/2014	09/04/2013	704.24	454.59	249.65 Covered
5 SHARES OF CARDINAL HEALTH INC	10/27/2014	10/16/2013	391.24	277.40	113.84 Covered
00000000012.000000 SHARES OF DOMINION RES INC VA	10/27/2014	02/20/2013	843.82	669.42	174.40 Covered
00000000047.000000 SHARES OF HASBRO INC	10/27/2014	02/20/2013	2,695.39	1,935.46	759.93 Covered
000000000412.000000 SHARES OF INTEL CORP	10/27/2014	02/20/2013	13,673.98	8,666.42	5,007.56 Covered
000000000005.000000 SHARES OF J P MORGAN CHASE & CO	10/27/2014	02/20/2013	293.19	246.09	47.10 Covered
00000000020.000000 SHARES OF KIMBERLY CLARK CORP	10/27/2014	02/20/2013	2,263.75	1,850.12	413.63 Covered

00000000162.000000 SHARES OF MCDONALDS CORP	10/27/2014	02/20/2013	14,903.67	15,234.48	330 81- Covered
00000000013.000000 SHARES OF NEXTERA ENERGY, INC.	10/27/2014	02/20/2013	1,273.45	949.39	324.06 Covered
00000000014.000000 SHARES OF PEPSICO INC	10/27/2014	02/20/2013	1,323.81	1,060.22	263.59 Covered
00000000019.000000 SHARES OF PINNACLE WEST CAP CORP	10/27/2014	02/20/2013	1,132.37	1,044.81	87.56 Covered
00000000011.000000 SHARES OF REPUBLIC SVCS INC CL A	10/27/2014	02/20/2013	432.84	343.41	89.43 Covered
00000000006.000000 SHARES OF 3M CO	10/27/2014	02/20/2013	896.50	625.74	270.76 Covered
00000000009.000000 SHARES OF VERIZON COMMUNICATIONS	10/27/2014	02/20/2013	444.52	402.48	42.04 Covered
00000000018.000000 SHARES OF WASTE MANAGEMENT INC	10/27/2014	02/20/2013	865.78	659.70	206.08 Covered
00000000018.000000 SHARES OF XILINX INC	10/27/2014	02/20/2013	776.91	702.36	74.55 Covered
1000.00 UNITS OF CITIGROUP INC DTD 01/10/2013 1.25% 01/15/2016	11/06/2014	04/24/2013	1,004.22	1,003.32	0.90 Non Covered
1000.00 UNITS OF CA INC DTD 11/13/09 5.375% 12/01/2019	11/06/2014	03/07/2013	1,108.14	1,134.45	26.31- Non Covered
1000.00 UNITS OF INTERNATIONAL BUSINESS MACHINES DTD 07/22/2011 1.95% 07/22/2016	11/06/2014	03/06/2013	1,021.39	1,039.44	18.05- Non Covered
1000.00 UNITS OF HEWLETT-PACKARD CO DTD 12/02/2010 2.2% 12/01/2015	11/06/2014	03/06/2013	1,011.48	1,016.93	5.45- Non Covered
1000.00 UNITS OF MARATHON OIL CORP DTD 10/29/2012 .9% 11/01/2015	11/06/2014	03/07/2013	1,000.48	1,001.04	0.56- Non Covered
1000.00 UNITS OF PETROBRAS INTL FIN CO DTD 10/30/09 5.75% 01/20/2020	11/06/2014	03/06/2013	1,044.78	1,113.13	68.35- Non Covered
1000.00 UNITS OF SUNTRUST BKS INC DTD 11/01/2011 3.5% 01/20/2017	11/06/2014	03/07/2013	1,045.47	1,071.34	25.87- Non Covered
1000.00 UNITS OF ROYAL BANK OF CANADA DTD 09/19/2012 1.2% 09/19/2017	11/07/2014	03/06/2013	996.40	1,002.81	6.41- Non Covered
1000.00 UNITS OF DIRECTV HOLDGS/FING DTD 03/11/2010 3.55% 03/15/2015	11/10/2014	03/06/2013	1,010.00	1,049.17	39.17- Non Covered
1000.00 UNITS OF KRAFT FOODS INC DTD 12/04/2012 1.625% 06/04/2015	11/10/2014	03/06/2013	1,005.50	1,017.84	12.34- Non Covered
1000.00 UNITS OF BHP BILLITON FIN USA LTD DTD 02/24/2012 1% 02/24/2015	11/10/2014	03/15/2012	1,001.83	1,000.49	1.34 Non Covered
2000.00 UNITS OF UNITED STATES TREASURY N/B DTD 11/15/2010 2.625% 11/15/2020	11/06/2014	03/06/2013	2,078.90	2,169.61	90.71- Non Covered
.5 SHARES OF KEYSIGHT TECHNOLOGIES INC	11/06/2014	02/20/2013	15.03	11.77	3.26 Covered
314.6 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	11/17/2014	03/06/2013	314.60	338.78	24.18-
267.84 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	11/17/2014	03/06/2013	267.84	286.42	18.58-
257.39 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	11/17/2014	03/07/2013	257.39	273.56	16.17-
204.56 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL #	11/17/2014	03/07/2013	204.56	215.78	11.22-

J13432 DTD 10/01/2010 3.5% 11/01/2025					
64.08 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	11/17/2014	03/06/2013	64.08	68.31	4 23-
17000.00 UNITS OF FEDERAL HOME LOAN MTG CORP DTD 01/07/2010 2.875% 02/09/2015	11/07/2014	03/06/2013	17,105.57	17,849.49	743.92- Non Covered
152.92 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	11/25/2014	03/06/2013	152.92	166.87	13 95-
306.34 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	11/25/2014	03/11/2013	306.34	325.06	18.72-
142.05 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	11/25/2014	08/07/2013	142.05	146.42	4 37-
137.44 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	11/25/2014	07/11/2013	137.44	142.30	4.86-
81.16 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	11/25/2014	07/08/2013	81.16	80.97	0.19
306.24 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	11/25/2014	03/06/2013	306.24	331.98	25.74-
1010.25 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	11/25/2014	03/06/2013	1,010.25	1,114.12	103.87-
446.94 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	11/25/2014	03/06/2013	446.94	481.02	34.08-
104.97 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	11/25/2014	03/06/2013	104.97	112.04	7.07-
350.76 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	11/25/2014	03/06/2013	350.76	375.86	25.10-
93.68 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	11/25/2014	03/06/2013	93.68	98.93	5.25-
283.45 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	12/15/2014	03/06/2013	283.45	305.24	21.79-
217.36 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	12/15/2014	03/06/2013	217.36	232.44	15.08-
385.11 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	12/15/2014	03/07/2013	385.11	409.30	24.19-
167.62 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	12/15/2014	03/07/2013	167.62	176.81	9.19-
54.93 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	12/15/2014	03/06/2013	54.93	58.55	3.62-
134.75 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	12/26/2014	03/06/2013	134.75	147.05	12.30-
233.33 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	12/26/2014	03/11/2013	233.33	247.58	14.25-
125.28 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	12/26/2014	08/07/2013	125.28	129.14	3.86-
113.41 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	12/26/2014	07/11/2013	113.41	117.42	4.01-

120.08 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	12/26/2014 07/08/2013	120.08	119.80	0.28
239.37 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	12/26/2014 03/06/2013	239.37	259.49	20.12-
732.05 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	12/26/2014 03/06/2013	732.05	807.31	75.26-
121.85 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	12/26/2014 03/06/2013	121.85	131.14	9.29-
95.71 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	12/26/2014 03/06/2013	95.71	102.16	6.45-
266.51 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	12/26/2014 03/06/2013	266.51	285.58	19.07-
91.1 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	12/26/2014 03/06/2013	91.10	96.21	5.11-
0.62 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	12/25/2014 08/07/2013	0.62	0.64	0.02-
** TOTAL LONG TERM CAPITAL GAIN (LOSS)		836,381.47	809,581.95	26,799.52
** SHORT TERM CAPITAL GAINS DIVIDENDS				
7500 BASIS SHARES OF TEMPLETON GLOBAL BOND FUND ADV				210.75
** TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS		0.00	0.00	210.75
** LONG TERM CAPITAL GAINS DIVIDENDS				
5000 BASIS SHARES OF VIRTUS EMERGING MARKETS OPPORTUNITY-I				460.00
5000 BASIS SHARES OF VIRTUS EMERGING MARKETS OPPORTUNITY-I				70.00
** TOTAL LONG TERM CAPITAL GAINS DIVIDENDS		0.00	0.00	530.00

SUMMARY

Description	Amount
** SUMMARY OF CAPITAL GAINS AND LOSSES **	
TOTAL SHORT TERM CAPITAL GAIN (LOSS)	23,634.80
TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS	210.75
NET SHORT TERM CAPITAL GAIN (LOSS)	23,845.55
TOTAL LONG TERM CAPITAL GAIN (LOSS)	26,799.52
TOTAL LONG TERM CAPITAL GAINS DIVIDENDS	530.00

TOTAL 28% RATE CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1250 CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1202 CAPITAL GAINS DIVIDENDS	0.00
NET LONG TERM CAPITAL GAIN (LOSS)	27,329.52
NET CAPITAL GAIN (LOSS)	51,175.07
TOTAL GAIN/LOSS FROM SALES WITH UNKNOWN COST/ACQUISITION DATE	0.00

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TAXPAYER NAME TRINKA DAVIS FOUNDATION A NONPROFIT

TIN xxxxx8883

Deposit Confirmation

Your payment has been accepted

Payment Successful

An EFT Acknowledgement Number has been provided for this payment Please keep this number for your records

REMINDER: REMEMBER TO FILE ALL RETURNS WHEN DUE!

EFT ACKNOWLEDGEMENT NUMBER:	270562573096062
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Payment Information	Entered Data
Taxpayer EIN	xxxxx8883
Tax Form	990PF Return of Private Foundation
Tax Type	Balance due on return or notice
Tax Period	2014
Payment Amount	\$1 571 00
Settlement Date	08/13/2015
Account Number	xxxxxx8738
Account Type	CHECKING
Routing Number	062000019
Bank Name	REGIONS BANK

Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

Department of the Treasury
Internal Revenue Service

► File a separate application for each return.
► Information about Form 8868 and its instructions is at www.irs.gov/form8868.

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns

Type or print	Name of exempt organization or other filer, see instructions	Enter filer's identifying number
	THE TRINKA DAVIS FOUNDATION A NONPROFIT CORPORATION	Employer identification number (EIN) or 20-1858883
File by the due date for filing your return. See instructions	Number, street, and room or suite no. If a P O box, see instructions C/O NANCY HUGHES-600 LUCKIE DRIVE, NO. 310	Social security number (SSN)
	City, town or post office, state, and ZIP code. For a foreign address, see instructions BIRMINGHAM, AL 35223	

Enter the Return code for the return that this application is for (file a separate application for each return)

04

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 4720 (individual)	03	Form 4720 (other than individual)	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

NANCY HUGHES

- The books are in the care of ► **600 LUCKIE DRIVE, SUITE 310 - BIRMINGHAM, AL 35223**
Telephone No ► **205-871-0300** Fax No ►

- If the organization does not have an office or place of business in the United States, check this box ☐
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the whole group, check this box ☐. If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **AUGUST 17, 2015**, to file the exempt organization return for the organization named above. The extension is for the organization's return for
► ☒ calendar year **2014** or
► ☐ tax year beginning _____, and ending _____

- 2 If the tax year entered in line 1 is for less than 12 months, check reason ☐ Initial return ☐ Final return
☐ Change in accounting period

3a If this application is for Forms 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions	3a	\$	1,720.
b If this application is for Forms 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit	3b	\$	1,800.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions	3c	\$	0.

Caution. If you are going to make an electronic funds withdrawal (direct debit) with this Form 8868, see Form 8453 EO and Form 8879-EO for payment instructions