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Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

OMB No 1545-0052

2012**Open to Public Inspection**Department of the Treasury
Internal Revenue Service

Note: The foundation may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2012 or tax year beginning , 2012, and ending , 20

Name of foundation VINE AND BRANCHES FOUNDATION, INC.		A Employer identification number 39-1827808
C/O THE LECACY GROUP, INC.		
Number and street (or P.O. box number if mail is not delivered to street address)	Room/suite	B Telephone number (see instructions) (262) 754-4495
300 N. CORPORATE DR., SUITE 205		
City or town, state, and ZIP code BROOKFIELD, WI 53045		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity		D 1 Foreign organizations, check here ☐
☐ Final return ☐ Amended return		2 Foreign organizations meeting the 85% test, check here and attach computation ☐
☐ Address change ☐ Name change		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ 22,512,748.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c) and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☐ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments	1,508.	1,508.		ATCH 1
	4 Dividends and interest from securities	437,816.	437,816.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	-2,251,816.			
	b Gross sales price for all assets on line 6a 6,374,203.				
	7 Capital gain net income (from Part IV, line 2)				
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule) ATCH 3	73,415.	-6,560.			
12 Total. Add lines 1 through 11	-1,739,077.	432,764.			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)	13,625.			13,625.
	c Other professional fees (attach schedule)	591,623.	282,623.		309,000.
	17 Interest				
	18 Taxes (attach schedule) (see instructions, ATCH 5)	108,725.	28,797.		10.
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings	1,460.			1,460.
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 6	37,256.	29,565.		7,691.
	24 Total operating and administrative expenses. Add lines 13 through 23	752,689.	340,985.		331,786.
	25 Contributions, gifts, grants paid	1,977,500.			1,977,500.
26 Total expenses and disbursements. Add lines 24 and 25	2,730,189.	340,985.		2,309,286.	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-4,469,266.				
b Net investment income (if negative, enter -0-)		91,779.			
c Adjusted net income (if negative, enter -0-)					

22 P

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)				
		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value			
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments	1,091,426.	704,462.	704,462.	
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10 a	Investments - U.S. and state government obligations (attach schedule)				
	b	Investments - corporate stock (attach schedule) ATCH 7	3,768,877.	2,977,638.	3,483,308.	
	c	Investments - corporate bonds (attach schedule) ATCH 8	947,955.	1,256,276.	1,312,819.	
	Liabilities	11	Investments - land, buildings, and equipment basis ▶ 966,421.			
		Less: accumulated depreciation (attach schedule) ▶	966,421.	966,421.	1,200,000.	
12		Investments - mortgage loans				
13		Investments - other (attach schedule) ATCH 9	13,692,015.	13,138,083.	15,812,159.	
14		Land, buildings, and equipment basis ▶				
		Less: accumulated depreciation (attach schedule) ▶				
15		Other assets (describe ▶)				
16		Total assets (to be completed by all filers - see the instructions. Also, see page 1 item I)	20,466,694.	19,042,380.	22,512,748.	
17		Accounts payable and accrued expenses				
18		Grants payable				
Net Assets or Fund Balances	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶ ATCH 10)	1,547,800.	1,547,800.		
23	Total liabilities (add lines 17 through 22)	1,547,800.	1,547,800.			
Foundations that follow SFAS 117, check here ▶ ☐	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒	27	Capital stock, trust principal, or current funds			
		28	Paid-in or capital surplus, or land, bldg and equipment fund			
		29	Retained earnings, accumulated income, endowment, or other funds	18,918,894.	17,495,080.	
		30	Total net assets or fund balances (see instructions)	18,918,894.	17,495,080.	
	31	Total liabilities and net assets/fund balances (see instructions)	20,466,694.	19,042,880.		

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	18,918,894.
2	Enter amount from Part I, line 27a	2	-4,469,266.
3	Other increases not included in line 2 (itemize) ▶ ATCH 11	3	3,057,452.
4	Add lines 1, 2, and 3	4	17,507,080.
5	Decreases not included in line 2 (itemize) ▶ ATCH 12	5	12,000.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b) line 30	6	17,495,080.

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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 SEE PART IV SCHEDULE				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j) if any	(l) Gains (Col. (h) gain minus col. (k) but not less than -0-) or Losses (from col. (h))	
a				
b				
c				
d				
e				
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7		2 -2,251,816.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)		{ If gain, also enter in Part I, line 8 column (c) (see instructions) If (loss), enter -0- in Part I, line 8		3 0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

(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))
2011	2,231,182.	26,109,985.	0.085454
2010	2,167,922.	25,642,192.	0.084543
2009	2,393,210.	24,327,341.	0.097964
2008	2,031,747.	31,270,360.	0.065165
2007	2,845,537.	37,822,477.	0.075235
2 Total of line 1, column (d)			2 0.408361
3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5 or by the number of years the foundation has been in existence if less than 5 years			3 0.081672
4 Enter the net value of noncharitable-use assets for 2012 from Part X, line 5			4 22,130,644.
5 Multiply line 4 by line 3			5 1,807,454.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 918.
7 Add lines 5 and 6			7 1,808,372.
8 Enter qualifying distributions from Part XII, line 4			8 2,309,286.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	918.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	
3 Add lines 1 and 2		3	918.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	918.
6 Credits/Payments			
a 2012 estimated tax payments and 2011 overpayment credited to 2012	6a	79,918.	
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	79,918.	
8 Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	79,000.	
11 Enter the amount of line 10 to be Credited to 2013 estimated tax ☐ 79,000. 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
b 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 ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		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		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ W,		
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	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 2012 or the taxable year beginning in 2012 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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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?	13	X	
Website address ► WWW.VINEANDBRANCHESFOUNDATION.ORG				
14	The books are in care of ► THE LEGACY GROUP, INC. Telephone no ► (262) 754-4485			
	Located at ► 300 N. CORPORATE DR., SUITE 205 BROOKFIELD, WI ZIP+4 ► 53045			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15		
16	At any time during calendar year 2012, did the foundation have an interest in or a signature or other authority over a bank, securities or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)-(6) did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	
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 2012?	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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012? ☐ Yes ☒ No If "Yes," list the years ►		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	2b	
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 2012 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 2012)	3b	X
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 2012?	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 509(a)(1) (2), or (3), or section 4940(d)(2)? (see instructions) ☐ Yes ☒ No
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? ☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ **5b**Organizations relying on a current notice regarding disaster assistance check here ☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ **6b**

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ **7b****Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1** List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ATCH 13		0	0	0

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

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		0

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 THE VINE & BRANCHES FOUNDATION INC IS ORGANIZED AND OPERATED FOR THE SOLE PURPOSE OF MAKING CASH CONTRIBUTIONS TO QUALIFYING PUBLIC CHARITIES. THE FOUNDATION DOES NOT ENGAGE	
2 IN ANY OTHER DIRECT CHARITABLE ACTIVITIES.	
3	
4	

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

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

	Amount
1 NOT APPLICABLE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	

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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	20,504,202.
b	Average of monthly cash balances	1b	163,457.
c	Fair market value of all other assets (see instructions)	1c	1,200,000.
d	Total (add lines 1a, b, and c)	1d	22,467,659.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	22,467,659.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	337,015.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	22,130,644.
6	Minimum investment return. Enter 5% of line 5	6	1,106,532.

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	1,106,532.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	918.
b	Income tax for 2012 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	918.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,105,614.
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,105,614.
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,105,614.

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	2,309,286.
b	Program-related investments - total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	2,309,286.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	918.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,308,368.

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 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				1,105,614.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only				
b Total for prior years 20 10 20 09 20 08				
3 Excess distributions carryover, if any, to 2012				
a From 2007	985,860.			
b From 2008	475,705.			
c From 2009	1,167,350.			
d From 2010	905,820.			
e From 2011	948,836.			
f Total of lines 3a through e	4,483,571.			
4 Qualifying distributions for 2012 from Part XII line 4 ▶ \$ 2,309,286.				
a Applied to 2011 but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2012 distributable amount				1,105,614.
e Remaining amount distributed out of corpus	1,203,672.			
5 Excess distributions carryover applied to 2012 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	5,687,243.			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2011 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2007 not applied on line 5 or line 7 (see instructions)	985,860.			
9 Excess distributions carryover to 2013. Subtract lines 7 and 8 from line 6a	4,701,383.			
10 Analysis of line 9				
a Excess from 2008	475,705.			
b Excess from 2009	1,167,350.			
c Excess from 2010	905,820.			
d Excess from 2011	948,836.			
e Excess from 2012	1,203,672.			

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

NOT APPLICABLE

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation and the ruling is effective for 2012, enter the date of the ruling

b Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years				(e) Total
	(a) 2012	(b) 2011	(c) 2010	(d) 2009	
b 85% of line 2a					
c Qualifying distributions from Part XII line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test - enter:					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X line 6 for each year listed					
c "Support" alternative test - enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)) or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year - see instructions.)**1 Information Regarding Foundation Managers:**

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

JOHN W. FINDLEY

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

NONE

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

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

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

ATCH 14

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

ATCH 15

c Any submission deadlines

ATCH 16

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

NONE

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

Recipient	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
Name and address (home or business)				
a Paid during the year SEE STATEMENT 17				1,977,500.
Total			3a	1,977,500.
b Approved for future payment SEE STATEMENT 18				50,000.
Total			3b	50,000.

Form 990-PF (2012)

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments				14	1,508.	
4 Dividends and interest from securities		523000	1,492.	14	436,324.	
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		523000	57.	18	73,358.	
8 Gain or (loss) from sales of assets other than inventory				18	-2,251,816.	
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)			1,549.		-1,740,626.	
13 Total. Add line 12, columns (b), (d), and (e)						-1,739,077.

(See worksheet in line 13 instructions to verify calculations)

[illegible]

FORM 990-PF - PART IV**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
		TOTAL SHOPT-TERM COMMON TRUST FUND AND PARTNERSHIP, S CORPORATION, AND OTHER ESTATES OR TRUST GAIN OR LOSS				5,884.	
		TOTAL LONG-TERM COMMON TRUST FUND AND PARTNERSHIP, S CORPORATION, AND OTHER ESTATES OR TRUST GAIN OR LOSS				418,990.	
		TOTAL CAPITAL GAIN DISTRIBUTIONS				9,752.	
121,428.		GS #020-81264-0 SEE STATEMENT 19 132,426.				VARIOUS -10,998.	VARIOUS
370,894.		GS #020-81264-0 SEE STATEMENT 19 329,671.				VARIOUS 41,223.	VARIOUS
130,962.		GS #020-81263-2 SEE STATEMENT 19 106,595.				VARIOUS 24,367.	VARIOUS
83,718.		GS #020-81263-2 SEE STATEMENT 19 73,330.				VARIOUS 10,388.	VARIOUS
321,856.		GS #020-41212-8 SEE STATEMENT 19 260,224.				VARIOUS 61,632.	VARIOUS
1,365,520.		GS #020-41212-8 SEE STATEMENT 19 774,012.				VARIOUS 591,508.	VARIOUS
420,169.		GS #020-39494-6 SEE STATEMENT 19 353,119.				VARIOUS 67,050.	VARIOUS
694,934.		GS #020-39494-6 SEE STATEMENT 19 629,910.				VARIOUS 65,024.	VARIOUS
475,000.		GS #020-39482-1 SEE STATEMENT 19 457,110.				VARIOUS 17,890.	VARIOUS
348,386.		GS WEST STREET PARTNERS 2007 379,580.				VARIOUS -31,194.	VARIOUS
183,816.		GS WEST STREET PARTNERS II 170,355.				VARIOUS 13,461.	VARIOUS
		DONALD SMITH: SMALL CAP VALUE				VARIOUS 21,569.	VARIOUS

FORM 990-PF - PART IV**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis	Gain or (loss)	
		DONALD SMITH: SMALL CAP VALUE				VARIOUS 191,967.	VARIOUS
24,563.		GS PRIVATE CONCENTRATED ENERGY FUND, LP 13,092.				VARIOUS 11,471.	VARIOUS
34,097.		THE EQUITY FUND VI - GS ACCESS, LP 26,302.				VARIOUS 7,795.	VARIOUS
98,860.		GS MEZZANINE PARTNERS V LP 40,562.				VARIOUS 58,298.	VARIOUS
		GS WLR OPPORTUNITIES FUND				VARIOUS 2,592.	VARIOUS
		GS WLR OPPORTUNITIES FUND				VARIOUS 8,605.	VARIOUS
		GS CAPITAL PARTNERS VI PARALLEL, LP STRA				VARIOUS 194.	VARIOUS
		GS CAPITAL PARTNERS VI PARALLEL, LP STRA				VARIOUS 291.	VARIOUS
		WILLIAM BLAIR: NON US EQUITY				VARIOUS -41,567.	VARIOUS
		VONTOBEL: NON US EQUITY				VARIOUS -2,331.	VARIOUS
		WILLIAM BLAIR: NON US EQUITY				VARIOUS 41,238.	VARIOUS
		VONTOBEL: NON US EQUITY				VARIOUS 106,435.	VARIOUS

FORM 990-PF - PART IV**CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME**

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		MEDIQUEST HOLDINGS LLC					09/14/1999	12/31/2012
		4,491,696.					-4491696.	
		DONALD SMITH: SMALL CAP VALUE OFFSHORE L					12/31/2006	12/31/2012
1,700,000.		1,151,654.					548,346.	
TOTAL GAIN(LOSS)							<u>-2251816.</u>	

ATTACHMENT 1FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
GOLDMAN SACHS INTEREST	1,508.	1,508.
TOTAL	<u>1,508.</u>	<u>1,508.</u>

ATTACHMENT 2FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
GOLDMAN SACHS - DIVIDENDS	180,169.	180,169.
GS PRIVATE EQUITY CONC. ENERGY FUND INT	1,685.	1,685.
GS WLR OPPORTUNITIES FUND INTEREST	32,038.	32,038.
THL EQUITY FUND VI - GS ACCESS, LP INT	35,407.	35,407.
GS CAP PARTNERS VI PARALLEL DIVIDENDS	34,572.	34,572.
GS CAP PARTNERS VI PARALLEL INTEREST	28,869.	28,869.
DYNAMIC EQUITY MANAGERS: PORTFOLIO 2 DIV	32,025.	32,025.
DONALD SMITH - INTEREST	195.	195.
DONALD SMITH - DIVIDENDS	19,884.	19,884.
VONTOBEL - INTEREST	11.	11.
VONTOBEL - DIVIDENDS	35,212.	35,212.
WILLIAM BLAIR - INTEREST	22.	22.
WILLIAM BLAIR - DIVIDENDS	37,727.	37,727.
TOTAL	<u>437,816.</u>	<u>437,816.</u>

ATTACHMENT 3FORM 990PF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME
2011 OVERPAYMENT APPLIED	79,918.	
OTHER MISCELLANEOUS INCOME		
DYNAMIC EQUITY MANAGERS - PORTFOLIO 2		
IRC SECTION 988 LOSS	40.	40.
OTHER ORDINARY INCOME	38.	38.
GS CAP PARTNERS VI PARALLEL		
ORDINARY INCOME	51.	51.
OTHER PORTFOLIO INCOME	2,378.	2,378.
IRC SECTION 988 LOSS	-8,865.	-8,865.
IRC SECTION 987 LOSS	-692.	-692.
OTHER INCOME	4.	4.
MEDIQUEST HOLDINGS LLC		
ORDINARY INCOME	-713.	-713.
GS #020-39482-1		
OTHER INCOME	1,184.	1,184.
GS #020-41212-8		
SUBSTITUTE PMTS IN LIEU OF DIVIDENDS	15.	15.
ZURICH REFUND	57.	
TOTALS	<u>73,415.</u>	<u>-6,560.</u>

ATTACHMENT 4FORM 990PF, PART I - OTHER PROFESSIONAL FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
GSPE CONCENTRATED ENERGY FUND MANAGEMENT & INVESTMENT FEES	11,148.	11,148.	
THL EQUITY FUND VI - GS ACCESS MANAGEMENT & INVESTMENT FEES	16,018.	16,018.	
GOLDMAN SACHS MANAGEMENT FEES	113,769.	113,769.	
LEGACY GROUP MANAGEMENT FEES	309,000.		309,000.
GS CAP PARTNERS VI PARALLEL MANAGEMENT & INVESTMENT FEES	39,183.	39,183.	
GS MFZZANINF PARTNERS V LLP MANAGEMENT & INVESTMENT FEES	24,601.	24,601.	
GS WLR OPPORTUNITIFS FUND MANAGEMENT & INVESTMENT FEES	31,002.	31,002.	
DYNAMIC EQUITY MANAGERS PORT 2 MANAGEMENT & INVESTMENT FEES	17,095.	17,095.	
DONALD SMITH: SMALL CAP VALUE MANAGEMENT & INVESTMENT FEES	14,690.	14,690.	
VONTOBEL: NON-US EQUITY LLC MANAGEMENT & INVESTMENT FEES	5,629.	5,629.	
WILLIAM BLAIR: NON-US EQUITY MANAGEMENT & INVESTMENT FEES	5,534.	5,534.	
GSCP VI PARALLEL AIV, LP MANAGEMENT & INVESTMENT FEES	3,954.	3,954.	
TOTALS	<u>591,623.</u>	<u>282,623.</u>	<u>309,000.</u>

ATTACHMENT 5FORM 990PF, PART I - TAXES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>CHARITABLE PURPOSES</u>
PROPERTY TAXES ON INVESTMENT	24,419.	24,419.	
OVERPAYMENT APPLIED	79,918.		
FOREIGN TAX PAID ON INVESTMENT	4,378.	4,378.	
OTHER TAXES	10.		10.
TOTALS	<u>108,725.</u>	<u>28,797.</u>	<u>10.</u>

ATTACHMENT 6FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
INSURANCE	3,494.		3,494.
DUES & SUBSCRIPTIONS	3,500.		3,500.
IT EXPENSES	480.		480.
POSTAGE	217.		217.
GS OTHER EXPENSES	5,000.	5,000.	
GS CAPITAL PARTNERS VI PARALLE	409.	409.	
DYNAMIC EQUITY MANAGERS PORT 2	14,615.	14,615.	
DONALD SMITH	3,599.	3,599.	
VONTOBEL	1,748.	1,748.	
WILLIAM BLAIR	4,194.	4,194.	
TOTALS	<u>37,256.</u>	<u>29,565.</u>	<u>7,691.</u>

ATTACHMENT 7

FORM 990PF, PART II - CORPORATE STOCK

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
GOLDMAN SACHS A/C 41212-8	972,389.	1,315,055.
GOLDMAN SACHS A/C 39494-6	905,595.	1,010,876.
GOLDMAN SACHS A/C 81264-0	621,821.	646,749.
GOLDMAN SACHS A/C 81263-2	477,833.	510,628.
TOTALS	<u>2,977,638.</u>	<u>3,483,308.</u>

ATTACHMENT 8FORM 990PF, PART II - CORPORATE BONDS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
GOLDMAN SACHS A/C 39482-1	1,256,276.	1,312,819.
TOTALS	<u>1,256,276.</u>	<u>1,312,819.</u>

ATTACHMENT 9FORM 990PF, PART II - OTHER INVESTMENTS

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
SPDR KBW BANK ETF	167,543.	173,064.
DONALD SMITH SMALL CAP VALUE	-100,000.	703,394.
DYNAMIC EQUITY MANAGERS:PORT.2	1,500,000.	1,874,752.
VONTOBEL NON-US EQUITY	1,500,000.	1,500,439.
WILLIAM BLAIR NON-US EQUITY	1,050,000.	1,767,549.
GS EMERGING MARKETS FUND	806,456.	596,931.
GS WEST STREET PARTNERS 2007	392,516.	379,984.
GS WEST STREET PARTNERS II	118,070.	116,712.
THL EQUITY FUND VI - GS ACCESS	1,069,240.	1,156,892.
GS CAP PARTNERS VI PARALLEL LP	2,315,582.	2,546,161.
GS MEZZANINE PARTNERS V	599,948.	1,077,349.
GS WLR OPP FUND OFFSHORE	1,024,068.	903,517.
GS PRIVATE CONCENTRATED ENERGY	853,684.	1,021,177.
DOW JONES US REAL ESTATE INDEX	541,308.	544,198.
GS LIBERTY HARBOR I	-6,512.	49,566.
EURO STOXX 50 INDEX FUND	289,141.	325,766.
DJ GBL EX-US SELECT REAL ESTAT	541,489.	563,775.
MSCI JAPAN INDEX FUND ISHARES	68,275.	61,425.
RABOBANK NEDERLAND UTRECHT	250,000.	292,233.
GSCP VI PARALLEL AIV	157,275.	157,275.
TOTALS	<u>13,138,083.</u>	<u>15,812,159.</u>

ATTACHMENT 10FORM 990PF, PART IV - OTHER LIABILITIES

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>
TOWN BANK LINE OF CREDIT	1,547,800.
TOTALS	<u>1,547,800.</u>

ATTACHMENT 11FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

<u>DESCRIPTION</u>	<u>AMOUNT</u>
OUTSTANDING CHECKS	14,000.
UNREALIZED GAIN/LOSS & RECONCILIATION ADJUSTMENT	3,043,452.
TOTAL	<u>3,057,452.</u>

ATTACHMENT 12FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

<u>DESCRIPTION</u>	<u>AMOUNT</u>
PY OUTSTANDING CHECKS	12,000.
TOTAL	<u>12,000.</u>

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEESATTACHMENT 13

TITLE AND AVERAGE HOURS PER
WEEK DEVOTED TO POSITION

NAME AND ADDRESS

JOHN W. FINDLEY 300 N CORPORATE DR, SUITE 205	PRESIDENT/TREASURER 10.00	0	0	0
BARBARA R. FINDLEY 300 N CORPORATE DR, SUITE 205	VICE-PRESIDENT 1.00	0	0	0
RICHARD J. BLISS 780 NORTH WATER STREET	SECRETARY 1.00	0	0	0

GRAND TOTALS

ATTACHMENT 14

FORM 990PF, PART XV - NAME, ADDRESS AND PHONE FOR APPLICATIONS

PAT WOHRER VINE & BRANCHES FOUNDAT
300 N CORPORATE DR, SUITE 205
BROOKFIELD, WI 53045
262-754-4485

ATTACHMENT 15990PF, PART XV - FORM AND CONTENTS OF SUBMITTED APPLICATIONS

A PRELIMINARY APPLICATION FORM WITH A BRIEF LETTER OF INQUIRY INCLUDING A DESCRIPTION OF YOUR ORGANIZATION AND THE WORK FOR WHICH THE FUNDS WILL BE APPLIED MUST FIRST BE SUBMITTED. THE FORM IS AVAILABLE ON THE WEBSITE WWW.VINEANDBRANCHESFOUNDATION.ORG. ADDITIONAL INSTRUCTIONS REGARDING APPLICATION CONTENT CAN ALSO BE FOUND ON THE WEBSITE.

ATTACHMENT 16990PF, PART XV - SUBMISSION DEADLINES

LETTERS OF INQUIRY CAN BE SUBMITTED AT ANY TIME AND WILL BE ACKNOWLEDGED WITHIN 10 DAYS. IF A FULL APPLICATION IS INVITED, THE DEADLINE DATE WILL BE PROVIDED AT THAT TIME. GENERALLY, THE APPLICATION PROCESS SHOULD BE COMPLETED SIX TO EIGHT WEEKS PRIOR TO EACH OF THREE DIRECTOR MEETINGS PER YEAR.

Contributions Paid Between 1-1-12 and 12-31-12**Vine and Branches Foundation, Inc.****39-1827808**

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt	Relation
Acts 1:8 Ministry Incorporated 2145 S. Oneida St Green Bay, WI 54304	05/01/2012	\$25,000.00	Religious	Operations and marketing	Yes	No
American Anglican Council 2296 Henderson Mill Road NE Suite 406 Atlanta, GA 30345	04/12/2012	\$8,000.00	Religious	Clergy Leadership Training Institute	Yes	No
America's Family Coaches 2540 106th Street, Suite 101 Des Moines, IA 50322	05/01/2012	\$50,000.00	Charitable	Market development	Yes	No
BoardStar Inc P O Box 11766 Milwaukee, WI 53211	12/11/2012	\$2,500.00	Charitable	General operations & program	Yes	No
Camp Manitowish YMCA, Inc. P. O. Box 246 Boulder Junction, WI 54512	12/21/2012	\$3,000.00	Charitable	Summer camp program	Yes	No
Campus Way, Ltd 308 E. Oak Crest Dr Wales, WI 53183	05/01/2012	\$30,000.00	Religious	Campus Way	Yes	No
Campus Way, Ltd 308 E. Oak Crest Dr Wales, WI 53183	12/03/2012	\$20,000.00	Religious	Capacity building funding strategy	Yes	No
City on a Hill, Inc. 2224 W. Kilbourn Avenue Milwaukee, WI 53233-1614	09/06/2012	\$60,000.00	Charitable	Youth Evangelism and Discipleship	Yes	No
Compel Them to Come, Inc 7161 N. Port Washington Road Suite 1A Milwaukee, WI 53217	12/03/2012	\$20,000.00	Charitable	4th Annual Milwaukee Celebration of National Black Marriage Day	Yes	No
Dare to be Different, Inc 3855 Aspen Hills Drive Bettendorf, IA 52722	04/12/2012	\$5,000.00	Religious	DARE Marriage Mentoring Program	Yes	No

Vine and Branches Foundation, Inc.**39-1827808**

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt	Relation
Epikos Church 2308 E Bellevue Place Milwaukee, WI 53211	12/11/2012	\$5,000.00	Religious	REACH Capital Campaign Fund	Yes	No
Essentials in Education, Inc. 122 W 14th Street, PMB 332 Front Royal, VA 22630	09/06/2012	\$20,000.00	Charitable	National Marriage Week USA	Yes	No
Family Dynamics Institute, Inc. 318 Seaboard Lane, Suite 316 Franklin, TN 37067	05/01/2012	\$25,000.00	Charitable	Dynamic Marriage & Facilitator Training	Yes	No
Fellowship of Christian Athletes Eastern Wisconsin Office 135 West Broadway Waukesha, WI 53186	12/03/2012	\$7,500.00	Charitable	2013 Couples Getaway	Yes	No
Georgia Family Council 3500 Parkway Lane, Suite 460 Norcross, GA 30092	01/09/2012	\$50,000.00	Charitable	General operations and marriage programs	Yes	No
Georgia Family Council 3500 Parkway Lane, Suite 460 Norcross, GA 30092	09/06/2012	\$50,000.00	Charitable	General operations and marriage programs	Yes	No
Greater Milwaukee Foundation, Inc. 101 W Pleasant Street Suite 210 Milwaukee, WI 53212	12/11/2012	\$2,500.00	Charitable	Match Day 2013 pooled fund	Yes	No
Headwaters Christian Youth, Inc. P O Box 662 Rhinelander, WI 54501-0662	09/06/2012	\$17,500.00	Religious	General operations	Yes	No
Hideaway Foundation 1800 S Washington St., Suite 215 Amarillo, TX 79102	12/03/2012	\$17,000.00	Religious	Strong Marriages/ Successful Ministries	Yes	No
Institute for Creation Research P O Box 59029 Dallas, TX 75229	12/11/2012	\$2,500.00	Educational	General program activities	Yes	No
Lighthouse Youth Center, Inc. 5641 N. 68th St Milwaukee, WI 53218	09/06/2012	\$40,000.00	Charitable	Continuation of after-school mentoring and Bible instruction	Yes	No

Vine and Branches Foundation, Inc.**39-1827808**

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt	Relation
Live the Life Ministries Inc. 2252 Killearn Center Blvd Suite 100 Tallahassee, FL 32309	05/01/2012	\$40,000 00	Charitable	General operations	Yes	No
Medici Project, Inc 1390 Smoke Hill Dr Hoschton, GA 30548	05/01/2012	\$45,000 00	Religious	DoMore Development Project	Yes	No
Minority Christian Coaches Association 158 Branch Street Hartford, WI 53027	05/01/2012	\$70,000 00	Educational	Christian programs for inner-city children	Yes	No
National Association of Catholic Family Life Ministers Office of Family Life 555 Colman Center Drive Rockford, IL 61125	12/21/2012	\$2,000 00	Religious	Special summit projects	Yes	No
National Christian Foundation East Tennessee PO Box 52250 Knoxville, TN 37950-2250	09/30/2012	\$150,000 00	Charitable	Date Night Florida 2013	Yes	No
National Christian Foundation Wisconsin 18650 West Corporate Drive Suite 105 Brookfield, WI 53045	04/12/2012	\$68,000 00	Religious	Vine & Branches Fund-CSF	Yes	No
National Christian Foundation Wisconsin 18650 West Corporate Drive, Suite 105 Brookfield WI 53045	11/18/2012	\$360,000 00	Charitable	Vine & Branches Fund-CSF	Yes	No
National Christian Foundation Wisconsin 18650 West Corporate Drive, Suite 105 Brookfield, WI 53045	12/11/2012	\$5,000 00	Charitable	Oneness School Initiative Fund	Yes	No
National Network of Youth Ministries P O Box 501748 San Diego, CA 92150	01/11/2012	\$2,500 00	Religious	Transition project	Yes	No

Vine and Branches Foundation, Inc.**39-1827808**

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt	Relation
National Network of Youth Ministries P O Box 501748 San Diego, CA 92150	05/01/2012	\$50,000 00	Religious	Growing Deeper – Developing leaders of ministry networks in Wisconsin, the Great Lakes and beyond	Yes	No
Nativity Jesuit Middle School 1515 S 29th Street Milwaukee, WI 53215-1912	12/21/2012	\$6,000 00	Educational	Marquette University High School scholarship fund for Nativity students and Annual Fund	Yes	No
Neighborhood House of Milwaukee, Inc 2819 W Richardson Place Milwaukee, WI 53208-3546	12/11/2012	\$2,500 00	Charitable	General operations	Yes	No
New Beginnings Are Possible, Inc 3717 W Fond Du Lac Avenue Milwaukee, WI 53216	05/01/2012	\$10,000 00	Charitable	Summer Enrichment Program	Yes	No
OneHundredX 2626 Cole Ave Suite 900 Dallas, TX 75204	09/30/2012	\$200,000 00	Religious	Next Gen Pastors and Rapid Growth Churches	Yes	No
Opportunity International, Inc 2122 York Road Suite 150 Oak Brook, IL 60523	12/21/2012	\$1,000 00	Charitable	General fund	Yes	No
Pastoral Leadership Institute 12300 Ford Road Suite #450 Dallas, TX 75234-8108	09/06/2012	\$25,000 00	Religious	Grace Place Retreats for PLI participating pastoral couples	Yes	No
Philanthropy at Work c/o The Legacy Group 300 N Corporate Drive, #205 Brookfield, WI 53045	08/23/2012	\$150,000 00	Charitable	Operations and family formation programs	Yes, EAR	Yes
Saint Anthony on the Lake Catholic Church W280 N2101 Hwy SS Pewaukee, WI 53072	12/21/2012	\$3,000 00	Religious	Faith Formation/Marriage Enrichment	Yes	No
Skylight Music Theatre Corp 158 N Broadway Milwaukee, WI 53202-6037	12/11/2012	\$5,000 00	Charitable	General operations	Yes	No

Vine and Branches Foundation, Inc.**39-1827808**

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt	Relation
SonScape Ministries P.O. Box 700 Divide, CO 80814	04/03/2012	\$25,000.00	Charitable	Pastoral Couple Retreats at Whitestone Country Inn	Yes	No
Stronger Families P.O. Box 40584 Bellevue, WA 98015-4584	05/01/2012	\$50,000.00	Charitable	Expanding Oxygen's Reach in High-Risk Communities	Yes	No
Teen Challenge International, Inc - Milwaukee WI P.O. Box 250771 Milwaukee, WI 53225	12/11/2012	\$5,000.00	Charitable	Undesignated	Yes	No
Telling His Story, Inc 1409 Coolhurst Sherwood, AR 72120	03/20/2012	\$14,325.00	Religious	Ask Me - Animated/Video Gospel Presentation	Yes	No
Telling His Story, Inc 1409 Coolhurst Sherwood, AR 72120	06/12/2012	\$15,675.00	Religious	Ask Me - Animated/Video Gospel Presentation	Yes	No
The Association of Marriage & Family Ministries, Inc 8283 N Hayden Rd., Suite 258 Scottsdale, AZ 85258	01/09/2012	\$50,000.00	Educational	CONNECT! Project	Yes	No
The Refuge at River Falls 6600 White Bluff Trail Amarillo, TX 79118	05/01/2012	\$10,000.00	Charitable	Pastoral couple marriage intensives	Yes	No
The Ridge Foundation PO Box 7967 Charlottesville, VA 22906	05/01/2012	\$25,000.00	Religious	General operations	Yes	No
Wisconsin Family Council, Inc. P.O. Box 2075 Madison, WI 53701-2075	09/06/2012	\$10,000.00	Educational	Community Marriage Strengthening in Racine	Yes	No
Young Life St. Augustine P.O. Box 9012 Saint Augustine, FL 32085	12/03/2012	\$12,000.00	Religious	General operations	Yes	No

Vine and Branches Foundation, Inc.**39-1827808**

Organization Name/Address	Date Paid	Amount	Purpose	Title	Exempt	Relation
Youth for Christ USA Inc 7670 S Vaughn Ct Englewood, CO 80112	05/01/2012	\$50,000.00	Religious	YFC of Southeastern Wisconsin's Intern Initiative/3-Story	Yes	No
Youth for Christ USA Inc 7670 S Vaughn Ct Englewood, CO 80112	05/01/2012	\$25,000.00	Religious	Palm Beach County YFC Campus Life JAM Club Outreaches – General Operations	Yes	No
Youth for Christ USA Inc 7670 S Vaughn Ct Englewood, CO 80112	09/06/2012	\$30,000.00	Religious	Fond du Lac Area YFC 3-Story Evangelism	Yes	No

\$1,977,500.00

*Contributions approved for payment in future years, as of 12/31/12***Vine and Branches Foundation, Inc.****39-1827808**

Organization	Amount to be Paid	Purpose	Exempt	Relation
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Georgia Family Council		Charitable	Yes	No
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Norcross, GA				
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	\$50,000.00			
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Total carried forward	\$50,000.00			
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**SCHEDULE D
(Form 1041)**

Department of the Treasury
Internal Revenue Service

Capital Gains and Losses

► Attach to Form 1041, Form 5227, or Form 990-T.
► Information about Schedule D (Form 1041) and its separate instructions is at
www.irs.gov/form1041.

OMB No 1545-0092

2012

Name of estate or trust **VINE AND BRANCHES FOUNDATION, INC.**
C/O THE LEGACY GROUP, INC.

Employer identification number
39-1827808

Note: Form 5227 filers need to complete *only* Parts I and II

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo day, yr)	(c) Date sold (mo day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
1a					
b Enter the short-term gain or (loss), if any, from Schedule D-1, line 1b					1b 122,508.
2 Short-term capital gain or (loss) from Forms 4684, 6252, 6781, and 8824					2
3 Net short-term gain or (loss) from partnerships, S corporations, and other estates or trusts					3 5,884.
4 Short-term capital loss carryover Enter the amount, if any, from line 9 of the 2011 Capital Loss Carryover Worksheet					4 ()
5 Net short-term gain or (loss). Combine lines 1a through 4 in column (f) Enter here and on line 13, column (3) on the back					5 128,392.

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example 100 shares 7% preferred of "Z" Co)	(b) Date acquired (mo day, yr)	(c) Date sold (mo day, yr)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) for the entire year Subtract (e) from (d)
6a					
b Enter the long-term gain or (loss), if any, from Schedule D-1, line 6b					6b -2,808,950.
7 Long-term capital gain or (loss) from Forms 2439, 4684, 6252, 6781, and 8824					7
8 Net long-term gain or (loss) from partnerships, S corporations, and other estates or trusts					8 418,990.
9 Capital gain distributions					9 9,752.
10 Gain from Form 4797, Part I					10
11 Long-term capital loss carryover Enter the amount, if any from line 14 of the 2011 Capital Loss Carryover Worksheet					11 ()
12 Net long-term gain or (loss). Combine lines 6a through 11 in column (f) Enter here and on line 14a, column (3) on the back					12 -2,390,208.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041

Schedule D (Form 1041) 2012

Part III Summary of Parts I and II		(1) Beneficiaries' (see instr)	(2) Estate's or trust's	(3) Total
Caution: Read the instructions before completing this part				
13	Net short-term gain or (loss)	13		128,392.
14	Net long-term gain or (loss):			
a	Total for year	14a		-2,380,208.
b	Unrecaptured section 1250 gain (see line 18 of the wrksht)	14b		
c	28% rate gain	14c		
15	Total net gain or (loss). Combine lines 13 and 14a ▶	15		-2,251,816.

Note: If line 15, column (3), is a net gain, enter the gain on Form 1041, line 4 (or Form 990-T, Part I, line 4a). If lines 14a and 15 column (2), are net gains, go to Part V and do not complete Part IV. If line 15, column (3), is a net loss, complete Part IV and the **Capital Loss Carryover Worksheet**, as necessary.

Part IV Capital Loss Limitation	
16	Enter here and enter as a (loss) on Form 1041, line 4 (or Form 990-T, Part I, line 4c, if a trust), the smaller of a The loss on line 15, column (3) or b \$3,000
16	(3,000.)

Note: If the loss on line 15, column (3), is more than \$3,000, or if Form 1041, page 1, line 22 (or Form 990-T, line 34), is a loss, complete the **Capital Loss Carryover Worksheet** in the instructions to figure your capital loss carryover.

Part V Tax Computation Using Maximum Capital Gains Rates	
Form 1041 filers. Complete this part only if both lines 14a and 15 in column (2) are gains, or an amount is entered in Part I or Part II and there is an entry on Form 1041 line 2b(2), and Form 1041, line 22, is more than zero.	
Caution: Skip this part and complete the Schedule D Tax Worksheet in the instructions if	
• Either line 14b col (2) or line 14c, col (2) is more than zero, or	
• Both Form 1041, line 2b(1), and Form 4952, line 4g are more than zero.	
Form 990-T trusts. Complete this part only if both lines 14a and 15 are gains, or qualified dividends are included in income in Part I of Form 990-T, and Form 990-T, line 34, is more than zero. Skip this part and complete the Schedule D Tax Worksheet in the instructions if either line 14b, col. (2) or line 14c, col. (2) is more than zero.	

17	Enter taxable income from Form 1041, line 22 (or Form 990-T, line 34)	17	
18	Enter the smaller of line 14a or 15 in column (2) but not less than zero	18	
19	Enter the estate's or trust's qualified dividends from Form 1041 line 2b(2) (or enter the qualified dividends included in income in Part I of Form 990-T)	19	
20	Add lines 18 and 19	20	
21	If the estate or trust is filing Form 4952, enter the amount from line 4g, otherwise, enter -0- . . . ▶	21	
22	Subtract line 21 from line 20. If zero or less, enter -0-	22	
23	Subtract line 22 from line 17. If zero or less, enter -0-	23	
24	Enter the smaller of the amount on line 17 or \$2,400	24	
25	Is the amount on line 23 equal to or more than the amount on line 24? ☐ Yes. Skip lines 25 and 26, go to line 27 and check the "No" box ☐ No. Enter the amount from line 23	25	
26	Subtract line 25 from line 24	26	
27	Are the amounts on lines 22 and 26 the same? ☐ Yes. Skip lines 27 thru 30, go to line 31 ☐ No. Enter the smaller of line 17 or line 22	27	
28	Enter the amount from line 26 (If line 26 is blank, enter -0-)	28	
29	Subtract line 28 from line 27	29	
30	Multiply line 29 by 15% (15)	30	
31	Figure the tax on the amount on line 23. Use the 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	31	
32	Add lines 30 and 31	32	
33	Figure the tax on the amount on line 17. Use the 2012 Tax Rate Schedule for Estates and Trusts (see the Schedule G instructions in the instructions for Form 1041)	33	
34	Tax on all taxable income. Enter the smaller of line 32 or line 33 here and on Form 1041, Schedule G, line 1a (or Form 990-T, line 36)	34	

Schedule D (Form 1041) 2012

Department of the Treasury
Internal Revenue Service

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

2012

► Information about Schedule D (Form 1041) and its separate instructions is at www.irs.gov/form1041.

Employer identification number

39-1827808

[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b	122,508.
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For Paperwork Reduction Act Notice, see the Instructions for Form 1041

Schedule D-1 (Form 1041) 2012

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STATEMENT 19

Vine and Branches Baron Capital ACG 020 81264-0
 From 01-Jan-2012 To 31-Dec-2012
 Separate Account Strategy Baron Capital All Cap Growth

Base Currency USD

Realized Gains/Losses Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CXO	CONCHO RESOURCES INC CMN	24 Feb-2011	28 Feb-2012	51	5 443 89	5 520 49	-76 8	370	Long-Term
FAST	FASTENAL CO CMN	24-Feb-2011	22-Mar-2012	44	2 358 32	1 335 32	1 023 00	392	Long Term
CXO	CONCHO RESOURCES INC CMN	24 Feb 2011	22-Mar 2012	36	3 527 41	3 896 82	-369 41	392	Long-Term
TTEK	TETRA TECH INC (NEW) CMN	24-Feb-2011	3-Apr-2012	83	2 166 50	1 907 40	259 1	404	Long-Term
TTEK	TETRA TECH INC (NEW) CMN	24-Feb 2011	3-Apr 2012	4	105 87	91 92	14 95	434	Long-Term
TTEK	TETRA TECH INC (NEW) CMN	24-Feb-2011	4-Apr-2012	117	3 038 51	2 688 74	349 87	405	Long Term
TTEK	TETRA TECH INC (NEW) CMN	24-Feb 2011	4-Apr 2012	13	339 11	298 75	40 36	435	Long-Term
EW	EDWARDS LIFESCIENCES CORP CMN	24-Feb-2011	17-Apr-2012	45	3 205 28	3 799 80	-594 52	418	Long-Term
EQIX	EQUINIX INC CMN	24-Feb 2011	18-May-2012	3	480 33	257 81	202 52	449	Long-Term
TTEK	TETPA TECH INC (NEW) CMN	24-Feb-2011	5-Apr-2012	68	1 764 15	1 562 69	201 46	406	Long-Term
TTEK	TETRA TECH INC (NEW) CMN	24-Feb-2011	10-Apr-2012	39	997 06	896 25	100 81	411	Long Term
TTEK	TETRA TECH INC (NEW) CMN	24 Feb-2011	11-Apr-2012	33	847 29	758 36	88 93	412	Long-Term
PEGA	PEGASYS INC CMN	24-Feb-2011	18 May-2012	15	592 2	593 63	-103 63	449	Long-Term
CHH	CHOICE HOTELS INTL INC CMN	24 Feb-2011	18-May-2012	16	564 26	613 2	-48 94	449	Long-Term
H	HYATT HOTELS CORPORATION CMN CLASS A	24-Feb-2011	18 May-2012	25	914 43	1 115 83	-201 4	449	Long-Term
ANSS	ANSYS INC CMN	24 Feb-2011	18-May-2012	37	2 230 65	2 005 03	225 62	449	Long-Term
NLSN	NIELSEN HOLDINGS B V CMN	11-Mar-2011	18 May 2012	6	167 15	157 55	9 6	434	Long-Term
FAST	FASTENAL CO CMN	24 Feb-2011	18-May-2012	3	126 83	91 04	35 79	449	Long-Term
CXO	CONCHO RESOURCES INC CMN	24-Feb-2011	18 May 2012	10	871 08	1 082 45	-211 37	449	Long Term
CRR	CARBO CERAMICS INC CMN	24 Feb 2011	18-May-2012	5	419 24	581 08	-161 84	449	Long-Term
EQIX	EQUINIX INC CMN	24-Feb-2011	31-May-2012	26	4 169 86	2 234 35	1 935 51	462	Long-Term
CLB	CORE LABORATORIES N V CMN	24-Feb 2011	31-May 2012	36	4 533 66	3 576 81	956 75	462	Long-Term
CXO	CONCHO RESOURCES INC CMN	24-Feb-2011	31 May-2012	34	2 917 68	3 680 33	-762 37	462	Long-Term
SM	SM ENERGY COMPANY CMN	24 Feb-2011	18-Jun 2012	55	2 528 41	3 737 55	-1 179 14	480	Long-Term
CLB	CORE LABORATORIES N V CMN	24-Feb-2011	18-Jun-2012	30	3 543 93	2 980 68	563 25	480	Long-Term
CXO	CONCHO RESOURCES INC CMN	24 Feb 2011	18-Jun-2012	61	5 392 92	6 602 94	-1 210 02	480	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	5-Aug-2009	12 Jul-2012	305	3 781 88	5 391 85	-1 609 97	1 072	Long Term
EQIX	EQUINIX INC CMN	24-Feb-2011	19-Jul-2012	27	4 427 24	2 320 26	2 106 95	511	Long Term
CRR	CARBO CERAMICS INC CMN	24 Feb-2011	25-Jul-2012	44	3 166 16	5 113 46	-1 947 30	515	Long-Term
EV	EATON VANCE CORP (NON VTG) CMN	24 Feb-2011	27-Jul-2012	167	4 553 88	5 246 42	-692 44	519	Long-Term
RL	RALPH LAUREN CORP CMN CLASS A	24 Feb-2011	27-Jul 2012	66	9 786 26	8 116 02	1 670 24	519	Long-Term
VRSK	VERISK ANALYTICS INC CMN CLASS A	24-Feb-2011	27-Jul-2012	291	14 754 35	9 447 23	5 307 12	519	Long-Term
NLSN	NIELSEN HOLDINGS B V CMN	22 Mar-2011	27-Jul-2012	36	1 609 42	980 67	23 75	493	Long-Term
SCHW	CHARLES SCHWAB CORPORATION CMN	24-Feb-2011	27-Jul-2012	416	5 339 16	7 758 40	-2 366 24	519	Long-Term
IDXX	IDEXX LABORATORIES CMN	24 Feb-2011	27-Jul-2012	129	11 532 34	9 769 17	1 763 17	519	Long-Term
FDS	FACTSET RESEARCH SYSTEMS INC CMN	24-Feb-2011	27-Jul 2012	121	11 354 17	12 208 01	-853 84	519	Long-Term
DISCA	DISCOVERY COMMUNICATIONS INC CMN SERIES A	24-Feb 2011	27-Jul-2012	244	12 709 67	13 351 95	-2 367 72	519	Long-Term
MTD	METTLER-TOLEDO INTL CMN	24-Feb-2011	27-Jul-2012	52	8 208 01	8 750 97	-548 96	519	Long-Term
DKS	DICKS SPORTING GOODS INC CMN	24-Feb 2011	27-Jul 2012	243	12 147 36	8 891 24	3 256 12	519	Long-Term
SBAC	SBA COMMUNICATIONS CORP CMN	24-Feb-2011	27-Jul-2012	156	9 205 36	6 629 99	2 575 37	519	Long-Term
SM	SM ENERGY COMPANY CMN	24-Feb 2011	27-Jul-2012	30	1 478 36	2 022 30	-543 94	519	Long-Term
BAM	BROOKFIELD ASSET MANAGEMENT IN CMN	24-Feb-2011	27-Jul-2012	211	7 186 49	6 841 80	344 69	519	Long-Term
EW	EDWARDS LIFESCIENCES CORP CMN	24-Feb 2011	27-Jul 2012	101	10 842 13	8 528 44	2 313 69	519	Long-Term
EQIX	EQUINIX INC CMN	24-Feb-2011	27-Jul-2012	69	12 664 80	5 929 62	7 035 18	519	Long-Term
PEGA	PEGASYS INC CMN	24-Feb-2011	27-Jul-2012	177	4 941 08	6 822 63	-1 881 55	519	Long-Term
MSCI	MSCI INC CMN	24 Feb-2011	27-Jul-2012	279	9 387 35	10 023 08	-635 73	519	Long-Term
MSCI	MSCI INC CMN	24-Feb-2011	31-Oct-2012	74	1 995 91	2 558 45	-562 54	615	Long-Term
MSCI	MSCI INC CMN	24 Feb-2011	1-Nov-2012	51	1 369 27	1 832 18	-462 91	616	Long-Term
EQIX	EQUINIX INC CMN	24-Feb-2011	5 Nov-2012	1	183 17	85 94	97 23	520	Long-Term
CHH	CHOICE HOTELS INTL INC CMN	24 Feb-2011	27-Jul-2012	252	10 366 52	9 657 88	708 64	519	Long-Term
H	HYATT HOTELS CORPORATION CMN CLASS A	24-Feb-2011	27-Jul 2012	417	14 507 10	18 511 97	-4 104 87	519	Long-Term
NLSN	NIELSEN HOLDINGS B V CMN	11 Mar 2011	27-Jul 2012	231	6 477 09	5 065 97	1 411 42	504	Long-Term
NLSN	NIELSEN HOLDINGS B V CMN	17-Mar-2011	27-Jul-2012	39	1 093 54	1 028 42	65 12	498	Long-Term
NLSN	NIELSEN HOLDINGS B V CMN	18 Mar 2011	27-Jul-2012	37	1 037 46	979 12	58 34	497	Long-Term
ISRG	INTUITIVE SURGICAL INC CMN	24-Feb-2011	27-Jul-2012	14	6 981 08	4 572 96	2 408 12	519	Long-Term
ARG	AIRGAS INC CMN	22 Mar 2011	27-Jul 2012	22	1 725 86	1 375 92	349 94	493	Long-Term
SCHW	CHARLES SCHWAB CORPORAT ON CMN	5-Aug-2009	27-Jul-2012	168	2 176 39	2 669 94	-793 55	1,087	Long-Term
MORN	MORNINGSTAR INC CMN	24-Feb-2011	27-Jul-2012	122	7 189 30	7 109 48	79 82	519	Long-Term
ANSS	ANSYS INC CMN	24-Feb-2011	27-Jul-2012	174	10 500 66	9 429 06	1 071 60	519	Long-Term
ARG	AIRGAS INC CMN	17 Mar 2011	27-Jul-2012	19	1 490 62	1 170 68	319 84	498	Long-Term
ARG	AIRGAS INC CMN	11-Mar-2011	27-Jul-2012	99	7 766 37	9 197 49	-1 598 88	504	Long-Term
ARG	AIRGAS INC CMN	18-Mar-2011	27-Jul-2012	15	1 175 72	926 59	250 13	497	Long-Term
FAST	FASTENAL CO CMN	24 Feb-2011	27-Jul-2012	283	12 530 95	8 588 52	3 942 43	519	Long-Term
CLB	CORE LABORATORIES N V CMN	24-Feb-2011	27-Jul-2012	57	6 430 02	5 663 26	766 73	519	Long-Term
CRR	CARBO CERAMICS INC CMN	24 Feb-2011	27-Jul-2012	18	1 211 19	2 091 67	-880 68	519	Long-Term
CHRW	C H ROBINSON WORLDWIDE INC CMN	24-Feb-2011	27-Jul-2012	103	5 504 19	7 394 01	-1 889 82	519	Long-Term
CRR	CARBO CERAMICS INC CMN	24 Feb-2011	27-Jul-2012	5	336 45	579 29	-242 84	519	Long-Term
CXO	CONCHO RESOURCES INC CMN	24-Feb-2011	27-Jul-2012	4	345 75	432 93	-87 23	519	Long-Term
AAPL	APPLE INC CMN	9-Dec-2009	27-Jul-2012	23	13 445 95	4 442 31	9 003 64	961	Long-Term
AMZN	AMAZON COM INC CMN	24-Feb-2011	27-Jul-2012	66	19 074 35	12 041 67	4 032 68	519	Long-Term
CXO	CONCHO RESOURCES INC CMN	24 Feb 2011	27-Jul 2012	10	894 38	1 228 17	-363 79	519	Long-Term
CXO	CONCHO RESOURCES INC CMN	24-Feb-2011	27-Jul-2012	27	2 333 83	3 350 77	-1 016 94	519	Long-Term
ECL	ECOLAB INC CMN	24 Feb 2011	27-Jul-2012	121	8 112 86	5 794 44	2 348 42	519	Long-Term
PCLN	PRICELINE COM INC CMN	24-Feb-2011	27-Jul-2012	13	8 881 66	6 050 72	2 830 94	519	Long-Term
DKS	DICKS SPORTING GOODS INC CMN	24 Feb 2011	9-Aug-2012	45	2 292 62	1 844 67	647 95	532	Long-Term
CHRW	C H ROBINSON WORLDWIDE INC CMN	24-Feb-2011	28-Sep-2012	42	2 461 59	3 015 03	-553 44	582	Long-Term
PEGA	PEGASYS INC CMN	24-Feb 2011	2-Oct-2012	47	1 289 01	1 811 68	-525 65	586	Long-Term
CRR	CARBO CERAMICS INC CMN	30-Sep-2011	1-Oct-2012	2	125 38	211 42	-88 04	367	Long-Term
PEGA	PEGASYS INC CMN	24-Feb-2011	2-Oct-2012	16	492 52	766 36	-273 87	586	Long-Term
PEGA	PEGASYS INC CMN	24 Feb 2011	3-Oct-2012	8	217 05	324 91	-107 85	587	Long-Term
DISCA	DISCOVERY COMMUNICATIONS INC CMN SERIES A	24-Feb-2011	3 Jan-2012	47	1 922 54	1 994 02	-71 46	313	Short-Term
SBAC	SBA COMMUNICATIONS CORP CMN	24 Feb-2011	3-Jan-2012	6	258 65	255	3 65	313	Short-Term
ISRG	INTUITIVE SURGICAL INC CMN	24-Feb-2011	3 Jan-2012	4	1 384 93	1 306 56	578 37	313	Short-Term
TTEK	TETRA TECH INC (NEW) CMN	24 Feb-2011	3-Jan-2012	100	2 201 12	2 298 07	-96 95	313	Short-Term
SBAC	SBA COMMUNICATIONS CORP CMN	24-Feb-2011	4 Jan-2012	10	430 86	425	5 86	314	Short-Term
EQIX	EQUINIX INC CMN	24 Feb-2011	4-Jan-2012	20	1 993 52	1 718 73	274 79	314	Short-Term
ISRG	INTUITIVE SURGICAL INC CMN	24-Feb-2011	20 Jan-2012	11	4 887 78	3 593 04	1 294 74	330	Short-Term
PCP	PRECISION CASTPARTS CORP CMN	12 Oct-2011	18-May-2012	2	337 87	329 45	8 42	219	Short-Term
CERN	CERNER CORP CMN	2-Nov-2011	18 May-2012	1	77 3	62 14	15 16	193	Short-Term
KMX	CARMAX INC CMN	9-Dec-2011	18-May-2012	22	622 36	686 75	-64 39	161	Short-Term
WYNN	WYNN RESORTS LIMITED CMN	4-Oct-2011	18-May-2012	5	521 83	584 84	-63 01	221	Short-Term
ITC	ITC HOLDINGS CORP CMN	9-Dec 2011	18-May-2012	6	413 93	433 45	-19 52	161	Short-Term

STATEMENT 19

PCP	PRECISION CASTPARTS CORP CMN	26-Oct-2011	27-Jul-2012	8	1 270 61	1 388 40	-117 79	275 Short-Term
CLB	CORE LABORATORIES N V CMN	3-May-2012	27-Jul-2012	4	451 23	557 14	-105 91	85 Short-Term
PRGO	PERRIGO COMPANY CMN	29-Aug-2011	27-Jul-2012	10	1 181 38	936 8	224 58	333 Short-Term
MSCI	MSCI INC CMN	3-May-2012	1-Nov-2012	16	438 98	585 92	-146 94	182 Short-Term
EQIX	EQUINIX INC CMN	3-May-2012	5-Nov-2012	13	2 381 17	2 087 50	293 37	186 Short-Term
CERN	CERNER CORP CMN	4-Jan-2012	30-Nov-2012	17	1 208 55	1 053 79	254 77	331 Short-Term
CERN	CERNER CORP CMN	9-Dec-2011	30-Nov-2012	20	1 539 48	1 213 92	325 56	357 Short-Term
SM	SM ENERGY COMPANY CMN	3-May-2012	27-Jul-2012	9	443 51	597 24	-153 73	85 Short-Term
PCP	PRECISION CASTPARTS CORP CMN	12-Oct-2011	27-Jul-2012	47	7 464 84	7 742 15	-277 31	289 Short-Term
WYNN	WYNN RESORTS LIMITED CMN	9-Dec-2011	27-Jul-2012	3	282 74	333 8	-50 86	231 Short-Term
CERN	CERNER CORP CMN	2-Nov-2011	27-Jul-2012	74	5 439 61	4 598 33	841 23	288 Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	4-Oct-2011	27-Jul-2012	51	4 806 83	5 865 32	-1 158 69	297 Short-Term
NFLX	NETFLIX COM INC CMN	6-Jul-2012	27-Jul-2012	24	1 412 93	1 992 37	-579 44	21 Short-Term
PRGO	PERRIGO COMPANY CMN	22-Aug-2011	27-Jul-2012	50	5 805 87	4 327 10	1 479 77	340 Short-Term
CRR	CARBO CERAMICS INC CMN	30-Sep-2011	27-Jul-2012	24	1 614 92	2 510 47	-895 55	301 Short-Term
NFLX	NETFLIX COM INC CMN	5-Jul-2012	27-Jul-2012	124	7 302 15	10 113 17	-2 813 02	22 Short-Term
KMX	CARMAX INC CMN	9-Dec-2011	27-Jul-2012	182	4 642 37	5 056 98	-514 61	231 Short-Term
KMX	CARMAX INC CMN	4-Jan-2012	27-Jul-2012	41	1 149 61	1 254 63	-105 02	205 Short-Term
KMX	CARMAX INC CMN	3-Jan-2012	27-Jul-2012	41	1 149 61	1 252 33	-102 72	206 Short-Term
KMX	CARMAX INC CMN	22-Mar-2012	27-Jul-2012	8	224 32	274 77	50 45	127 Short-Term
ITC	ITC HOLDINGS CORP CMN	12-Dec-2011	27-Jul-2012	50	3 634 42	3 568 35	66 07	228 Short-Term
ITC	ITC HOLDINGS CORP CMN	9-Dec-2011	27-Jul-2012	23	1 671 83	1 661 57	10 26	231 Short-Term
ITC	ITC HOLDINGS CORP CMN	3-Jan-2012	27-Jul-2012	33	2 398 72	2 464 13	-65 41	206 Short-Term
ITC	ITC HOLDINGS CORP CMN	26-Mar-2012	27-Jul-2012	31	2 253 34	2 409 57	-156 23	123 Short-Term
ITC	ITC HOLDINGS CORP CMN	22-Mar-2012	27-Jul-2012	30	2 180 85	2 287 49	-106 64	127 Short-Term
ITC	ITC HOLDINGS CORP CMN	3-Apr-2012	27-Jul-2012	34	2 471 40	2 553 56	-82 16	115 Short-Term
KMX	CARMAX INC CMN	9-Dec-2011	27-Jul-2012	22	816 85	735 83	-118 97	231 Short-Term
WYNN	WYNN RESORTS, LIMITED CMN	4-Oct-2011	27-Jul-2012	5	471 24	720 71	-249 47	297 Short-Term
CERN	CERNER CORP CMN	9-Dec-2011	27-Jul-2012	20	1 470 17	1 213 92	256 25	231 Short-Term
ITC	ITC HOLDINGS CORP CMN	9-Dec-2011	27-Jul-2012	6	436 13	479 54	-43 41	231 Short-Term
NFLX	NETFLIX COM INC CMN	12-Jul-2012	20-Sep-2012	23	1 321 03	1 938 43	-617 4	70 Short-Term
NFLX	NETFLIX COM INC CMN	5-Jul-2012	20-Sep-2012	5	287 18	528 5	-241 33	77 Short-Term
NFLX	NETFLIX COM INC CMN	5-Jul-2012	20-Sep-2012	61	3 503 61	6 391 17	-2 887 56	77 Short-Term
NFLX	NETFLIX COM INC CMN	5-Jul-2012	20-Sep-2012	50	2 871 81	5 242 79	-2 370 98	77 Short-Term
NFLX	NETFLIX COM INC CMN	5-Jul-2012	20-Sep-2012	24	1 378 47	2 502 15	-1 123 68	76 Short-Term
NFLX	NETFLIX COM INC CMN	5-Jul-2012	20-Sep-2012	8	459 49	855 72	-396 23	77 Short-Term
NFLX	NETFLIX COM INC CMN	25-Jul-2012	20-Sep-2012	84	4 824 64	4 814 71	9 93	56 Short-Term
CRR	CARBO CERAMICS INC CMN	3-May-2012	23-Sep-2012	34	2 150 22	2 838 66	-688 44	148 Short-Term
SM	SM ENERGY COMPANY CMN	3-May-2012	28-Sep-2012	65	3 529 11	4 313 40	-784 29	148 Short-Term
SM	SM ENERGY COMPANY CMN	13-May-2012	28-Sep-2012	3	162 88	174 06	-11 18	133 Short-Term
CRR	CARBO CERAMICS INC CMN	30-Sep-2011	28-Sep-2012	2	126 49	209 21	-82 72	354 Short-Term
CHRW	C H ROBINSON WORLDWIDE INC CMN	3-May-2012	25-Sep-2012	134	7 803 85	8 265 12	-461 27	145 Short-Term
SM	SM ENERGY COMPANY CMN	25-Sep-2012	28-Sep-2012	3	162 88	153 69	9 19	3 Short-Term
CHRW	C H ROBINSON WORLDWIDE INC CMN	18-May-2012	25-Sep-2012	2	117 22	118 32	-1 1	133 Short-Term
CRR	CARBO CERAMICS INC CMN	3-May-2012	1-Oct-2012	45	2 821 07	3 757 05	-935 98	151 Short-Term
PEGA	PEGASYS INC CMN	3-May-2012	2-Oct-2012	48	1 313 37	1 767 35	-453 98	152 Short-Term
PEGA	PEGASYS INC CMN	3-May-2012	3-Oct-2012	77	2 085 25	2 835 14	-749 89	153 Short-Term
PEGA	PEGASYS INC CMN	3-May-2012	4-Oct-2012	116	3 108 74	4 271 12	-1 162 38	154 Short-Term
TOTAL					492 321 97		22 170 93	

STATEMENT 19

Vine and Branches Shapiro Dynamic Eq 020-81263-2
 From 01-Jan-2012 To 31-Dec-2012
 Separate Account Strategy Shapiro Dynamic Equity

Base Currency USD

Realized Gains/Losses Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CVS	CVS CAREMARK CORPORATION CMN	24-Feb-2011	27-Feb-2012	100	4 450 19	3 249 20	1 200 99	368	Long Term
CVS	CVS CAREMARK CORPORATION CMN	24-Feb-2011	14-Mar-2012	100	4 498 56	3 249 20	1 249 36	384	Long Term
CVS	CVS CAREMARK CORPORATION CMN	24-Feb-2011	15-Mar-2012	100	4 520 69	3 249 20	1 271 49	386	Long Term
CVS	CVS CAREMARK CORPORATION CMN	24-Feb-2011	10-Apr-2012	100	4 371 67	3 249 20	1 122 47	411	Long Term
CVS	CVS CAREMARK CORPORATION CMN	24-Feb-2011	16-Apr-2012	100	4 338 17	3 249 20	1 088 97	417	Long Term
TWX	TIME WARNER INC CMN	29-Mar-2011	17-Apr-2012	100	3 539 34	3 497 21	142 13	385	Long Term
WU	WESTERN UNION COMPANY (THE) CMN	27-Apr-2011	2 May-2012	100	1 816 14	2 101 24	-285 1	371	Long Term
WU	WESTERN UNION COMPANY (THE) CMN	24-Feb-2011	2 May-2012	200	3 520 39	4 203 90	-583 51	433	Long Term
WU	WESTERN UNION COMPANY (THE) CMN	27 Apr 2011	3-May-2012	100	1 797 18	2 101 24	-304 06	372	Long Term
WU	WESTERN UNION COMPANY (THE) CMN	27 Apr 2011	4 May-2012	100	1 767 35	2 101 24	-333 89	373	Long Term
TWX	TIME WARNER INC CMN	14-Apr-2011	9 May-2012	100	3 572 77	3 543 04	29 73	391	Long Term
HBI	HANESBRANDS INC CMN	25-Feb-2011	10-Jul-2012	100	2 905 62	2 591 86	313 76	501	Long Term
HBI	HANESBRANDS INC CMN	25 Feb-2011	15-Jul-2012	50	1 478 61	1 295 93	180 68	507	Long Term
HBI	HANESBRANDS INC CMN	25 Feb-2011	18-Jul-2012	100	3 032 49	2 591 86	440 63	509	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	24 Feb-2011	25-Jul-2012	150	7 861 43	6 705 00	1 156 43	518	Long Term
PNR	PENTAIR LTD CMN	24 Feb-2011	1 Oct-2012	0 97	40 14	0	40 14	585	Long Term
PNR	PENTAIR LTD CMN	24-Feb-2011	3-Oct-2012	12	528 87	397 31	129 56	587	Long Term
PNR	PENTAIR LTD CMN	25-Feb-2011	3-Oct-2012	24	1 053 74	799 2	254 54	586	Long Term
PNR	PENTAIR LTD CMN	25-Mar-2011	3-Oct-2012	24	1 053 74	799 87	253 87	588	Long Term
PNR	PENTAIR LTD CMN	3 Aug-2011	3-Oct-2012	24	1 053 74	769 09	284 65	427	Long Term
PNR	PENTAIR LTD CMN	8 Aug-2011	3-Oct-2012	23	1 009 83	705 76	304 07	422	Long Term
USM	UNITED STATES CELLULAR CORPORA CMN	24-Feb-2011	2-Nov-2012	50	1 891 21	2 335 84	-444 63	617	Long Term
USM	UNITED STATES CELLULAR CORPORA CMN	3-Mar-2011	8-Nov-2012	50	1 708 88	2 460 16	-751 48	616	Long Term
USM	UNITED STATES CELLULAR CORPORA CMN	3-Mar-2011	12-Nov-2012	50	1 751 01	2 460 16	-699 15	620	Long Term
HBI	HANESBRANDS INC CMN	25-Feb-2011	13-Nov-2012	100	3 384 27	2 591 85	792 41	627	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	25-Feb-2011	15-Nov-2012	50	1 315 83	1 117 49	198 34	630	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	24-Feb-2011	15-Nov-2012	50	1 315 83	1 111 09	204 74	631	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	3-Aug-2011	19-Nov-2012	50	1 349 71	1 075 39	274 32	474	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	25-Feb-2011	19-Nov-2012	50	1 341 73	1 117 49	224 24	633	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	25-Mar-2011	19-Nov-2012	50	1 349 70	1 118 42	231 28	605	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	8-Aug-2011	21-Nov-2012	100	2 725 97	1 973 67	752 3	471	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	25 Mar-2011	19-Nov-2012	50	1 341 73	1 118 42	223 31	605	Long Term
TYC	TYCO INTERNATIONAL LTD CMN	3-Aug-2011	21-Nov-2012	50	1 362 93	1 075 38	287 5	476	Long Term
DGX	RALCORP HLDGS INC (NEW) CMN	20 Oct 2011	10 Dec-2012	50	4 482 60	3 324 76	1 157 84	417	Long Term
CVS	QUEST DIAGNOSTICS INCORPORATED CMN	27-Apr-2011	3 Jan-2012	100	5 794 87	5 821 55	-26 68	251	Short Term
STZ	CVS CAREMARK CORPORATION CMN	24-Feb-2011	11 Jan-2012	100	4 181 62	3 249 20	932 42	321	Short Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	11-Mar-2011	11 Jan-2012	100	2 093 38	1 941 69	151 69	306	Short Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	11-Mar-2011	18 Jan-2012	100	2 075 28	1 941 69	133 59	313	Short Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	14-Mar-2011	18-Jan-2012	100	2 075 28	1 894 67	180 61	310	Short Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	15-Mar-2011	19-Jan-2012	100	2 087 44	1 850 68	236 76	310	Short Term
WU	WESTERN UNION COMPANY (THE) CMN	24-Feb-2011	20-Jan-2012	100	1 803 12	2 101 95	-198 83	330	Short Term
STZ	CONSTELLATION BRANDS INC CMN CLASS A	15-Mar-2011	25-Jan-2012	100	2 091 19	1 850 68	240 51	317	Short Term
	SOLUTIA INC CMN	19-Dec-2011	1-Feb-2012	100	2 769 68	1 537 55	1 232 01	44	Short Term
	SOLUTIA INC CMN	20-Dec-2011	2 Feb-2012	100	2 772 70	1 639 14	1 133 56	44	Short Term
	SOLUTIA INC CMN	22-Dec-2011	8-Feb-2012	100	2 796 87	1 721 48	1 075 39	48	Short Term
TWX	TIME WARNER INC CMN	25-Feb-2011	8-Feb-2012	100	3 846 74	3 787 52	59 22	348	Short Term
TDW	TIDEWATER INC CMN	15 Mar-2011	6 Feb-2012	100	5 807 03	5 876 59	-69 56	328	Short Term
	SOLUTIA INC CMN	22-Dec-2011	8-Feb-2012	100	2 804 07	1 721 48	1 082 59	49	Short Term
	SOLUTIA INC CMN	29-Dec-2011	14-Feb-2012	100	2 795 35	1 718 08	1 077 27	47	Short Term
POST	POST HOLDINGS INC CMN	20-Oct-2011	15-Feb-2012	25	778 27	595 95	182 32	118	Short Term
	SOLUTIA INC CMN	5-Jan-2012	15-Feb-2012	100	2 799 94	1 751 05	1 048 89	41	Short Term
TWX	TIME WARNER INC CMN	25-Feb-2011	8-Feb-2012	100	3 811 04	3 787 52	23 52	348	Short Term
TWX	TIME WARNER INC CMN	9-Mar-2011	9-Feb-2012	100	3 785 63	3 680 56	105 07	337	Short Term
	SOLUTIA INC CMN	19-Jan-2012	15-Feb-2012	100	2 799 94	1 883 49	936 45	27	Short Term
PKI	PERKINELMER INC CMN	16 Aug-2011	14-Mar-2012	100	2 700 35	2 255 62	444 73	211	Short Term
WU	WESTERN UNION COMPANY (THE) CMN	27 Jul 2011	4 May-2012	100	1 767 35	1 990 16	-222 81	282	Short Term
WU	WESTERN UNION COMPANY (THE) CMN	18-Aug-2011	7-May-2012	100	1 768 44	1 614 00	154 44	263	Short Term
TWX	TIME WARNER INC CMN	8-Aug-2011	16-May-2012	100	3 542 50	3 067 97	474 53	282	Short Term
BEAM	BEAM INC CMN	6-Sep-2011	13-Jun-2012	50	3 061 62	2 113 65	947 97	281	Short Term
BEAM	BEAM INC CMN	7-Sep-2011	13-Jun-2012	50	3 061 62	2 226 13	835 49	280	Short Term
WMT	WAL MART STORES INC CMN	18-Aug-2011	19-Jul-2012	100	7 081 15	5 147 99	1 933 16	336	Short Term
WMT	WAL MART STORES INC CMN	23-Aug-2011	7-Aug-2012	50	3 712 42	2 633 95	1 078 47	350	Short Term
WMT	WAL MART STORES INC CMN	23-Aug-2011	8 Aug-2012	50	3 722 48	2 633 95	1 088 53	351	Short Term
WMT	WAL MART STORES INC CMN	26-Aug-2011	17-Aug-2012	50	3 598 02	2 626 41	971 61	357	Short Term
WMT	WAL MART STORES INC CMN	26-Aug-2011	20-Aug-2012	50	3 615 13	2 626 41	988 77	360	Short Term
WMT	WAL MART STORES INC CMN	12-Sep-2011	23-Aug-2012	100	7 146 97	5 097 21	2 049 76	346	Short Term
FII	FEDERATED INVESTORS INC CMN CLASS B	11-Apr-2012	11-Oct-2012	100	2 068 94	2 124 22	-55 28	183	Short Term
FII	FEDERATED INVESTORS INC CMN CLASS B	17-Apr-2012	25-Oct-2012	100	2 087 72	2 097 26	-26 54	191	Short Term
FII	FEDERATED INVESTORS INC CMN CLASS B	26 Apr 2012	2 Nov 2012	100	2 237 88	2 121 93	115 95	190	Short Term
FII	FEDERATED INVESTORS INC CMN CLASS B	2-May-2012	6 Nov 2012	100	2 074 09	2 205 47	-131 38	188	Short Term
	RALCORP HLDGS INC (NEW) CMN	10-Apr-2012	10 Dec-2012	50	4 482 61	3 671 27	791 34	244	Short Term
	RALCORP HLDGS INC (NEW) CMN	18-Jun-2012	13 Dec-2012	50	4 470 10	3 289 96	1 200 14	178	Short Term
	RALCORP HLDGS INC (NEW) CMN	18-Jun-2012	14-Dec-2012	50	4 463 09	3 269 96	1 193 13	179	Short Term
	RALCORP HLDGS INC (NEW) CMN	10-Apr-2012	13-Dec-2012	50	4 470 10	3 671 27	798 83	247	Short Term
TOTAL					214,679 96		34 754 67		

Vine and Branches - SouthernSun SCC 020-41212 8
From 01-Jan-2012 To 31-Dec-2012
Separate Account Strategy SouthernSun Small Cap Core

STATEMENT 19

Base Currency USD

Symbol	Description	Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
CNC	CENTENE CORPORATION CMN	28-May-2010	9-Jan-2012	280	11 195 38	5 942 84	5 252 74	591 Long Term	
CNC	CENTENE CORPORATION CMN	2-Jul-2010	1-Feb-2012	325	15 058 00	6 919 41	8 138 59	579 Long-Term	
CNC	CENTENE CORPORATION CMN	28-May-2010	1-Feb-2012	100	4 633 23	2 285 63	2 347 60	614 Long-Term	
DAR	DARLING INTERNATIONAL INC CMN	20-Mar-2009	1-Feb-2012	145	2 257 75	546 87	1 710 88	1 046 Long-Term	
DAR	DARLING INTERNATIONAL INC CMN	20-Mar-2009	1-Feb-2012	375	5 839 01	1 414 31	4 424 70	1 048 Long-Term	
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	25-Nov-2008	1 Feb-2012	365	16 038 52	2 576 21	13 462 31	1 163 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	30-Jun-2008	1-Feb-2012	155	6 171 85	6 497 00	-325 35	1 311 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	16-May-2008	1-Feb-2012	140	5 574 39	6 851 15	-1 276 76	1 356 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	19-May-2008	1-Feb-2012	15	597 26	704 47	-107 21	1 353 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	19-May-2008	1-Feb-2012	10	398 17	469 64	-71 47	1 353 Long-Term	
DAR	DARLING INTERNATIONAL INC CMN	31-Dec-2008	1 Feb-2012	375	5 839 01	2 057 14	3 781 87	1 127 Long-Term	
TSCO	TRACTOR SUPPLY CO CMN	5-May-2009	2-Feb-2012	255	20 322 18	4 948 73	15 373 45	1 003 Long-Term	
CNC	CENTENE CORPORATION CMN	2-Jul-2010	1-Feb-2012	100	4 633 23	2 129 05	2 504 18	579 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	16-May-2008	1-Feb-2012	25	995 43	1 223 42	-227 99	1 356 Long-Term	
PII	POLARIS INDS INC CMN	21-Mar-2008	1 Mar 2012	65	4 486 63	1 433 64	3 052 99	1 380 Long-Term	
NDSN	NORDSON CORP CMN	22-Aug-2008	28-Feb-2012	245	13 451 92	6 675 21	6 776 71	1 285 Long-Term	
TRN	TRINITY INDUSTRIES INC (DEL) CMN	3-Oct-2008	17-Feb-2012	150	5 243 45	3 236 04	2 007 41	1 232 Long-Term	
TRN	TRINITY INDUSTRIES INC (DEL) CMN	25-Nov-2008	17-Feb-2012	195	6 818 49	2 422 82	4 395 67	1 179 Long-Term	
NDSN	NORDSON CORP CMN	22 Aug-2008	27-Feb-2012	250	13 701 60	6 811 44	6 890 16	1 284 Long-Term	
TSCO	TRACTOR SUPPLY CO CMN	5-May-2009	1-Mar-2012	115	10 051 60	2 231 78	7 819 82	1 031 Long-Term	
PII	POLARIS INDS INC CMN	1 Jul-2008	1-Mar-2012	105	7 247 64	2 083 33	5 164 31	1 339 Long-Term	
MIDD	MIDDLEBY CORP CMN	30-Sep-2009	13-Mar-2012	5	498 01	273 1	224 91	895 Long-Term	
MIDD	MIDDLEBY CORP CMN	21-Aug-2009	13-Mar-2012	80	7 968 18	4 022 15	3 946 03	935 Long-Term	
MIDD	MIDDLEBY CORP CMN	24-Aug-2009	13-Mar-2012	5	498 02	257 72	240 3	932 Long-Term	
MIDD	MIDDLEBY CORP CMN	24-Aug-2009	13-Mar-2012	75	7 470 16	3 865 73	3 604 43	932 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	25-Nov-2008	19-Mar-2012	305	1 877 42	2 775 93	-898 51	1 210 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	25-Nov-2008	20-Mar-2012	440	2 642 33	4 004 62	-1 362 29	1 211 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	29-Mar-2010	4-Apr-2012	265	1 328 26	4 238 81	-2 910 56	737 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	25-Nov-2008	4 Apr 2012	430	2 155 26	3 913 60	-1 758 32	1 226 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	5-May-2009	4 Apr-2012	205	1 027 52	4 402 97	-3 375 45	1 065 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	2-Dec-2008	4-Apr-2012	325	1 628 99	2 975 15	-1 346 16	1 219 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	1 Jul-2010	17-Apr-2012	165	836 33	2 579 51	-1 743 18	856 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	30-Sep-2010	17-Apr-2012	165	836 33	2 893 65	-2 057 32	565 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	15-May-2009	4-Apr-2012	175	877 15	3 400 25	-2 523 10	1 055 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	29-Mar-2010	5 Apr-2012	65	318 39	1 039 71	-721 32	738 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	1 Apr-2010	5-Apr-2012	80	293 9	989 21	-695 31	735 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	30-Sep-2010	17-Apr-2012	185	937 7	3 244 40	-2 306 70	565 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	1-Apr-2010	17-Apr-2012	350	1 774 04	5 770 41	-3 996 37	747 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	1-Apr-2010	17-Apr-2012	105	532 2	1 731 12	-1 198 92	747 Long-Term	
AGCO	CASCADE CORPORATION CMN	7-Dec-2007	24-Apr-2012	10	468 23	542 51	-74 28	1 600 Long-Term	
JRCC	JAMES RIVER COAL COMPANY CMN	7 Feb-2008	24-Apr-2012	90	4 064 31	5 068 85	-1 004 54	1 538 Long-Term	
PII	POLARIS INDS INC CMN	24-Mar-2011	17-Apr-2012	475	2 407 52	11 162 50	-8 754 88	390 Long-Term	
PII	POLARIS INDS INC CMN	1 Jul-2008	18-Apr 2012	140	11 017 81	2 777 77	8 240 04	1 387 Long-Term	
	CASCADE CORPORATION CMN	27-Dec-2007	24-Apr 2012	80	3 745 89	3 740 81	5 08	1 580 Long-Term	
	CASCADE CORPORATION CMN	27-Dec-2007	24-Apr 2012	30	1 424 71	1 402 80	1 91	1 580 Long-Term	
	CASCADE CORPORATION CMN	31-Dec-2007	24-Apr-2012	40	1 872 95	1 866 51	6 44	1 576 Long-Term	
CNC	CENTENE CORPORATION CMN	2-Jul-2010	24-Apr-2012	200	8 455 17	4 258 10	4 197 07	662 Long-Term	
	CASCADE CORPORATION CMN	23-Apr-2008	24-Apr-2012	10	468 24	420 01	48 23	1 462 Long-Term	
CNC	CENTENE CORPORATION CMN	2 Jul-2010	24-Apr-2012	190	8 032 42	4 045 20	3 987 22	682 Long-Term	
MIDD	MIDDLEBY CORP CMN	30-Sep-2009	24-Apr 2012	150	14 393 67	8 192 94	6 200 73	937 Long-Term	
NDSN	NORDSON CORP CMN	22-Aug-2008	24-Apr-2012	10	522 54	272 46	250 08	1 341 Long-Term	
AGCO	AGCO CORP CMN	4-Jun-2008	24-Apr-2012	20	903 16	1 161 25	-258 07	1 420 Long-Term	
AGCO	AGCO CORP CMN	20-Mar-2008	24-Apr-2012	25	1 128 98	1 347 44	-218 46	1 496 Long-Term	
AGCO	AGCO CORP CMN	19-May-2008	24-Apr-2012	15	677 38	868 96	-191 58	1 436 Long-Term	
AGCO	AGCO CORP CMN	30-Sep-2008	24-Apr 2012	95	4 290 10	3 944 41	345 69	1 302 Long-Term	
AGCO	AGCO CORP CMN	20-Mar-2008	24-Apr-2012	70	3 161 12	3 772 82	-611 7	1 496 Long-Term	
AGCO	AGCO CORP CMN	10-Jun-2008	24-Apr-2012	50	2 257 94	2 730 14	-472 2	1 414 Long-Term	
AGCO	AGCO CORP CMN	10-Jun-2008	24 Apr-2012	30	1 354 77	1 938 09	-283 32	1 414 Long-Term	
AGCO	AGCO CORP CMN	30-Sep-2008	24-Apr-2012	60	2 709 54	2 401 21	218 33	1 302 Long-Term	
AGCO	AGCO CORP CMN	11 Jun-2003	24-Apr 2012	35	1 580 56	1 853 41	-272 85	1 413 Long-Term	
PII	POLARIS INDS INC CMN	25-Nov-2003	24-Apr-2012	210	18 279 40	2 549 01	13 730 39	1 246 Long-Term	
SFD	SMITHFIELD FOODS INC CMN	15-May-2009	24-Apr-2012	30	619 49	352 19	267 3	1 075 Long-Term	
URS	URS CORPORATION CMN	27-Feb-2008	24 Apr-2012	480	18 406 16	18 585 57	-179 41	1 513 Long-Term	
PII	POLARIS INDS INC CMN	1-Jul-2008	24-Apr-2012	85	6 589 28	1 686 51	4 902 77	1 393 Long-Term	
NDSN	NORDSON CORP CMN	4-May-2009	24-Apr-2012	10	522 54	187 75	334 79	1 086 Long-Term	
AGCO	AGCO CORP CMN	1-Oct-2008	24-Apr-2012	15	677 38	624 07	53 31	1 301 Long-Term	
AGCO	AGCO CORP CMN	1-Oct-2008	24-Apr 2012	30	1 354 77	1 248 14	106 63	1 301 Long-Term	
AGCO	AGCO CORP CMN	1-Oct-2008	24-Apr-2012	35	1 580 56	1 455 16	124 4	1 301 Long-Term	
DAP	DARLING INTERNATIONAL INC CMN	20-Mar-2009	24 Apr-2012	1 265	20 150 99	4 770 95	15 380 04	1 131 Long-Term	
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	26-Sep-2007	24-Apr-2012	130	6 163 97	7 303 95	-1 139 98	1 672 Long-Term	
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	26-Sep-2007	24-Apr-2012	10	474 15	561 84	-87 69	1 672 Long-Term	
AMG	AFFILIATED MANAGERS GROUP INC CMN	25-Nov-2003	24-Apr-2012	240	26 632 09	5 480 96	21 151 23	1 246 Long-Term	
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2-Mar-2009	24-Apr-2012	115	5 019 64	818 69	4 400 55	1 149 Long-Term	
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2-Mar-2009	24-Apr-2012	255	11 130 29	1 372 54	9 757 75	1 149 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	31-Dec-2008	24 Apr-2012	20	748 38	436 83	311 75	1 210 Long-Term	
CNC	CENTENE CORPORATION CMN	17-Sep-2010	24-Apr-2012	200	8 455 17	4 372 08	4 083 09	585 Long-Term	
OGE	OGE ENERGY CORP (HOLDING CO) CMN	18 Jul-2006	24-Apr-2012	340	17 920 99	12 189 00	5 731 99	2 107 Long-Term	
BCO	BRINK'S COMPANY (THE) CMN	3-Jan-2011	24-Apr-2012	515	11 231 89	14 117 28	2 885 39	477 Long-Term	
TSCO	TRACTOR SUPPLY CO CMN	11-May-2009	24-Apr-2012	55	5 317 83	1 012 76	4 305 07	1 079 Long-Term	
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	26-Sep-2007	24 Apr-2012	45	2 133 68	2 528 29	-394 61	1 672 Long-Term	
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	28-Sep-2007	24 Apr-2012	45	2 133 68	2 500 95	-367 27	1 670 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	30-Sep-2008	24-Apr-2012	75	2 806 44	2 713 62	92 82	1 302 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	30 Jun-2008	24-Apr-2012	40	1 496 76	1 676 64	-179 88	1 394 Long-Term	
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	21-Nov-2007	24-Apr-2012	130	6 163 97	6 094 33	69 64	1 616 Long-Term	
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	25-Nov-2008	24-Apr-2012	115	5 019 64	811 68	4 207 86	1 246 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	25-Nov-2008	24 Apr-2012	75	2 806 43	1 282 49	1 523 94	1 246 Long-Term	
KOP	KOPPERS HOLDINGS INC CMN	25-Nov-2008	24-Apr-2012	195	7 296 74	3 334 48	3 962 26	1 246 Long-Term	

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KOP	KOPPERS HOLDINGS INC CMN	25-Nov-2008	24-Apr-2012	40	1 496 78	684	812 76	1 246 Long Term
SFD	SMITHFIELD FOODS INC CMN	17-Feb-2009	24-Apr-2012	60	1 238 97	534 2	704 77	1 162 Long-Term
SFD	SMITHFIELD FOODS INC CMN	5 May-2009	24-Apr-2012	55	1 135 72	662 2	473 52	1 085 Long-Term
SFD	SMITHFIELD FOODS INC CMN	17-Feb-2009	24-Apr-2012	120	2 477 94	1 068 40	1 409 54	1 162 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	2-Dec-2008	24-Apr-2012	95	2 828 08	1 238 01	1 590 07	1 239 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	25-Nov-2008	24-Apr-2012	170	5 080 78	2 112 03	2 948 75	1 246 Long Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	2-Dec-2008	24-Apr-2012	10	297 7	130 32	187 38	1 239 Long Term
TRN	CASCADE CORPORATION CMN	7-Dec-2007	24-Apr-2012	40	1 872 94	2 170 04	-297 1	1 600 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	18-Dec-2003	24-Apr-2012	55	2 828 08	1 510 02	1 318 08	1 223 Long-Term
SFD	CASCADE CORPORATION CMN	7-Dec-2007	24-Apr-2012	30	1 404 71	1 627 53	222 82	1 600 Long Term
SFD	SMITHFIELD FOODS INC CMN	6-Apr-2009	24-Apr-2012	60	1 238 97	621 45	617 52	1 114 Long-Term
SFD	SMITHFIELD FOODS INC CMN	4-May-2009	24-Apr-2012	90	1 858 45	876 56	981 89	1 036 Long Term
AGCO	AGCO CORP CMN	20-Mar-2008	24-Apr-2012	20	903 17	1 077 95	-174 78	1 496 Long Term
TSCO	TRACTOR SUPPLY CO CMN	5-May-2009	24-Apr-2012	150	14 503 17	2 911 02	11 592 15	1 085 Long-Term
NDSN	NORDSON CORP CMN	12-Dec-2003	24-Apr-2012	160	9 928 17	2 893 42	7 034 75	1 229 Long Term
AGCO	AGCO CORP CMN	10-Jun-2008	24-Apr-2012	80	3 612 71	4 358 23	-755 52	1 414 Long-Term
SFD	SMITHFIELD FOODS INC CMN	5-May-2009	24-Apr-2012	30	619 48	351 2	258 28	1 085 Long-Term
JRCC	CASCADE CORPORATION CMN	23-Apr-2008	30-May-2012	25	1 250 75	1 050 03	200 72	1 493 Long-Term
JRCC	JAMES RIVER COAL COMPANY CMN	13-May-2011	30-May-2012	340	889 25	7 177 47	-6 288 22	383 Long Term
JRCC	CASCADE CORPORATION CMN	23-Apr-2008	31-May-2012	10	500 59	420 01	80 58	1 499 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	3 Jan-2011	8-Jun-2012	130	2 923 63	3 563 59	-639 98	520 Long-Term
PII	POLARIS INDS INC CMN	25-Nov-2008	7-Jun-2012	145	10 890 02	1 760 03	9 129 99	1 290 Long-Term
PII	POLARIS INDS INC CMN	25 Nov-2008	8-Jun-2012	15	1 121 73	182 07	939 66	1 261 Long-Term
PII	POLARIS INDS INC CMN	23-Jan-2009	8-Jun-2012	15	1 121 73	163 98	957 75	1 232 Long-Term
PII	POLARIS INDS INC CMN	23-Jan-2009	8-Jun-2012	10	747 82	109 32	638 5	1 232 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	14-Jan-2008	19-Jun-2012	15	798 72	573 33	225 39	1 618 Long-Term
SAFM	SANDERSON FARMS INC CMN	9-May-2011	19-Jun-2012	85	4 425 14	4 088 09	337 05	407 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	21-Nov-2007	19-Jun-2012	10	532 48	458 79	63 69	1 672 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	4-Dec-2007	19-Jun-2012	85	3 481 14	2 997 89	463 45	1 659 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	14-Dec-2007	19-Jun-2012	65	3 461 14	2 940 81	520 33	1 649 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	11-May-2009	20-Jun-2012	50	4 519 87	920 69	3 599 18	1 136 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	14 Jan-2008	20-Jun-2012	45	2 380 39	1 720 00	660 39	1 619 Long-Term
SAFM	SANDERSON FARMS INC CMN	9-May-2011	20-Jun-2012	80	4 189 55	3 847 62	341 93	408 Long-Term
AMG	AFFILIATED MANAGERS GROUP INC CMN	25-Nov-2008	16-Jul-2012	95	10 357 97	2 159 51	8 188 46	1 329 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	27 Oct-2009	26-Jul-2012	50	4 600 67	1 149 75	3 450 92	1 003 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	11-May-2009	26-Jul-2012	65	5 980 88	1 196 90	4 783 98	1 172 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	25-Sep-2009	28-Jul-2012	65	5 980 87	1 548 24	4 432 63	1 035 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	25-Sep-2009	28-Jul-2012	85	7 821 15	2 024 63	5 796 52	1 035 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	10-Jun-2009	26-Jul-2012	5	134 49	75 34	59 15	1 142 Long-Term
AGCO	AGCO CORP CMN	1 Oct-2008	26-Jul-2012	110	4 678 48	4 576 50	101 98	1 354 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	18-Jul-2008	26-Jul-2012	95	5 010 28	3 405 75	1 604 51	2 200 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	4-May-2007	26-Jul-2012	55	2 900 57	2 123 42	777 25	1 910 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	18-Dec-2003	28-Jul-2012	170	4 572 82	2 702 13	1 870 89	1 318 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	18 Jul-2006	28-Jul-2012	55	2 900 67	1 971 75	928 92	2 200 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	27-Oct-2009	27-Jul-2012	175	16 184 24	4 024 13	12 160 11	1 004 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	15-May-2009	26-Jul-2012	415	11 163 07	6 051 07	5 112 00	1 163 Long-Term
MIDD	CASCADE CORPORATION CMN	23-Apr-2008	17-Aug-2012	15	752 63	630 02	122 81	1 577 Long-Term
MIDD	CASCADE CORPORATION CMN	23-Apr-2008	21-Aug-2012	5	251 85	210 01	41 85	1 581 Long-Term
MIDD	CASCADE CORPORATION CMN	23-Apr-2008	20-Aug-2012	5	250 11	210 01	40 1	1 580 Long-Term
MIDD	MIDDLEBY CORP CMN	30-Sep-2009	31-Aug-2012	80	9 127 86	4 359 57	4 768 29	1 066 Long-Term
MIDD	MIDDLEBY CORP CMN	1-Oct-2009	31-Aug-2012	110	12 550 81	5 794 27	6 756 54	1 065 Long-Term
TSCO	TRACTOR SUPPLY CO CMN	27 Oct-2009	4-Sep-2012	155	15 086 47	3 564 23	11 502 24	1 043 Long-Term
OGE	CASCADE CORPORATION CMN	23-Apr-2008	5-Sep-2012	80	4 087 69	3 360 09	727 6	1 598 Long-Term
OGE	CASCADE CORPORATION CMN	23-Apr-2008	6-Sep-2012	65	3 388 13	2 730 07	658 08	1 597 Long-Term
OGE	CASCADE CORPORATION CMN	23-Apr-2008	6-Sep-2012	10	521 25	420 01	101 24	1 597 Long-Term
OGE	CASCADE CORPORATION CMN	25-Nov-2008	6-Sep-2012	65	3 388 13	1 583 59	1 804 54	1 381 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	15-May-2007	7-Sep-2012	35	1 914 03	1 354 22	559 81	1 942 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	18-May-2007	7-Sep-2012	10	548 87	380 43	166 44	1 939 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	18-May-2007	7-Sep-2012	35	1 914 02	1 331 49	582 53	1 939 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	1-Jun-2007	7-Sep-2012	25	1 367 16	921 96	445 2	1 925 Long-Term
THO	THOR INDUSTRIES INC CMN	3 Jun-2011	10-Oct-2012	135	6 677 10	5 680 94	996 16	495 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	1-Jun-2007	7-Sep-2012	35	1 914 02	1 290 75	623 27	1 925 Long-Term
THO	CASCADE CORPORATION CMN	2 Dec-2008	22-Oct-2012	85	4 218 41	1 558 93	2 649 48	1 420 Long-Term
THO	CASCADE CORPORATION CMN	12-May-2009	22-Oct-2012	10	649 26	251 36	397 9	1 259 Long-Term
THO	THOR INDUSTRIES INC CMN	2-Jun-2011	10-Oct-2012	75	2 706 93	2 319 56	387 37	496 Long-Term
THO	THOR INDUSTRIES INC CMN	3 Jun-2011	11-Oct-2012	185	6 680 07	5 680 94	999 13	498 Long-Term
THO	CASCADE CORPORATION CMN	25-Nov-2008	22-Oct-2012	100	6 489 86	2 436 29	4 053 57	1 427 Long-Term
THO	CASCADE CORPORATION CMN	12-May-2009	22-Oct-2012	65	4 220 19	1 633 87	2 586 32	1 259 Long-Term
THO	CASCADE CORPORATION CMN	12-May-2009	22-Oct-2012	75	4 897 40	1 885 23	2 982 17	1 259 Long-Term
THO	CASCADE CORPORATION CMN	30-Jul-2009	22-Oct-2012	55	3 570 94	1 335 10	2 235 84	1 180 Long-Term
THO	CASCADE CORPORATION CMN	12-May-2009	22-Oct-2012	90	5 840 87	2 282 28	3 578 59	1 259 Long-Term
THO	CASCADE CORPORATION CMN	12-May-2009	22-Oct-2012	55	3 566 43	1 382 50	2 186 93	1 259 Long-Term
THO	CASCADE CORPORATION CMN	29-Jul-2009	22-Oct-2012	90	5 843 35	2 068 67	3 774 48	1 181 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	21-Aug-2009	1-Nov-2012	55	1 988 87	1 553 77	433 1	1 163 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	30-Jun-2010	1-Nov-2012	145	4 635 12	2 575 78	2 059 34	855 Long-Term
MIDD	MIDDLEBY CORP CMN	30-Dec-2009	1-Nov-2012	35	4 399 20	1 676 76	2 722 44	1 037 Long-Term
SAFM	SANDERSON FARMS INC CMN	26-May-2011	1-Nov-2012	245	11 357 94	10 640 79	717 15	525 Long-Term
URS	URS CORPORATION CMN	2-Nov-2009	1-Nov-2012	20	684 75	781 87	-97 12	1 095 Long-Term
NDSN	NORDSON CORP CMN	5-May-2009	1-Nov-2012	370	22 544 26	6 859 05	15 675 21	1 276 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	4-May-2009	1-Nov-2012	55	3 202 13	1 405 81	1 798 52	1 277 Long-Term
PII	POLARIS INDS INC CMN	5-May-2009	1-Nov-2012	245	21 251 78	4 286 63	16 955 15	1 276 Long-Term
AMG	AFFILIATED MANAGERS GROUP INC CMN	5-May-2009	1-Nov-2012	10	1 317 50	592 53	725 37	1 278 Long-Term
CNC	CENTENE CORPORATION CMN	15-Nov-2010	1-Nov-2012	250	9 580 06	5 480 22	4 099 84	717 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	2-Aug-2011	1-Nov-2012	30	797 41	876 21	-78 8	457 Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	11-May-2009	1-Nov-2012	215	8 372 02	2 449 82	5 922 20	1 270 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	24-Nov-2009	1-Nov-2012	15	844 98	572 13	272 83	1 073 Long-Term
SFD	SMITHFIELD FOODS INC CMN	15-May-2009	1-Nov-2012	435	9 247 50	5 106 72	4 140 78	1 286 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	24-Nov-2009	1-Nov-2012	80	4 508 46	3 051 38	1 455 08	1 073 Long-Term
SFD	SMITHFIELD FOODS INC CMN	21-Aug-2009	1-Nov-2012	140	2 976 20	1 704 84	1 271 36	1 168 Long-Term
SFD	SMITHFIELD FOODS INC CMN	11-Jan-2010	1-Nov-2012	140	2 976 20	2 302 31	673 89	1 025 Long-Term
SFD	SMITHFIELD FOODS INC CMN	21-Aug-2009	1-Nov-2012	995	21 152 32	12 116 51	9 035 81	1 163 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	10-Jun-2009	1-Nov-2012	230	7 352 28	3 465 55	3 888 71	1 240 Long-Term
URS	URS CORPORATION CMN	20-Mar-2008	1-Nov-2012	230	7 874 63	7 367 13	507 5	1 687 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	10-Jun-2009	1-Nov-2012	65	2 077 81	979 39	1 098 42	1 240 Long-Term
URS	URS CORPORATION CMN	20-Mar-2008	1-Nov-2012	35	1 198 32	1 121 09	77 23	1 687 Long-Term
URS	URS CORPORATION CMN	20-Mar-2008	1-Nov-2012	95	3 252 57	3 042 95	209 62	1 687 Long-Term
URS	URS CORPORATION CMN	3 Oct-2008	1-Nov-2012	20	684 75	839 97	44 78	1 490 Long-Term
URS	URS CORPORATION CMN	3-Oct-2008	1-Nov-2012	65	2 225 44	2 079 80	145 54	1 490 Long-Term

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URS	URS CORPORATION CMN	3 Oct-2008	1 Nov-2012	10	342 37	319 98	22 39	1 490 Long Term
URS	URS CORPORATION CMN	4-May-2009	1-Nov-2012	60	2,054 25	2,713 55	-659 3	1 277 Long-Term
URS	URS CORPORATION CMN	5 May-2009	1-Nov 2012	60	2 054 25	2 724 04	-669 79	1 278 Long-Term
URS	URS CORPORATION CMN	19-Mar-2009	1-Nov-2012	35	1 198 31	1 425 93	-227 67	1 323 Long-Term
URS	URS CORPORATION CMN	5-May-2009	1-Nov-2012	120	4 108 50	5 448 07	-1 339 57	1 275 Long-Term
URS	URS CORPORATION CMN	5-May-2009	1 Nov-2012	20	684 75	908 01	-223 26	1 276 Long Term
URS	URS CORPORATION CMN	25-Sep-2009	1-Nov-2012	65	2 225 44	2 761 69	-536 25	1 133 Long Term
URS	URS CORPORATION CMN	5-May-2009	1 Nov-2012	50	1,711 88	2,270 03	-558 15	1 276 Long-Term
MIDD	MIDDLEBY CORP CMN	1-Oct-2009	1-Nov 2012	35	4 399 21	1 843 63	2 555 58	1 127 Long-Term
MIDD	MIDDLEBY CORP CMN	2-Nov-2009	1-Nov 2012	60	7 541 50	2 687 38	4 874 12	1 095 Long-Term
URS	URS CORPORATION CMN	21-Aug-2009	1-Nov-2012	225	7 703 44	10,392 21	-2 688 77	1,168 Long-Term
MIDD	MIDDLEBY COPP CMN	1 Oct-2009	1 Nov-2012	40	5 027 67	2,107 01	2 920 66	1 127 Long Term
MIDD	MIDDLEBY CORP CMN	2-Nov-2009	1-Nov-2012	40	5,027 57	1,778 26	3,249 41	1 095 Long-Term
MIDD	MIDDLEBY CORP CMN	22-Dec-2009	1-Nov-2012	35	4,399 21	1,621 72	2,777 49	1 045 Long-Term
AGCO	AGCO CORP CMN	1-Oct-2008	1-Nov 2012	10	466 82	416 05	50 77	1 492 Long-Term
AGCO	AGCO CORP CMN	2-Dec 2008	1-Nov-2012	335	15 638 25	7,072 69	8 565 56	1,430 Long-Term
MIDD	MIDDLEBY CORP CMN	22-Dec 2009	1-Nov-2012	5	628 45	231 67	366 78	1,045 Long-Term
NDSN	NORDSON CORP CMN	4-May-2009	1 Nov-2012	50	3 045 53	938 73	2 107 80	1 277 Long Term
NDSN	NORDSON CORP CMN	4-May-2009	1-Nov-2012	40	2,437 21	750 98	1,586 23	1 277 Long Term
AGCO	AGCO CORP CMN	25-Nov 2008	1-Nov 2012	65	3 034 29	1 501 55	1 532 74	1 437 Long-Term
AGCO	AGCO CORP CMN	2-Dec-2008	1 Nov 2012	75	3 501 10	1 583 44	1 917 68	1 430 Long-Term
AGCO	AGCO CORP CMN	5 May 2009	1-Nov-2012	135	6 301 98	3,630 54	2 671 44	1,276 Long-Term
AGCO	AGCO CORP CMN	31-Dec 2008	1 Nov 2012	50	2 334 07	1 192 33	1 141 74	1 401 Long Term
AGCO	AGCO CORP CMN	5-May 2009	1 Nov-2012	10	498 8	268 93	197 87	1 276 Long Term
AGCO	AGCO CORP CMN	5-May-2009	1-Nov-2012	65	3 034 29	1,748 04	1 286 25	1 276 Long-Term
DAR	DARLING INTERNATIONAL INC CMN	20-Mar-2009	1-Nov 2012	750	12 455 27	2 828 62	9 626 65	1 322 Long-Term
DAR	DARLING INTERNATIONAL INC CMN	5-May-2009	1-Nov-2012	495	8 220 48	3 188 34	5 032 14	1 278 Long-Term
PII	POLARIS INDS INC CMN	23-Jan-2009	1-Nov 2012	75	6 505 65	819 92	5 685 73	1,378 Long-Term
DAR	DARLING INTERNATIONAL INC CMN	20-Mar-2009	1-Nov-2012	85	1 411 60	320 58	1 091 02	1 322 Long Term
AGCO	AGCO CORP CMN	5-May-2009	1-Nov-2012	50	2,334 07	1 344 65	989 42	1 276 Long-Term
DAR	DARLING INTERNATIONAL INC CMN	20-Mar-2009	1-Nov-2012	495	8,220 47	1,866 89	6,353 58	1 322 Long Term
DAR	DARLING INTERNATIONAL INC CMN	21-Aug-2009	1-Nov-2012	750	12 455 27	5 434 35	7 020 92	1 168 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	1-Jun-2007	1-Nov-2012	40	2 328 82	1,475 14	853 68	1,980 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	20-Jun-2007	1-Nov-2012	75	4 366 55	2 617 50	1 749 05	1,961 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	1-Jun-2007	1 Nov-2012	90	5 239 86	3 319 07	1 920 79	1 980 Long Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	20-Jun-2007	1-Nov-2012	60	3 493 24	2 094 00	1 399 24	1 961 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	6-Nov-2007	1 Nov-2012	35	2 037 73	1 281 68	756 05	1 822 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	11-Sep-2007	1-Nov-2012	40	2 328 83	1 261 32	1 067 51	1 878 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	6-Nov-2007	1-Nov-2012	130	7 568 70	4 760 51	2 808 19	1,822 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	14-Jan-2008	1-Nov-2012	20	1 125 61	764 44	362 17	1 753 Long Term
AMG	AFFILIATED MANAGERS GROUP INC CMN	25-Nov-2008	1 Nov-2012	290	38 219 11	6 922 70	31 596 41	1 437 Long Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	14-Jan-2008	1-Nov-2012	15	844 95	573 33	271 63	1 753 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	14 Jan-2008	1-Nov 2012	45	2 534 88	1 720 00	814 88	1 753 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	11-Jun-2008	1-Nov-2012	20	1 126 61	820 86	305 75	1 604 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	25-Nov-2008	1-Nov 2012	20	1 126 61	599 65	526 96	1 437 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	11-Jun-2008	1 Nov-2012	25	1 408 27	1 026 08	382 19	1 604 Long Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	25-Nov-2008	1-Nov-2012	10	563 31	299 83	263 48	1 437 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	4-May-2009	1-Nov-2012	45	2,534 88	1,400 52	1 134 36	1 277 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	5 May-2009	1-Nov-2012	30	1 689 93	953 9	736 02	1 276 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	5 May-2009	1-Nov-2012	260	14 645 99	8 267 19	6 378 80	1 276 Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2-Mar 2009	1-Nov 2012	215	8 372 02	1 157 24	7 214 78	1 340 Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2 Mar-2009	1 Nov-2012	360	14 018 28	1 937 70	12 080 58	1 340 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	11-May-2009	1-Nov-2012	15	844 95	467 54	377 42	1 270 Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	2-Mar-2009	1-Nov-2012	70	2 725 78	376 78	2 349 00	1 340 Long-Term
CBI	CHICAGO BRIDGE & IRON COMPANY CMN SERIES	5-May-2009	1-Nov-2012	70	2 725 77	766 26	1 929 51	1 278 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	17-Mar-2009	1-Nov-2012	160	5 779 99	1 979 66	3 800 33	1 325 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	19-Mar-2009	1 Nov-2012	100	3 612 49	1 283 26	2 329 23	1 323 Long Term
KOP	KOPPERS HOLDINGS INC CMN	5-May-2009	1-Nov-2012	245	8 850 62	4 829 73	4 020 89	1 276 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	19-Mar-2009	1-Nov-2012	25	903 13	320 82	582 31	1 323 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	31-Dec-2008	1-Nov-2012	100	3 612 50	2 183 16	1 429 34	1 401 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	17-Mar-2009	1 Nov 2012	140	5 057 50	1 732 21	3,325 29	1 325 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	19-Mar 2009	1-Nov-2012	40	1 444 99	513 3	931 69	1,323 Long-Term
THO	THOR INDUSTRIES INC CMN	3-Jun 2011	1 Nov 2012	140	5 573 48	4 299 09	1 274 37	517 Long-Term
THO	THOR INDUSTRIES INC CMN	6-Jun-2011	1-Nov-2012	40	1,592 42	1,225 46	366 96	514 Long-Term
KOP	KOPPERS HOLDINGS INC CMN	5-May-2009	1 Nov-2012	15	541 88	295 7	246 18	1 276 Long-Term
THO	THOR INDUSTRIES INC CMN	6-Jun-2011	1-Nov 2012	150	5 971 57	4 595 48	1 376 09	514 Long-Term
THO	THOR INDUSTRIES INC CMN	6-Jun-2011	1-Nov 2012	140	5 573 45	4 289 11	1 284 34	514 Long-Term
THO	THOR INDUSTRIES INC CMN	1-Jul-2011	1-Nov 2012	290	11 545 02	8 385 73	3 159 29	489 Long-Term
SAFM	SANDERSON FARMS INC CMN	9-May-2011	1-Nov-2012	80	2 781 53	2 885 71	-104 18	542 Long Term
CNC	CENTENE CORPORATION CMN	17-Sep-2010	1-Nov-2012	810	31 039 39	17,706 92	13 332 47	776 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	4 Jan-2011	1-Nov 2012	140	3 721 27	3 824 27	-103	667 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	4 Jan-2011	1-Nov 2012	135	3 588 37	3 687 69	-99 32	667 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	3-Jan 2011	1-Nov-2012	75	1 993 54	2 055 92	-62 38	668 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	4-Jan-2011	1 Nov 2012	75	1 993 53	2 048 72	-55 19	667 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	11-Mar-2011	1 Nov 2012	135	3 588 35	3 999 75	-411 4	601 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	4-Jan-2011	1-Nov-2012	175	4,651 58	4,780 34	-128 76	667 Long Term
BCO	BRINK'S COMPANY (THE) CMN	11 Mar-2011	1-Nov 2012	470	12 492 84	13 925 07	1 432 23	601 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	14 Mar-2011	1-Nov 2012	5	132 9	148 17	-15 27	598 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	1-Jun-2011	1-Nov-2012	215	5 714 81	6,228 68	-513 87	519 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	14-Mar-2011	1 Nov 2012	135	3 588 36	4 000 51	-412 15	598 Long Term
BCO	BRINK'S COMPANY (THE) CMN	28-Jul-2011	1-Nov-2012	175	4 651 59	5,159 88	-508 29	462 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	21 Aug-2009	1-Nov-2012	65	2 077 81	1,012 97	1,064 84	1 168 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	31-Dec-2009	1-Nov 2012	80	2 557 31	1 405 36	1,151 95	1 038 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	31-Dec-2009	1-Nov 2012	285	9 110 41	5 006 60	4 103 81	1,036 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	21-Aug-2009	1-Nov 2012	155	4 954 79	2 415 55	2 539 24	1,168 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	22-Jan-2010	1 Nov-2012	80	2 557 30	1 361 48	1 195 84	1 014 Long-Term
TRN	TRINITY INDUSTRIES INC (DEL) CMN	22-Jan-2010	1-Nov-2012	150	4 794 95	2,552 75	2,242 21	1 014 Long-Term
URS	URS CORPORATION CMN	27-Feb 2008	1-Nov 2012	10	342 37	404 03	-61 66	1 709 Long-Term
CNC	CENTENE CORPORATION CMN	15-Nov-2010	14-Nov-2012	75	3 190 04	1 644 07	1 545 97	720 Long-Term
CNC	CENTENE CORPORATION CMN	16-Nov-2010	14-Nov-2012	30	1 276 01	655 54	610 47	729 Long-Term
CNC	CENTENE CORPORATION CMN	16-Nov-2010	14-Nov-2012	80	3 425 02	1 774 78	1 650 24	734 Long-Term
CNC	CENTENE CORPORATION CMN	16-Nov-2010	16 Nov-2012	55	2 337 68	1 220 16	1 117 52	731 Long Term
URS	URS CORPORATION CMN	31-Dec-2009	30-Nov-2012	40	1 501 47	1,800 54	-299 07	1 065 Long-Term
NDSN	NORDSON CORP CMN	5-May-2009	30-Nov 2012	25	1 521 38	464 13	1,057 25	1 305 Long-Term
MIDD	MIDDLEBY CORP CMN	30-Dec 2009	30-Nov 2012	25	3 191 76	1 167 68	1,994 08	1 088 Long-Term
PII	POLARIS INDS INC CMN	5-May-2009	30-Nov-2012	30	2 542 44	524 89	2 017 55	1 305 Long-Term
COLM	COLUMBIA SPORTSWEAR COMPANY COMMON STOCK	24-Nov-2009	30 Nov-2012	30	1 730 51	1,144 27	586 24	1 102 Long Term
URS	URS CORPORATION CMN	27-Apr-2010	30-Nov-2012	45	1 689 16	2,379 86	-690 7	948 Long-Term

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URS	URS CORPORATION CMN	2-Nov-2009	30-Nov-2012	10	375 37	390 94	-15 57	1 124 Long-Term
URS	URS CORPORATION CMN	31-Dec-2009	30-Nov-2012	10	375 37	450 14	-74 77	1 085 Long-Term
OGE	OGE ENERGY CORP (HOLDING CO) CMN	4-May-2009	30-Nov-2012	35	1 993 55	894 43	1 099 07	1 306 Long-Term
BCO	BRINK'S COMPANY (THE) CMN	2-Aug-2011	30-Nov-2012	195	5 353 84	5 665 33	-341 54	488 Long-Term
JRCC	JAMES RIVER COAL COMPANY CMN	13-May-2011	17-Apr-2012	360	1 824 72	7 599 67	-5,774 95	340 Short-Term
THO	THOR INDUSTRIES INC CMN	2-Jun-2011	24-Apr-2012	280	8 312 40	8 041 15	271 25	327 Short-Term
	SOLUTIA INC CMN	6-Sep-2011	24-Apr-2012	195	5,455 48	3 148 55	2 308 91	231 Short-Term
	SOLUTIA INC CMN	6-Sep-2011	24-Apr-2012	1,130	31,613 75	18 245 43	13,368 32	231 Short-Term
	SOLUTIA INC CMN	9-Sep-2011	24-Apr-2012	195	5 455 47	3 120 84	2 334 63	228 Short-Term
ICON	ICONIX BRAND GROUP INC CMN	27-Mar-2012	24-Apr-2012	65	1 101 07	1 161 58	-60 51	26 Short-Term
SAFM	SANDERSON FARMS INC CMN	9-May-2011	24-Apr-2012	415	21 479 37	19,959 51	1 519 86	351 Short-Term
SAFM	SANDERSON FARMS INC CMN	9-May-2011	4-May-2012	155	7 948 63	7,454 78	493 87	361 Short-Term
JRCC	JAMES RIVER COAL COMPANY CMN	20-Oct-2011	30-May-2012	305	797 71	2,604 21	-1,806 50	223 Short-Term
JRCC	JAMES RIVER COAL COMPANY CMN	9-Aug-2011	30-May-2012	725	1,896 19	9,771 55	-7 875 38	295 Short-Term
JRCC	JAMES RIVER COAL COMPANY CMN	20-Oct-2011	31-May-2012	25	61 9	213 46	-151 56	224 Short-Term
JRCC	JAMES RIVER COAL COMPANY CMN	25-Oct-2011	31-May-2012	220	544 68	2 008 95	-1 464 27	219 Short-Term
JRCC	JAMES RIVER COAL COMPANY CMN	25-Oct-2011	31-May-2012	25	61 89	228 29	-166 4	219 Short-Term
JRCC	JAMES RIVER COAL COMPANY CMN	17-Nov-2011	31-May-2012	965	2 389 18	7 323 67	-4 934 49	186 Short-Term
	SOLUTIA INC CMN	9-Sep-2011	19-Jun-2012	510	14,211 14	8 162 19	6,048 95	284 Short-Term
	SOLUTIA INC CMN	29-Sep-2011	19-Jun-2012	255	7 105 57	3 531 95	3 573 82	264 Short-Term
	SOLUTIA INC CMN	29-Sep-2011	20-Jun-2012	715	19 879 91	9 603 32	9 976 59	285 Short-Term
	SOLUTIA INC CMN	4-Oct-2011	25-Jun-2012	365	10 005 89	4,224 33	5 781 56	265 Short-Term
	SOLUTIA INC CMN	4 Oct-2011	22 Jun-2012	325	8 983 76	3,761 39	5 202 37	262 Short-Term
	SOLUTIA INC CMN	29-Sep-2011	22 Jun-2012	780	20 961 39	10,526 81	10 434 78	267 Short-Term
	SOLUTIA INC CMN	19 Dec-2011	25-Jun-2012	340	9,320 55	5 222 33	4,098 22	189 Short-Term
	SOLUTIA INC CMN	19-Dec-2011	25-Jun-2012	365	10 005 88	5 608 33	4,396 55	189 Short-Term
	SOLUTIA INC CMN	19-Dec-2011	26-Jun-2012	215	5 938 36	3 302 36	2 636 00	190 Short-Term
	SOLUTIA INC CMN	19-Dec-2011	26-Jun-2012	575	15 881 66	8,831 88	7 049 78	190 Short-Term
	SOLUTIA INC CMN	29 Dec-2011	26 Jun-2012	575	15 881 66	9 865 85	6 015 81	180 Short-Term
SPB	SPECTRUM BRANDS HOLDINGS INC CMN	24-Apr-2012	19-Jul-2012	20	708 73	675 08	33 65	86 Short-Term
SPB	SPECTRUM BRANDS HOLDINGS INC CMN	4-May-2012	19-Jul-2012	340	12,048 37	11,436 85	611 52	76 Short-Term
SPB	SPECTRUM BRANDS HOLDINGS INC CMN	4-May-2012	19-Jul-2012	20	708 72	672 76	35 96	78 Short-Term
ICON	ICONIX BRAND GROUP INC CMN	27-Mar-2012	1-Nov-2012	1 700	32 358 26	30,379 85	1 978 41	219 Short-Term
CRR	CARBO CERAMICS INC CMN	25-Apr-2012	1-Nov-2012	65	4 951 79	5 753 68	-811 89	190 Short-Term
CRR	CARBO CERAMICS INC CMN	25-Apr-2012	1-Nov-2012	170	12 950 87	15 074 24	-2 123 37	190 Short-Term
CRR	CARBO CERAMICS INC CMN	25-Apr-2012	1-Nov-2012	65	4,951 80	5,628 16	-676 36	189 Short-Term
CRR	CARBO CERAMICS INC CMN	26-Apr-2012	1-Nov-2012	60	4 570 89	5 195 22	-624 33	189 Short-Term
CRR	CARBO CERAMICS INC CMN	30-Apr-2012	1-Nov-2012	65	4 951 80	5 374 11	-422 31	185 Short-Term
HRC	HILL-ROM HOLDINGS INC CMN	25-Jul-2012	1-Nov-2012	35	989 22	1 101 28	-112 06	99 Short-Term
HRC	HILL-ROM HOLDINGS INC CMN	25-Jul-2012	1-Nov-2012	380	10 740 23	11,956 78	-1 216 55	99 Short-Term
HRC	HILL-ROM HOLDINGS INC CMN	25-Jul-2012	1-Nov-2012	35	989 24	1 140 03	-150 79	99 Short-Term
ICON	ICONIX BRAND GROUP INC CMN	27-Mar-2012	30-Nov-2012	190	3,837 96	3,395 40	442 56	248 Short-Term
TOTAL					1 887 376 11		651 750 04	

STATEMENT 19

Vine and Braches - Snow 020 39494-6
 From 01-Jan-2012 To 31-Dec-2012
 Separate Account Strategy Snow All Cap Value

Base Currency USD

Realized Gains/Losses		Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
Symbol	Description								
BA	BOEING COMPANY CMN	4-Jan-2010	3-Jan-2012	85	4 843.42	3 638.40	1 205.02	729	Long Term
BA	BOEING COMPANY CMN	3-Nov-2009	3-Jan-2012	245	18,255.97	11,787.37	6 468.60	791	Long-Term
BA	BOEING COMPANY CMN	4-Jun-2010	12-Jan-2012	15	1,129.72	925.43	204.29	587	Long-Term
BA	BOEING COMPANY CMN	4-Jan-2010	12-Jan-2012	145	10 920.60	8 116.43	2 804.17	738	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	6-Nov-2009	12-Jan-2012	260	9 487.81	7 485.22	2,002.59	797	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	24-Mar-2010	13-Jan-2012	5	181.01	186.47	-5.46	860	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	25-Mar-2010	18-Jan-2012	185	6 703.03	6 923.94	-220.91	664	Long-Term
TEX	TEREX CORP (NEW) CMN	10-Feb-2010	17-Feb-2012	70	1,770.44	1,287.70	482.74	737	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	6-Nov-2009	13-Jan-2012	55	1 991.16	1 583.41	407.75	798	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	26-Mar-2009	22-May-2012	895	29 536.13	18 165.73	11 370.40	1 153	Long-Term
PFE	PFIZER INC CMN	24-Sep-2007	22-May-2012	420	9 448.61	10 276.73	-828.12	1,702	Long-Term
GE	GENERAL ELECTRIC CO CMN	4-May-2007	2-Jul-2012	115	2 339.10	4,284.90	-1 945.80	1,886	Long-Term
GE	GENERAL ELECTRIC CO CMN	24-Sep-2007	2-Jul-2012	35	711.9	1,432.90	-721	1 743	Long-Term
GE	GENERAL ELECTRIC CO CMN	28-Jan-2008	2-Jul-2012	180	3,661.21	6,190.42	-2 529.21	1 617	Long-Term
GE	GENERAL ELECTRIC CO CMN	23-Apr-2008	2-Jul-2012	630	12 814.23	20 401.73	-7 587.50	1 531	Long-Term
GE	GENERAL ELECTRIC CO CMN	16-May-2006	2-Jul-2012	955	19 424.74	33 257.88	-13 833.14	2 239	Long-Term
JPM	JPMORGAN CHASE & CO CMN	15-Oct-2010	20-Jul-2012	185	6 284.57	6 909.64	-625.07	944	Long-Term
JPM	JPMORGAN CHASE & CO CMN	17-Mar-2008	20-Jul-2012	680	23 100.03	27,188.98	-4 088.95	1 586	Long-Term
CYH	COMMUNITY HEALTH SYS INC CMN	14-Jun-2011	27-Jul-2012	265	6,598.35	6,959.06	-360.71	409	Long-Term
AMGN	AMGEN INC CMN	28-Jan-2008	26-Jul-2012	135	10,689.98	8,463.48	4 226.50	1 641	Long-Term
TEX	TEREX CORP (NEW) CMN	15-Jun-2011	27-Jul-2012	230	4 430.85	5 922.64	-1 491.79	408	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	25-Mar-2010	17-Jan-2012	15	545.99	551.4	-5.41	563	Long-Term
LPNT	LIFEPOINT HOSPITALS INC CMN	24-Mar-2010	17-Jan-2012	60	2 183.97	2 237.68	-53.71	564	Long-Term
BA	BOEING COMPANY CMN	4-Jun-2010	31-Jan-2012	95	7 082.39	5 851.08	1 201.31	606	Long-Term
M	MACY'S INC CMN	20-Aug-2009	1-Feb-2012	180	6,096.15	2,643.64	3 452.52	895	Long-Term
TEX	TEREX CORP (NEW) CMN	9-Feb-2010	17-Feb-2012	120	3 035.04	2 216.33	818.71	738	Long-Term
HNT	HEALTH NET INC CMN	13-Jul-2006	17-Feb-2012	100	3 943.99	4 659.42	-715.43	2 045	Long-Term
TEX	TEREX CORP (NEW) CMN	4-May-2010	23-Feb-2012	70	1 798.81	1 852.36	-55.55	560	Long-Term
TEX	TEREX CORP (NEW) CMN	10-Feb-2010	23-Feb-2012	120	3 083.23	2 207.48	875.75	743	Long-Term
SWY	SAFEWAY INC CMN	29-Jul-2009	24-Feb-2012	295	6 192.29	5,596.71	595.58	940	Long-Term
SWY	SAFEWAY INC CMN	19-Oct-2009	24-Feb-2012	535	11,230.09	12,547.25	-1,317.16	858	Long-Term
TEX	TEREX CORP (NEW) CMN	4-May-2010	24-Feb-2012	105	2 707.60	2 778.53	-70.93	661	Long-Term
IP	INTERNATIONAL PAPER CO CMN	30-Nov-2010	1-Mar-2012	140	4 929.44	3 495.14	1 434.30	457	Long-Term
TEX	TEREX CORP (NEW) CMN	5-May-2010	24-Feb-2012	80	2 062.03	2 071.70	-8.77	560	Long-Term
HNT	HEALTH NET, INC CMN	13-Jul-2006	24-Feb-2012	175	6 727.82	8 153.99	-1 426.17	2 052	Long-Term
SWY	SAFEWAY INC CMN	28-Jul-2009	24-Feb-2012	330	6,926.97	6,215.95	711.02	941	Long-Term
M	MACY'S INC CMN	20-Aug-2009	1-Mar-2012	125	4,824.61	1,835.86	2 988.75	924	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	12-Apr-2010	14-Mar-2012	155	4 346.52	3 044.68	1,301.84	702	Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	14-Oct-2008	15-Mar-2012	180	6 076.69	5 980.88	95.81	1 248	Long-Term
HIG	HARTFORD FINANCIAL SVCS GROUP CMN	14-Mar-2011	15-Mar-2012	235	5 066.51	6 274.90	-1,208.39	367	Long-Term
AMGN	AMGEN INC CMN	25-Feb-2011	17-Oct-2012	5	446.46	258.76	187.7	600	Long-Term
AMGN	AMGEN INC CMN	28-Jan-2008	17-Oct-2012	75	6,696.95	3,590.82	3,106.13	1 724	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	14-Feb-2011	24-Oct-2012	40	1 085.27	1 458.72	-373.45	618	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	23-Dec-2010	24-Oct-2012	155	4 205.40	4 720.14	-514.74	671	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	6-Nov-2009	7-Nov-2012	75	4 186.02	3 407.38	778.64	1 097	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	22-Jun-2009	7-Nov-2012	95	5 302.30	3,449.47	1 852.83	1 234	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	15-Oct-2010	7-Nov-2012	145	3 247.73	7,435.73	-4 188	754	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	8-Aug-2011	7-Nov-2012	195	11 091.78	9,533.28	1 558.50	457	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	29-Oct-2009	7-Nov-2012	175	9 954.16	8 960.64	993.52	1 105	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	5-Oct-2009	7-Nov-2012	175	9 767.38	8 788.26	979.12	1 128	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	9-Nov-2009	8-Nov-2012	160	8 567.17	7 592.94	974.23	1 095	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	6-Nov-2009	8-Nov-2012	105	5 622.20	4,770.33	851.87	1 098	Long-Term
AMGN	AMGEN INC CMN	25-Feb-2011	16-Nov-2012	60	5,073.43	3,105.10	1 968.33	630	Long-Term
AMGN	AMGEN INC CMN	25-Feb-2011	8-Dec-2012	115	10,209.84	5,951.45	4 258.39	650	Long-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	8-Aug-2011	21-Dec-2012	560	9 062.89	8 722.95	339.94	501	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	30-Nov-2010	15-Mar-2012	285	8 998.43	8 248.27	748.16	471	Long-Term
IP	INTERNATIONAL PAPER CO CMN	30-Nov-2010	15-Mar-2012	365	12 997.41	9 112.33	3 885.08	471	Long-Term
TEX	TEREX CORP (NEW) CMN	4-Jun-2010	15-Mar-2012	695	18 014.91	14 800.51	3 214.40	650	Long-Term
PFE	PFIZER INC CMN	13-Jul-2006	15-Mar-2012	235	5,151.59	5,381.50	-229.91	2 072	Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	22-Jun-2009	15-Mar-2012	215	13 466.22	8 473.50	4 992.72	597	Long-Term
TEX	TEREX CORP (NEW) CMN	5-May-2010	15-Mar-2012	30	777.62	776.89	0.73	680	Long-Term
AMGN	AMGEN INC CMN	28-Jan-2008	15-Mar-2012	245	16 645.00	11 730.01	4,914.99	1,508	Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	10-Oct-2008	15-Mar-2012	325	10 559.05	6 065.90	4 493.15	1 252	Long-Term
PRU	PRUDENTIAL FINANCIAL INC CMN	22-Jun-2009	15-Mar-2012	215	13 546.90	7 806.89	5 740.01	997	Long-Term
GE	GENERAL ELECTRIC CO CMN	16-May-2006	15-Mar-2012	205	4 094.80	7 139.13	-3 044.33	2 130	Long-Term
VLO	VALERO ENERGY CORPORATION CMN	12-Apr-2010	15-Mar-2012	460	12 750.98	9 035.83	3 715.15	703	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	30-Jan-2009	15-Mar-2012	85	2 752.25	1 826.78	925.47	1 140	Long-Term
HNT	HEALTH NET INC CMN	4-May-2007	15-Mar-2012	65	2 540.15	3 884.20	-1,344.05	1,777	Long-Term
MET	METLIFE, INC CMN	15-Dec-2008	15-Mar-2012	225	8 549.84	6,812.73	1 737.11	1 186	Long-Term
HNT	HEALTH NET, INC CMN	13-Jul-2006	15-Mar-2012	380	14,850.13	17,705.80	-2 855.67	2 072	Long-Term
JPM	JPMORGAN CHASE & CO CMN	3-Mar-2005	15-Mar-2012	103	4,566.94	3,811.00	755.94	2 569	Long-Term
JPM	JPMORGAN CHASE & CO CMN	18-Jan-2005	15-Mar-2012	2	88.88	76.6	12.08	2 813	Long-Term
HNT	HEALTH NET, INC CMN	12-Mar-2008	15-Mar-2012	85	3 321.74	2 880.90	460.84	1 464	Long-Term
JPM	JPMORGAN CHASE & CO CMN	17-Mar-2008	15-Mar-2012	405	17 957.38	16 193.44	1,763.94	1 459	Long-Term
M	MACY'S INC CMN	20-Aug-2009	15-Mar-2012	215	8 533.19	3,157.68	5 375.51	938	Long-Term
M	MACY'S INC CMN	21-Aug-2009	15-Mar-2012	145	5 754.94	2,232.11	3 522.83	937	Long-Term
B	BARNES GROUP INC CMN	22-Feb-2011	15-Mar-2012	410	11 018.51	8 451.29	2 567.22	387	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	29-Nov-2010	15-Mar-2012	120	3 787.97	3 459.36	328.61	472	Long-Term
PFE	PFIZER INC CMN	4-May-2007	22-May-2012	115	2 587.12	3 113.05	-525.93	1,845	Long-Term
PFE	PFIZER INC CMN	13-Jul-2006	22-May-2012	320	7 198.94	7 328.00	-129.06	2 140	Long-Term
ALL	ALLSTATE CORPORATION COMMON STOCK	30-Jan-2009	22-May-2012	290	9 570.36	6 232.53	3 337.83	1 208	Long-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	8-Aug-2011	20-Dec-2012	200	3 236.15	3,115.34	120.81	500	Long-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	4-Aug-2011	20-Dec-2012	575	9 303.92	10 560.34	-1 256.42	504	Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	30-Nov-2010	27-Jul-2012	80	2 206.75	2 315.30	-108.55	605	Long-Term
IP	INTERNATIONAL PAPER CO CMN	1-Dec-2010	27-Jul-2012	25	837.56	634.55	203.01	604	Long-Term
IP	INTERNATIONAL PAPER CO CMN	30-Nov-2010	27-Jul-2012	35	1 172.58	873.79	298.79	605	Long-Term
CYH	COMMUNITY HEALTH SYS INC CMN	5-May-2011	27-Jul-2012	100	2 489.94	2 989.40	-499.46	449	Long-Term

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IP	INTERNATIONAL PAPER CO CMN	10-Mar-2011	27-Jul-2012	105	3,517.74	2,705.74	812	505 Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	22-Jun-2009	27-Jul-2012	90	5,381.88	3,547.05	1,834.83	1,131 Long-Term
AMGN	AMGEN INC CMN	28-Jan-2008	27-Jul-2012	60	5,003.28	2,872.66	2,130.62	1,642 Long-Term
PNC	PNC FINANCIAL SERVICES GROUP CMN	29-Oct-2009	27-Jul-2012	10	597.99	512.04	85.95	1,002 Long-Term
VLO	VALERO ENERGY CORPORATION CMN	4-May-2010	27-Jul-2012	65	1,701.81	1,333.17	368.64	815 Long-Term
M	MACY'S INC CMN	16-Jun-2010	27-Jul-2012	5	183.35	109.03	74.32	772 Long-Term
VLO	VALERO ENERGY CORPORATION CMN	12-Apr-2010	27-Jul-2012	150	3,927.28	2,945.47	980.79	837 Long-Term
M	MACY'S INC CMN	21-Aug-2009	27-Jul-2012	125	4,583.85	1,824.24	2,559.41	1,071 Long-Term
HNT	HEALTH NET, INC CMN	12-Mar-2008	27-Jul-2012	70	1,595.96	2,358.03	-760.07	1,598 Long-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	7-Apr-2011	27-Jul-2012	140	5,798.87	7,118.17	1,317.50	477 Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	22-Dec-2010	27-Jul-2012	25	889.61	760.71	-71.1	583 Long-Term
WFC	WELLS FARGO & CO (NEW) CMN	14-Oct-2008	27-Jul-2012	245	3,404.31	8,113.42	290.89	1,382 Long-Term
TXN	TEXAS INSTRUMENTS INC CMN	10-Oct-2008	27-Jul-2012	65	1,779.68	1,213.18	566.48	1,386 Long-Term
B	BARNES GROUP INC CMN	22-Feb-2011	27-Jul-2012	55	1,261.12	1,133.71	127.41	521 Long-Term
HIG	HARTFORD FINANCIAL SVCS GROUP CMN	4-May-2011	6-Aug-2012	200	3,426.48	5,571.62	2,145.14	460 Long-Term
HNT	HEALTH NET, INC CMN	12-Mar-2008	6-Aug-2012	65	1,181.42	2,187.74	-1,006.32	1,508 Long-Term
HNT	HEALTH NET, INC CMN	30-Apr-2008	6-Aug-2012	650	11,814.27	16,150.43	-7,336.16	1,559 Long-Term
HNT	HEALTH NET, INC CMN	21-Oct-2008	6-Aug-2012	55	999.67	1,028.48	-28.79	1,385 Long-Term
HNT	HEALTH NET, INC CMN	20-Oct-2008	6-Aug-2012	65	1,181.43	1,169.98	11.45	1,386 Long-Term
AMGN	AMGEN INC CMN	28-Jan-2008	19-Sep-2012	115	9,409.24	5,505.93	3,903.31	1,698 Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	22-Dec-2010	19-Sep-2012	165	4,498.70	5,020.67	-521.97	637 Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	23-Dec-2010	20-Sep-2012	135	3,656.39	4,111.09	-454.7	537 Long-Term
ADM	ARCHER DANIELS MIDLAND CO CMN	22-Dec-2010	20-Sep-2012	45	1,218.79	1,389.27	-150.48	638 Long-Term
CYH	COMMUNITY HEALTH SYS INC CMN	4-Aug-2011	10-Oct-2012	15	419.21	342.59	76.62	433 Long-Term
CYH	COMMUNITY HEALTH SYS INC CMN	14-Jun-2011	10-Oct-2012	25	698.67	656.52	42.15	484 Long-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	20-Sep-2011	4-Jan-2012	65	999.88	740.16	259.72	106 Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	1-Sep-2011	4-Jan-2012	1,255	19,305.29	13,812.78	5,492.51	125 Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	19-Sep-2011	4-Jan-2012	180	2,768.89	2,031.61	737.28	107 Short-Term
HIG	HARTFORD FINANCIAL SVCS GROUP CMN	14-Mar-2011	9-Jan-2012	235	3,922.75	6,274.90	-2,352.15	301 Short-Term
WMT	WAL-MART STORES INC CMN	22-Sep-2011	2-Jul-2012	210	14,534.40	10,660.02	3,874.38	284 Short-Term
WMT	WAL-MART STORES INC CMN	18-Aug-2011	2-Jul-2012	415	28,722.75	21,296.80	7,425.95	319 Short-Term
BIG	BIG LOTS INC CMN	1-Sep-2011	5-Jul-2012	60	2,439.27	2,030.45	408.82	308 Short-Term
BIG	BIG LOTS INC CMN	19-Sep-2011	5-Jul-2012	75	3,049.09	2,505.16	543.93	290 Short-Term
BIG	BIG LOTS INC CMN	20-Sep-2011	6-Jul-2012	230	9,344.69	7,834.21	1,510.48	290 Short-Term
BIG	BIG LOTS INC CMN	19-Sep-2011	6-Jul-2012	120	4,875.49	4,008.25	867.24	291 Short-Term
BIG	BIG LOTS INC CMN	20-Sep-2011	6-Jul-2012	45	1,811.04	1,532.78	278.26	293 Short-Term
BIG	BIG LOTS INC CMN	22-Sep-2011	9-Jul-2012	245	9,860.10	7,912.62	1,947.48	291 Short-Term
BIG	BIG LOTS INC CMN	22-Sep-2011	10-Jul-2012	65	2,620.85	2,089.27	521.58	292 Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	4-Aug-2011	27-Jul-2012	165	3,857.61	3,030.36	827.25	358 Short-Term
ANF	ABERCROMBIE & FITCH CO. CLASS A COMMON STOCK	1-Jun-2012	27-Jul-2012	85	2,403.65	2,093.85	309.8	56 Short-Term
SEE	SEALED AIR CORPORATION CMN	5-Mar-2012	27-Jul-2012	50	799.98	975.98	-175.98	144 Short-Term
BA	BOEING COMPANY CMN	8-Aug-2011	31-Jan-2012	115	8,549.21	6,944.89	1,604.52	176 Short-Term
AEO	AMERICAN EAGLE OUTFITTERS INC (NEW)	20-Sep-2011	1-Feb-2012	1,030	14,738.40	11,728.62	3,009.78	134 Short-Term
WHR	WHIRLPOOL CORP CMN	14-Nov-2011	1-Mar-2012	145	10,852.82	7,857.70	2,995.12	108 Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	4-Aug-2011	15-Mar-2012	70	1,786.80	1,285.61	501.19	224 Short-Term
BHI	BAKER HUGHES INC CMN	9-Jan-2012	15-Mar-2012	125	5,922.14	6,395.00	-472.86	66 Short-Term
WHR	WHIRLPOOL CORP CMN	13-Jan-2012	17-Oct-2012	20	1,745.02	1,020.55	724.47	278 Short-Term
WHR	WHIRLPOOL CORP CMN	12-Jan-2012	17-Oct-2012	40	3,490.03	2,041.02	1,449.01	279 Short-Term
WHR	WHIRLPOOL CORP CMN	12-Dec-2011	17-Oct-2012	15	1,308.76	731.12	577.64	310 Short-Term
WHR	WHIRLPOOL CORP CMN	13-Jan-2012	16-Nov-2012	70	6,746.50	3,571.91	3,174.59	308 Short-Term
	EATON CORPORATION CMN	25-Jul-2012	3-Dec-2012	120	6,228.67	5,178.11	1,050.56	130 Short-Term
	EATON CORPORATION CMN	19-Sep-2012	3-Dec-2012	120	6,228.67	5,833.37	-395.3	75 Short-Term
	EATON CORPORATION CMN	20-Jul-2012	3-Dec-2012	275	14,274.04	10,757.31	3,516.73	136 Short-Term
	EATON CORPORATION CMN	6-Aug-2012	3-Dec-2012	75	3,892.92	3,323.60	569.32	119 Short-Term
WHR	WHIRLPOOL CORP CMN	13-Jan-2012	6-Dec-2012	45	4,373.56	2,296.23	2,077.33	328 Short-Term
HIG	HARTFORD FINANCIAL SVCS GROUP CMN	4-May-2011	15-Mar-2012	175	3,772.93	4,875.17	-1,102.24	316 Short-Term
SEE	SEALED AIR CORPORATION CMN	5-Mar-2012	15-Mar-2012	185	3,875.88	3,611.05	64.83	10 Short-Term
TEX	TEREX CORP (NEW) CMN	15-Jun-2011	15-Mar-2012	80	2,073.66	2,080.05	13.61	274 Short-Term
WHR	WHIRLPOOL CORP CMN	14-Nov-2011	15-Mar-2012	80	6,264.33	4,335.28	1,929.05	122 Short-Term
AVY	EVERETT DENNISON CORPORATION CMN	1-Feb-2012	15-Mar-2012	235	8,381.69	8,121.67	260.02	43 Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	5-May-2011	15-Mar-2012	135	4,458.42	5,530.39	-1,071.97	315 Short-Term
WMT	WAL-MART STORES INC CMN	18-Aug-2011	15-Mar-2012	130	7,958.45	6,871.29	1,087.16	210 Short-Term
CYH	COMMUNITY HEALTH SYS INC CMN	4-May-2011	15-Mar-2012	260	6,747.87	8,222.78	-1,474.89	316 Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	19-Aug-2011	15-Mar-2012	60	1,308.57	1,145.94	252.63	209 Short-Term
WHR	WHIRLPOOL CORP CMN	15-Nov-2011	15-Mar-2012	35	2,740.65	1,859.78	880.87	121 Short-Term
KND	KINDRED HEALTHCARE INC CMN	10-Aug-2011	15-Mar-2012	1,015	10,046.69	12,716.33	2,669.64	218 Short-Term
AHL	ASPEN INSURANCE HOLDINGS LTD CMN	8-Aug-2011	15-Mar-2012	160	4,500.71	3,955.38	545.33	220 Short-Term
BIG	BIG LOTS INC CMN	1-Sep-2011	15-Mar-2012	345	15,725.36	11,675.11	4,050.25	196 Short-Term
HSP	HOSPIRA INC CMN	12-Dec-2011	15-Mar-2012	240	8,827.04	6,673.29	2,153.75	94 Short-Term
FNFG	FIRST NIAGARA FINANCIAL GROUP, CMN	26-Jan-2012	15-Mar-2012	940	9,365.24	9,022.03	343.21	49 Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	1-Jul-2011	15-Mar-2012	175	4,466.99	3,904.88	562.11	258 Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	8-Jul-2011	15-Mar-2012	195	4,977.50	4,268.04	709.46	253 Short-Term
SPR	SPIRIT AEROSYSTEMS HOLDINGS INC CMN	5-Jul-2011	15-Mar-2012	375	9,572.11	8,247.19	1,324.92	254 Short-Term
WHR	WHIRLPOOL CORP CMN	12-Dec-2011	15-Mar-2012	65	5,089.77	3,188.18	1,921.59	94 Short-Term
ACM	AECOM TECHNOLOGY CORPORATION CMN	18-Aug-2011	15-Mar-2012	335	7,808.71	6,334.28	1,474.43	210 Short-Term
TEVA	TEVA PHARMACEUTICAL IND LTD ADS	7-Apr-2011	15-Mar-2012	170	7,401.68	8,641.06	-1,239.40	343 Short-Term
SPW	SPX CORPORATION CMN	9-Jan-2012	15-Mar-2012	125	9,701.07	8,132.13	1,568.94	68 Short-Term
WHR	WHIRLPOOL CORP CMN	1-Feb-2012	8-Dec-2012	60	5,831.42	3,780.83	2,040.59	309 Short-Term
AVY	EVERETT DENNISON CORPORATION CMN	1-Feb-2012	27-Jul-2012	150	4,848.40	4,274.57	573.83	177 Short-Term
AVY	EVERETT DENNISON CORPORATION CMN	2-Feb-2012	27-Jul-2012	125	3,873.66	3,812.71	260.95	176 Short-Term
JCI	JOHNSON CONTROLS INC CMN	29-May-2012	27-Jul-2012	40	1,006.37	1,248.03	-241.66	59 Short-Term
KND	KINDRED HEALTHCARE INC CMN	10-Aug-2011	27-Jul-2012	100	889.98	1,252.84	-362.86	352 Short-Term
FNFG	FIRST NIAGARA FINANCIAL GROUP CMN	26-Jan-2012	27-Jul-2012	280	2,034.15	2,687.41	-653.28	183 Short-Term
AAWW	ATLAS AIR WORLDWIDE HOLDINGS CMN	20-Mar-2012	27-Jul-2012	40	1,819.15	1,938.97	-119.82	129 Short-Term
HSP	HOSPIRA INC CMN	12-Dec-2011	27-Jul-2012	5	175.65	139.03	36.62	228 Short-Term
KND	KINDRED HEALTHCARE INC CMN	10-Aug-2011	27-Jul-2012	120	1,067.98	1,432.31	-364.33	352 Short-Term
WHR	WHIRLPOOL CORP CMN	12-Dec-2011	27-Jul-2012	45	3,101.33	2,193.35	907.98	228 Short-Term
HSP	HOSPIRA INC CMN	13-Dec-2011	27-Jul-2012	150	6,674.55	5,352.89	1,321.68	227 Short-Term
AVY	EVERETT DENNISON CORPORATION CMN	5-Mar-2012	27-Jul-2012	35	1,084.62	1,029.43	55.19	144 Short-Term
BHI	BAKER HUGHES INC CMN	9-Jan-2012	27-Jul-2012	65	3,097.83	3,325.40	-227.57	200 Short-Term
AHL	ASPEN INSURANCE HOLDINGS LTD CMN	8-Aug-2011	27-Jul-2012	200	5,762.37	4,944.22	818.15	354 Short-Term
HIG	HARTFORD FINANCIAL SVCS GROUP CMN	10-Aug-2011	6-Aug-2012	390	6,881.64	7,363.90	-482.26	362 Short-Term
HNT	HEALTH NET, INC CMN	10-Aug-2011	6-Aug-2012	45	817.91	991.07	-173.16	362 Short-Term
HNT	HEALTH NET, INC CMN	5-Jul-2012	7-Aug-2012	295	5,548.73	7,261.57	-1,712.84	33 Short-Term
HNT	HEALTH NET, INC CMN	10-Aug-2011	7-Aug-2012	30	564.28	660.72	-96.44	363 Short-Term
HNT	HEALTH NET, INC CMN	3-Jul-2012	7-Aug-2012	135	2,539.25	3,276.22	-736.97	35 Short-Term
WHR	WHIRLPOOL CORP CMN	12-Dec-2011	19-Sep-2012	195	16,540.87	9,504.53	7,036.34	282 Short-Term
TOTAL					1,115,103.11		127,937.73	

STATEMENT 19

Vine and Braches - Advisory 020-39482-1
 From 01-Jan-2012 To 31-Dec-2012

Base Currency USD

Realized Gains/Losses		Trade Date	Date Sold / Covered	Qty	Proceeds (Base)	Cost (Base)	Gain/Loss (Base)	Days Held	Gain Type
Symbol	Description								
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	13-Nov-2009	15-Mar-2012	24,388.86	174,624.25	166,575.93	8,048.32	853	Long-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	29-Sep-2010	15-Mar-2012	3,544.10	25,375.75	25,446.63	-70.88	533	Long-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	18-Aug-2011	9-Nov-2012	14,409.22	105,763.69	100,000.00	5,763.69	449	Long-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	29-Sep-2010	9-Nov-2012	21,525.54	157,997.46	154,553.37	3,444.09	772	Long-Term
GSHIX	GS HIGH YIELD FUND INSTITUTIONAL SHARES	21-Oct-2011	9-Nov-2012	1,531.18	11,238.85	10,534.51	704.34	385	Long-Term
TOTAL					475,000.00		17,889.56		